

2024 EU-wide Transparency Exercise

Bank Name	ATLANTIC LUX HOLDCO S.A R.L.
LEI Code	254900RNFMDM0P11YR84
Country Code	DE

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.

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Key Metrics

ATLANTIC LUX HOLDCO S.A R.L.

(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	2,153	2,578	2,518	2,652	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	2,153	2,578	2,518	2,652	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	2,453	2,864	2,804	2,938	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	2,453	2,864	2,804	2,938	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	2,715	3,112	3,042	3,166	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	2,715	3,112	3,042	3,166	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	13,549	13,723	13,788	13,919	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	13,549	13,723	13,788	13,919	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	15.89%	18.78%	18.26%	19.05%	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	15.89%	18.78%	18.26%	19.05%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	18.10%	20.87%	20.34%	21.11%	CA3 (3)	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.10%	20.87%	20.34%	21.11%	(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	20.04%	22.68%	22.06%	22.74%	CA3 (5)	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	20.04%	22.68%	22.06%	22.74%	(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	46,788	44,736	45,459	44,152	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	5.24%	6.40%	6.17%	6.65%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

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Leverage ratio

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		(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	2,453	2,864	2,804	2,938	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	2,453	2,864	2,804	2,938	C 47.00 (r0310,c0010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	46,788	44,736	45,459	44,152	C 47.00 (r0300,c0010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	46,788	44,736	45,459	44,152	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.24%	6.40%	6.17%	6.65%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.24%	6.40%	6.17%	6.65%	[A.2]/[B.2]	

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Capital

ATLANTIC LUX HOLDCO S.A.R.L.

		(in EUR, %)						
		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION	
OWN FUNDS	A	OWN FUNDS	2,715	3,112	3,042	3,166	C:01.00.0003.0003	Articles 41 (1) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after transitional adjustments)	2,583	2,978	2,938	2,852	C:01.00.0003.0003	Article 39 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	327	454	538	2,013	C:01.00.0003.0003	Articles 36(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	2,350	2,445	2,478	964	C:01.00.0030.0003	Articles 36(1) point (c), 36(2) and 36(1) point (a) of CRR
	A.1.3	Accumulated other comprehensive income	-72	-112	-105	-87	C:01.00.0030.0003	Articles 41(10), 36(1) point (e) and 38(1) point (j) of CRR
	A.1.4	Other Reserves	0	0	0	0	C:01.00.0030.0003	Articles 41(17) and 36(1) point (k) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C:01.00.0030.0003	Articles 41(1), 36(1) point (f) and 36(1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C:01.00.0030.0003	Article 64 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-3	-3	-3	-3	C:01.00.0030.0003	Articles 32 to 35 and 38(1) point (i) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-30	-21	-23	-20	C:01.00.0030.0003 + C:01.00.0030.0003	Articles 41(1), 36(1) point (b) and 37 of CRR; Article 63(1), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences (net of associated DTLs)	-9	-31	-32	-43	C:01.00.0030.0003	Articles 36(1) point (c) and 39 of CRR
	A.1.10	(-) RIB shortfall of credit risk adjustments to expected losses	-4	-4	-3	-3	C:01.00.0030.0003	Articles 36(1) point (d), 40 and 130 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C:01.00.0030.0003	Articles 41(10), 36(1) point (a) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C:01.00.0030.0003	Articles 41(2), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C:01.00.0030.0003	Articles 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C:01.00.0040.0003 + C:01.00.0040.0003 + C:01.00.0040.0003 + C:01.00.0040.0003	Articles 42(6), 36(1) point (h) (i) and 88 to 91 of CRR; Article 36(1) point (h) (i), 34(2) point (b), 24(4) point (b) and 28 of CRR; Article 36(1) point (h) (i) and 27(2) of CRR; Article 36(1) point (h) (i) and 131(b) of CRR and Article 36(1) point (h) (i) and 132(b) of CRR
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C:01.00.0040.0003	Articles 36(1) point (h) (i), 34(2) point (b), 24(4) point (b) and 28 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C:01.00.0040.0003	Articles 42(7), 36(1) point (h) (i), 43 to 46, 49(2) and (3), and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C:01.00.0040.0003	Articles 36(1) point (c) and 39 of Article 40(1) point (a) and 40(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C:01.00.0040.0003	Articles 42(7), 36(1) point (h) (i), 43, 45, 47, 49(1) point (b), 49(2) to (3), and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C:01.00.0050.0003	Articles 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-20	-21	-32	-10	C:01.00.0050.0003	Articles 36(1) point (m) and Article 67 of CRR
	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0	C:01.00.0050.0003	Articles 36(1) point (n) and Article 130(2) of CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C:01.00.0050.0003	Articles 36(1) point (o) of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CSR	-226	-81	-108	-129	C:01.00.0050.0003	Article 3 of CRR
	A.1.20	CET1 Capital elements or deductions - other	-160	-49	-193	-49	C:01.00.0050.0003	-
	A.1.21	Transitional adjustments	0	0	0	0	NAI (S.1.1.6 + S.1.1.8 + S.1.1.9)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 capital instruments (+/-)	0	0	0	0	C:01.00.0020.0003	Articles 48(1) to (5), and 48A to 48F of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C:01.00.0020.0003	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C:01.00.0020.0003	Articles 480 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	300	286	286	286	C:01.00.0020.0003	Articles 41 of CRR
	A.2.1	Additional Tier 1 Capital instruments	300	286	286	286	C:01.00.0040.0003 + C:01.00.0040.0003	-
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C:01.00.0070.0003	-
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C:01.00.0040.0003 + C:01.00.0070.0003 + C:01.00.0070.0003 + C:01.00.0070.0003 + C:01.00.0070.0003 + C:01.00.0070.0003	-
A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C:01.00.0040.0003 + C:01.00.0040.0003 + C:01.00.0040.0003 + C:01.00.0040.0003 + C:01.00.0040.0003 + C:01.00.0040.0003	-	
A.3	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	2,453	2,884	2,804	2,938	C:01.00.0010.0003	Articles 34 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	262	248	238	228	C:01.00.0070.0003	Articles 71 of CRR	
A.4.1	Tier 2 Capital instruments	204	184	174	162	C:01.00.0070.0003 + C:01.00.0080.0003	-	
A.4.2	Other Tier 2 Capital components and deductions	59	64	64	65	C:01.00.0050.0003 + C:01.00.0050.0003 + C:01.00.0050.0003 + C:01.00.0050.0003 + C:01.00.0050.0003 + C:01.00.0050.0003	-	
A.4.3	Tier 2 transitional adjustments	0	0	0	0	C:01.00.0080.0003 + C:01.00.0090.0003 + C:01.00.0090.0003	-	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	13,549	13,723	13,768	13,919	C:01.00.0000.0003	Articles 90(3), 90, 95 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C:01.00.0000.0003	-
CAPITAL RATIOS (%)	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	15.89%	18.78%	18.26%	18.85%	SA1(1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	18.50%	20.87%	20.34%	21.11%	SA1(2)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	20.64%	22.68%	22.06%	22.74%	SA1(3)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,553	2,978	2,518	2,852	SA 1. A. 1.13 A. 1.13 + MINA 2 + A. 1.13 + A. 2.1 + A. 4 + MINA 2 + A. 1.13 + A. 2.1 + A. 4	-
CET1 RATIO (%) Fully loaded⁽²⁾	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	15.89%	18.78%	18.26%	18.85%	SA1(1) & (2)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C:01.00.0040.0003	-
	F	Adjustments to AT1s due to IFRS 9 transitional arrangements	0	0	0	0	C:01.00.0040.0003	-
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C:01.00.0040.0003	-
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C:01.00.0040.0003	-

(2) The fully loaded CET1 ratio is an internal calculation based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulator point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" - please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosures

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Overview of Risk exposure amounts

ATLANTIC LUX HOLDCO S.A R.L.

(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	10,594	11,460	11,593	11,839	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 (r0060, c0260, s002) + 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	875	962	1,107	1,054	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	8,376	9,234	9,192	9,473	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	662	569	525	527	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	216	393	301	260	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	162	127	126	113	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)	170	0	157	97	C 02.00 (r0520, c0010)
Of which the standardised approach	170	0	157	97	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, c0010)*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	1,283	1,283	1,611	1,611	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	1,283	1,283	1,611	1,611	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	1,123	460	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	13,549	13,723	13,788	13,919	

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.

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P&L

ATLANTIC LUX HOLDCO S.A R.L.

(min EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
Interest income	1,790	2,494	700	1,380
Of which debt securities income	63	91	31	63
Of which loans and advances income	1,502	2,080	566	1,113
Interest expenses	1,059	1,484	433	852
(Of which deposits expenses)	363	523	161	316
(Of which debt securities issued expenses)	206	289	88	177
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	0	0	0	0
Net Fee and commission income	18	24	5	-6
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	20	88	5	9
Gains or (-) losses on financial assets and liabilities held for trading, net	-57	-65	-16	-32
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	-1	-4	-1	3
Gains or (-) losses from hedge accounting, net	-2	1	8	8
Exchange differences [gain or (-) loss], net	-1	-2	0	1
Net other operating income /(expenses)	35	47	16	45
TOTAL OPERATING INCOME, NET	744	1,099	283	556
(Administrative expenses)	259	364	95	239
(Cash contributions to resolution funds and deposit guarantee schemes)	22	23	2	3
(Depreciation)	10	12	4	7
Modification gains or (-) losses, net	-5	-5	-20	-20
(Provisions or (-) reversal of provisions)	-9	-11	2	2
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	2	1	2	4
(Other provisions)	-11	-12	0	-2
Of which pending legal issues and tax litigation ¹	0	0	0	0
Of which restructuring ¹	0	-3	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)	253	431	63	140
(Financial assets at fair value through other comprehensive income)	0	1	1	0
(Financial assets at amortised cost)	253	431	62	140
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	0	6	1	2
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates	-34	-55	0	3
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	171	214	98	145
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	103	117	72	93
Profit or (-) loss after tax from discontinued operations	0	0	0	-105
PROFIT OR (-) LOSS FOR THE YEAR	103	117	72	-12
Of which attributable to owners of the parent	91	104	69	16

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

ATLANTIC LUX HOLDCO S.A.R.L.

(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	7,410				2,350				4,884				3,365				IAS 1.54 (f)	
Financial assets held for trading	965	0	738	227	926	0	707	219	900	0	678	222	723	0	505	218	IFRS 7.8(a)(i); IFRS 9. Appendix A	
Non-trading financial assets mandatorily at fair value through profit or loss	145	0	100	45	142	0	101	41	321	0	102	219	441	0	103	338	IFRS 7.8(a)(ii); IFRS 9.4.1.4	
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(iii); IFRS 9.4.1.5	
Financial assets at fair value through other comprehensive income	3,903	3,843	59	2	4,389	4,328	59	2	4,700	4,639	59	2	4,820	4,679	140	2	IFRS 7.8(b); IFRS 9.4.1.2A	
Financial assets at amortised cost	34,344				36,321				33,973				34,131				IFRS 7.8(c); IFRS 9.4.1.2	
Derivatives – Hedge accounting	1,023	0	1,023	0	831	0	831	0	799	0	799	0	769	0	769	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	1,152				1,235				1,306				1,295					
TOTAL ASSETS	48,843				46,194				46,883				45,544				IAS 1.8(a), XI 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	3,803	0	0	-1	0	0	4,243	146	0	-1	0	0	4,506	195	0	-2	-1	0	4,642	179	0	-1	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	Annex V Part 1.32, 44(b)
Financial assets at amortised cost	Debt securities	1,603	0	0	0	0	0	1,667	0	0	0	0	0	1,711	0	0	0	0	0	1,829	0	0	0	0	0	Annex V Part 1.31, 44(b)
	Loans and advances	24,985	6,996	1,132	-37	-85	-248	28,211	5,496	1,373	-45	-77	-304	26,411	5,239	1,002	-46	-96	-248	26,835	4,712	1,159	-42	-96	-266	Annex V Part 1.32, 44(b)

⁽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

ATLANTIC LUX HOLDCO S.A R.L.

(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	1,745	1,363	1,384	1,385	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	0	0	0	0	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	41,913	39,905	40,401	39,095	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	1,728	1,321	1,310	1,298	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	150	152	150	124	IAS 37.10; IAS 1.54(l)
Tax liabilities	87	131	155	163	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	14	22	13	11	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	7	11	115	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	45,638	42,901	43,424	42,191	IAS 1.9(b); IG 6
TOTAL EQUITY	3,306	3,294	3,459	3,353	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	48,943	46,194	46,883	45,544	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

ATLANTIC LUX HOLDCO S.A R.L.

(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		3,474	2,683	2,694	2,683	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	1,258	1,145	1,919	240	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	246	123	318	240	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	2,030	1,787	1,114	910	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	114	80	79	61	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	3,411	860	1,193	1,140	Annex V.Part 1.42(c), 44(c)
	of which: Current accounts / overnight deposits	32	13	210	122	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	6,256	6,155	6,152	5,963	Annex V.Part 1.42(d), 44(c)
	of which: Current accounts / overnight deposits	850	686	723	652	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	8,708	5,872	5,812	6,033	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	7,143	4,471	3,986	4,452	ECB/2013/33 Annex 2.Part 2.9.1
	Households	5,571	8,996	9,338	10,062	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	1,198	3,834	3,891	3,950	Annex V.Part 1.42(f), 44(c)
Debt securities issued		14,665	15,080	14,863	14,737	Annex V.Part 1.37, Part 2.98
Of which: Subordinated Debt securities issued		128	130	48	44	Annex V.Part 1.37
Other financial liabilities		14	11	10	10	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		45,386	42,588	43,095	41,778	

2024 EU-wide Transparency Exercise
Market Risk
ATLANTIC LUX HOLDCO S.A R.L.

	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	0	0	0	0	0	0							0	0	0	0								0
Of which: General risk	0	0	0	0	0	0							0	0	0	0								0
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0								0
Equities	0	0	0	0	0	0							0	0	0	0								0
Of which: General risk	0	0	0	0	0	0							0	0	0	0								0
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0								0
Foreign exchange risk	170	0	0	0	0	0							0	0	0	0								0
Commodities risk	0	0	0	0	0	0							0	0	0	0								0
Total	170	0	0	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	0	0	0	0	0	0							0	0	0	0								0
Of which: General risk	0	0	0	0	0	0							0	0	0	0								0
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0								0
Equities	0	0	0	0	0	0							0	0	0	0								0
Of which: General risk	0	0	0	0	0	0							0	0	0	0								0
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0								0
Foreign exchange risk	157	97	0	0	0	0							0	0	0	0								0
Commodities risk	0	0	0	0	0	0							0	0	0	0								0
Total	157	97	0	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 ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Consolidated data	Central governments or central banks	6,577	6,577	14	2,577	2,661	54	
	Regional governments or local authorities	2,457	2,457	427	2,566	2,566	492	
	Public sector entities	1,177	1,177	1	1,298	1,298	1	
	Multi-lateral Development Banks	120	120	0	121	121	0	
	International Organisations	549	549	0	557	557	0	
	Institutions	3,051	298	263	2,676	2,227	278	
	Corporates	278	138	112	278	135	112	
	of which: SME	30	13	10	30	13	10	
	Retail	1	1	1	1	1	1	
	Secured by mortgages on immovable property	236	229	78	236	239	78	
	of which: SME	57	57	17	57	57	17	
	Exposures in default	2	2	2	2	2	2	
	Risks associated with particular high risk	0	0	0	0	0	0	
	Covered bonds	1,218	1,218	121	1,212	1,218	121	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
Equity	0	0	0	0	0	0		
Other exposures	0	0	0	0	0	0		
Standardised Total ⁴	18,371	13,893	1,070	1	13,246	11,771	1,171	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 Discontinued Total does not include the securitisation portfolio unless in the results prior to the 2012 exercise.
³ Only the most relevant categories are disclosed. These have been selected under the following logic: Clusters of counterparty covering up to 5% of total original exposure 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 ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
GERMANY	Central governments or central banks	5,542	5,542	0	562	1,091	0	
	Regional governments or local authorities	2,268	2,268	428	2,467	2,467	487	
	Public sector entities	651	651	1	790	790	1	
	Multi-lateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	2,514	388	172	1,867	1,898	139	
	Corporates	128	64	64	121	60	60	
	of which: SME	33	13	10	33	13	10	
	Retail	0	0	0	0	0	0	
	Secured by mortgages on immovable property	220	220	78	220	219	78	
	of which: SME	57	57	17	57	57	17	
	Exposures in default	0	0	0	0	0	0	
	Risks associated with particular high risk	0	0	0	0	0	0	
	Covered bonds	437	437	44	506	507	51	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
Equity	0	0	0	0	0	0		
Other exposures	0	0	0	0	0	0		
Standardised Total ⁴	12,881	10,640	1,070	1	10,640	9,498	1,142	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 ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ²	Exposure Value ¹	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	21	21	0	21	21	0	
	Public sector entities	0	0	0	0	0	0	
	Multi-lateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	46	46	46	44	44	44	
	Corporates	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Retail	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	
	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)	0	0	0	0	0	0	
Equity	0	0	0	0	0	0		
Other exposures	0	0	0	0	0	0		
Standardised Total ⁴	67	67	92	65	65	92	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 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 ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
UNITED KINGDOM	Central governments or central banks	110	110	0	121	121	0	
	Regional governments or local authorities	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	
	Multi-lateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	
	Corporates	46	46	24	41	41	21	
	of which: SME	0	0	0	0	0	0	
	Retail	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	
	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)	0	0	0	0	0	0	
Equity	0	0	0	0	0	0		
Other exposures	0	0	0	0	0	0		
Standardised Total ⁴	156	156	24	61	162	162	21	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 ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
FRANCE	Central governments or central banks	0	0	0	0	0	0	
	Regional governments or local authorities	221	221	0	228	228	0	
	Public sector entities	0	0	0	0	0	0	
	Multi-lateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	377	87	42	80	80	42	
	Corporates	0	0	0	0	0	0	
	of which: SME	0	0	0	0	0	0	
	Retail	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	
	Risks associated with particular high risk	0	0	0	0	0	0	
	Covered bonds	377	377	38	397	397	40	
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	
	Collective investments undertakings (CIU)	0	0	0	0	0	0	
Equity	0	0	0	0	0	0		
Other exposures	0	0	0	0	0	0		
Standardised Total ⁴	605	605	80	127	625	625	82	42

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 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
(H0000_%)								
Consolidated data	Central governments or central banks	4,302	4,302	14	2,202	2,202	14	
	Regional governments or local authorities	2,212	2,212	12	2,422	2,422	12	
	Public sector entities	1,399	1,399	1	1,458	1,458	1	
	Multilateral Development Banks	214	214	0	213	213	0	
	International Organisations	503	503	0	511	511	0	
	Institutions	2,504	2,509	203	2,171	2,023	203	
	Corporates	234	351	125	273	356	135	
	of which: SME	36	15	11	34	13	10	
	Retail	1	1	1	2	2	1	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	205	204	89	206	205	89	
	of which: SME	54	54	39	53	53	39	
	Exposures in default	4	4	2	3	3	2	
	Items associated with particular high risk	0	0	0	0	0	0	
	Covered bonds	1,761	1,760	176	2,056	2,053	206	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0		
Collective investments undertakings (CIU)	42	42	0	42	42	0		
Equity	0	0	0	0	0	0		
Other resources	0	0	0	0	0	0		
Standardised Total²	12,873	12,873	1,247	7	12,482	12,862	1,296	4

(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) Disaggregated Total does not include the securitisation portfolio unless the results pertain to the 2023 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 ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(H0000_%)								
GERMANY	Central governments or central banks	3,229	3,229	0	1,974	1,755	0	
	Regional governments or local authorities	2,218	2,218	109	2,218	2,218	109	
	Public sector entities	797	797	1	841	841	2	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	331	367	139	746	392	127	
	Corporates	323	58	65	323	65	65	
	of which: SME	36	15	11	34	13	10	
	Retail	1	1	1	2	2	1	
	of which: SME	0	0	0	0	0	0	
	Secured by mortgages on immovable property	305	304	89	305	305	89	
	of which: SME	54	54	39	53	53	39	
	Exposures in default	4	4	2	3	3	2	
	Items associated with particular high risk	0	0	0	0	0	0	
	Covered bonds	630	629	63	776	775	78	
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0		
Collective investments undertakings (CIU)	41	41	5	42	42	5		
Equity	0	0	0	0	0	0		
Other resources	0	0	0	0	0	0		
Standardised Total²	12,873	12,873	1,247	4	12,482	12,862	1,296	5

(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
(H0000_%)								
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	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	203	203	102	203	203	102	
	Corporates	45	45	45	44	44	44	
	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 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)	0	0	0	0	0	0		
Equity	0	0	0	0	0	0		
Other resources	0	0	0	0	0	0		
Standardised Total²	12,873	12,873	1,247	4	12,482	12,862	1,296	4

(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
(H0000_%)								
UNITED KINGDOM	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	203	203	102	203	203	102	
	Corporates	46	46	23	61	61	30	
	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 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)	0	0	0	0	0	0		
Equity	0	0	0	0	0	0		
Other resources	0	0	0	0	0	0		
Standardised Total²	12,873	12,873	1,247	0	12,482	12,862	1,296	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
(H0000_%)								
FRANCE	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	306	306	0	306	307	0	
	Multilateral Development Banks	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	
	Institutions	272	146	74	62	62	31	
	Corporates	0	0	0	0	0	0	
	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 particular high risk	0	0	0	0	0	0	
	Covered bonds	423	423	42	450	449	45	
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 resources	0	0	0	0	0	0		
Standardised Total²	12,873	12,873	1,247	0	12,482	12,862	1,296	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.

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach
ATLANTIC LUX HOLDCO S.A.R.L.

		IRB Approach											
		As of 30/09/2023						As of 31/12/2023					
		Original Exposures ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposures ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions				
POLAND	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	1,885	1,885	471	0	2,226	0	2,226	0	2,226	0		
	Corporate - Of which: Specialised Lending	1,308	1,308	312	0	1,370	0	1,370	0	1,370	0		
	Corporate - Of which: SME	0	0	0	0	186	0	186	0	186	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	0	0	0	0	0	0	0	0	0	0			
IRB Total													

^a Original exposures, 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).

		IRB Approach											
		As of 30/09/2023						As of 31/12/2023					
		Original Exposures ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposures ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions				
NETHERLANDS	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	1,801	1,801	397	0	1,882	0	1,882	0	1,882	0		
	Corporate - Of which: Specialised Lending	1,537	1,537	262	0	1,648	0	1,648	0	1,648	0		
	Corporate - Of which: SME	190	190	24	0	1	0	1	0	1	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	0	0	0	0	0	0	0	0	0	0			
IRB Total													

^a Original exposures, 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).

		IRB Approach											
		As of 30/09/2023						As of 31/12/2023					
		Original Exposures ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposures ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions				
SPAIN	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	1,740	1,111	1,740	443	38	23	1,915	101	1,915	611		
	Corporate - Of which: Specialised Lending	1,200	811	1,200	446	38	22	1,476	101	1,476	472		
	Corporate - Of which: SME	103	0	103	30	0	0	105	0	105	38		
	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	0	0	0	0	0	0	0	0	0	0			
IRB Total													

^a Original exposures, 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).

		IRB Approach											
		As of 30/09/2023						As of 31/12/2023					
		Original Exposures ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposures ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions				
ITALY	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	1,098	155	1,098	387	91	55	951	79	951	286		
	Corporate - Of which: Specialised Lending	957	154	957	382	91	55	851	78	851	272		
	Corporate - Of which: SME	140	1	140	26	0	0	140	1	140	20		
	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	15	0	15	0	15	0	15	0	15	0			
Other non-credit-obligation assets	0	0	0	0	0	0	0	0	0	0			
IRB Total													

^a Original exposures, 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).

		IRB Approach											
		As of 30/09/2023						As of 31/12/2023					
		Original Exposures ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposures ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions				
CANADA	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	1,382	28	1,382	228	9	4	1,250	27	1,250	282		
	Corporate - Of which: Specialised Lending	1,382	28	1,382	228	9	4	1,250	27	1,250	282		
	Corporate - 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	0	0	0	0	0	0	0	0	0	0			
IRB Total													

^a Original exposures, 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).

		IRB Approach											
		As of 30/09/2023						As of 31/12/2023					
		Original Exposures ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions	Original Exposures ^a	Exposure Value ^a	Risk exposure amount	Value adjustments and provisions				
AUSTRALIA	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	882	0	882	136	0	1	1,071	0	1,071	210		
	Corporate - Of which: Specialised Lending	882	0	882	136	0	1	861	0	861	192		
	Corporate - 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	0	0	0	0	0	0	0	0	0	0			
IRB Total													

^a Original exposures, 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).

Consolidated data		IRB 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, %)													
Central banks and central governments		0	0	0	0	0	0	0	0	0	0	0	0
Institutions		0	0	0	0	0	0	0	0	0	0	0	0
Corporates		32,789	1,571	32,779	9,349	1,208	389	33,069	1,785	33,037	9,587	1,525	407
	Of which: Specialised Lending	26,349	1,068	26,335	7,843	1,203	298	26,368	1,774	26,256	7,850	1,522	298
	Of which: SME	2,872	11	2,872	626	4	9	3,021	11	3,032	632	4	6
Retail		0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	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	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Equity		142	0	142	105	0	0	142	0	142	107	0	0
Other non credit-obligation assets		0	0	0	0	0	0	0	0	0	0	0	0
IRB Total ⁽³⁾				33,042						33,060			

(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) IRB Total does not include the Securitisation position unless in the results prior to the 2013 exercise;

(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of country group covering up to 5% of total original exposure in Top 10 countries ranked by original exposure, calculated as of last quarter

GERMANY		IRB 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, %)													
Central banks and central governments		0	0	0	0	0	0	0	0	0	0	0	0
Institutions		0	0	0	0	0	0	0	0	0	0	0	0
Corporates		2,378	0	2,378	901	0	6	2,364	7	2,364	920	2	3
	Of which: Specialised Lending	1,454	0	1,454	256	0	5	1,453	7	1,453	260	2	3
	Of which: SME	476	0	476	127	0	4	462	126	462	132	0	0
Retail		0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	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	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Equity		117	0	117	82	0	0	117	0	117	84	0	0
Other non credit-obligation assets		0	0	0	0	0	0	0	0	0	0	0	0
IRB Total													

(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);

UNITED STATES		IRB 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, %)													
Central banks and central governments		0	0	0	0	0	0	0	0	0	0	0	0
Institutions		0	0	0	0	0	0	0	0	0	0	0	0
Corporates		7,855	1,389	7,911	3,544	983	224	7,895	1,389	7,934	3,728	1,230	233
	Of which: Specialised Lending	7,855	1,389	7,911	3,544	983	224	7,895	1,389	7,934	3,728	1,230	233
	Of which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Retail		0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	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	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Equity		0	0	0	1	0	0	0	0	0	1	0	0
Other non credit-obligation assets		0	0	0	0	0	0	0	0	0	0	0	0
IRB Total													

(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);

UNITED KINGDOM		IRB 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, %)													
Central banks and central governments		0	0	0	0	0	0	0	0	0	0	0	0
Institutions		0	0	0	0	0	0	0	0	0	0	0	0
Corporates		5,888	115	5,886	1,136	105	65	5,784	117	5,782	1,204	175	71
	Of which: Specialised Lending	4,876	115	4,876	977	105	64	4,824	117	4,822	965	175	70
	Of which: SME	686	0	686	77	1	0	650	0	650	96	0	1
Retail		0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	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	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Equity		0	0	0	32	0	0	0	0	0	32	0	0
Other non credit-obligation assets		0	0	0	0	0	0	0	0	0	0	0	0
IRB Total													

(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);

FRANCE		IRB 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, %)													
Central banks and central governments		0	0	0	0	0	0	0	0	0	0	0	0
Institutions		0	0	0	0	0	0	0	0	0	0	0	0
Corporates		3,550	11	3,550	756	4	15	3,542	11	3,542	823	4	40
	Of which: Specialised Lending	3,132	0	3,132	642	0	10	3,228	0	3,228	723	0	36
	Of which: SME	240	11	240	65	4	4	239	11	239	56	4	4
Retail		0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	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	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets		0	0	0	0	0	0	0	0	0	0	0	0
IRB Total													

(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);

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

ATLANTIC LUX HOLDCO S.A R.L.

As of 31/12/2023

(min EUR)		Direct exposures												Risk weighted exposure amount				
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet								
		Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures								
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading		of which: Financial assets designated at fair value through profit or loss		of which: Financial assets at fair value through other comprehensive income		of which: Financial assets at amortised cost		Carrying amount	Notional amount		Carrying amount	Notional amount	Nominal	Provisions
[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
	Total	689	589	0	0	0	0	371	36	0	0	0	0	0	0	0	0	2

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

ATLANTIC LUX HOLDCO S.A R.L.

As of 30/06/2024

		Direct exposures												Risk weighted exposure amount				
		On balance sheet				Derivatives				Off balance sheet								
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	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					
														Total		Total		
[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
		1	1	0	0	0	0	1	1	0	0	0	0	0	0	0	0	0
		47	47	0	0	47	0	0	0	0	0	0	0	0	0	0	0	0
		140	140	0	0	140	0	0	0	0	0	0	0	0	0	0	0	0
		310	310	0	0	310	0	0	0	0	0	0	0	0	0	0	0	0
		50	50	0	0	23	27	34	0	0	0	0	0	0	0	0	0	0
		552	552	0	0	518	35	0	0	0	0	0	0	0	0	0	0	1

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 e4.

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

2024 EU-wide Transparency Exercise
Performing and non-performing exposures
ATLANTIC LUX HOLDCO S.A.R.L.

	As of 30/09/2023										As of 31/12/2023										
	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ¹⁾					Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ¹⁾				
	Of which performing but past due >30 days and <=90 days	Of which non-performing ²⁾				On performing exposures ³⁾	On non-performing exposures ³⁾					Of which performing but past due >30 days and <=90 days	Of which non-performing ²⁾				On performing exposures ³⁾	On non-performing exposures ³⁾			
		Of which: defaulted	Of which Stage 3 ⁴⁾				Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾	Of which: defaulted			Of which Stage 3 ⁴⁾			Of which Stage 3 ⁴⁾		Of which Stage 3 ⁴⁾	Of which Stage 3 ⁴⁾		
min EUR																					
Cash balances at central banks and other demand deposits	7,411	0	0	0	0	1	0	0	0	0	2,350	0	0	0	0	0	0	0	0	0	
Debt securities (including at amortised cost and fair value)	5,508	0	0	0	0	2	0	0	0	0	6,658	0	0	0	0	2	0	0	0	0	
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
General governments	2,803	0	0	0	0	0	0	0	0	0	2,962	0	0	0	0	0	0	0	0	0	
Credit institutions	2,310	0	0	0	0	1	0	0	0	0	2,593	0	0	0	0	1	0	0	0	0	
Other financial corporations	392	0	0	0	0	0	0	0	0	0	500	0	0	0	0	0	0	0	0	0	
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	33,158	268	1,325	1,325	1,133	122	253	248	994	35,118	2	1,478	1,478	1,373	121	305	304	1,115			
Central banks	9	0	0	0	0	0	0	0	0	13	0	0	0	0	0	0	0	0			
General governments	1,540	0	0	0	0	0	0	0	0	1,594	0	0	0	0	0	0	0	0			
Credit institutions	50	0	0	0	0	0	0	0	0	1,568	0	0	0	0	0	0	0	0			
Other financial corporations	821	0	1	1	1	2	0	0	0	767	1	1	1	1	3	0	0	0			
Non-financial corporations	30,553	268	1,321	1,321	1,130	118	252	246	992	31,011	0	1,475	1,475	1,370	116	304	303	1,113			
of which: small and medium-sized enterprises	22,019	268	1,303	1,303	1,111	95	251	245	975	22,471	0	1,452	1,452	1,370	88	304	303	1,090			
of which: Loans collateralised by commercial immovable property	28,538	268	1,283	1,283	1,110	100	248	243	986	28,823	0	1,437	1,437	1,368	100	300	298	1,088			
Households	180	1	3	3	3	2	1	1	1	162	0	3	3	3	1	1	1	1			
of which: Loans collateralised by residential immovable property	169	0	2	2	2	2	1	1	1	159	0	2	2	2	1	1	1	1			
of which: Credit for consumption	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
DEBT INSTRUMENTS other than HFT	46,075	268	1,325	1,325	1,133	124	253	248	994	43,524	2	1,478	1,478	1,373	123	305	304	1,115			
OFF-BALANCE SHEET EXPOSURES	1,360	0	0	0	0	4	0	0	0	1,447	0	0	0	0	4	0	0	0			

¹⁾ For the definition of non-performing exposures please refer to Article 4(7)(2) of Regulation (EU) No 575/2013 (CRD).

²⁾ Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment and provisions for off-balance sheet exposures.

³⁾ Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment, the accumulated negative changes in fair value due to credit risk for financial instruments measured at fair value through profit or loss other than HFT and provisions for off-balance sheet exposures.

⁴⁾ For the on-balance sheet items, accumulated impairment and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are denouncing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FREDP framework (template F 18.00 / F 18.00), 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 FREDP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁵⁾ 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
Performing and non-performing exposures
ATLANTIC LUX HOLDCO S.A R.L.

	As of 31/03/2024										As of 30/06/2024																																
	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽²⁾					Collateral and financial guarantees received on non-performing exposures	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽²⁾					Collateral and financial guarantees received on non-performing exposures																					
	Of which performing but past due >30 days and <90 days	Of which non-performing ⁽¹⁾				On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾					Of which performing but past due >30 days and <90 days	Of which non-performing ⁽¹⁾				On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾																									
		Of which: defaulted	Of which Stage ⁽⁴⁾				Of which: defaulted	Of which Stage ⁽⁴⁾					Of which: defaulted	Of which Stage ⁽⁴⁾				Of which: defaulted	Of which Stage ⁽⁴⁾																								
(in € bn)																																											
Cash balances at central banks and other demand deposits	4,884	0	0	0	0	0	0	0	0	0	3,385	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Debt securities (including at amortised cost and fair value)	6,412	0	0	0	0	2	0	0	0	0	6,650	0	0	0	0	0	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
General governments	3,027	0	0	0	0	0	0	0	0	0	2,934	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Credit institutions	2,386	0	0	0	0	-1	0	0	0	0	3,162	0	0	0	0	0	-1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Other financial corporations	407	0	0	0	0	0	0	0	0	0	553	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Loans and advances (including at amortised cost and fair value)	32,877	78	1,272	1,272	1,002	139	260	248	966	0	33,050	0	1,433	1,433	1,159	135	279	266	1,062	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Central banks	15	0	0	0	0	0	0	0	0	0	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
General governments	1,490	0	0	0	0	0	0	0	0	0	1,434	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Credit institutions	44	0	0	0	0	0	0	0	0	0	44	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Other financial corporations	747	0	0	0	0	2	0	0	0	0	818	0	7	7	7	1	1	1	1	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	30,428	78	1,268	1,268	998	134	260	248	964	0	30,596	0	1,423	1,423	1,149	133	277	260	1,054	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
of which: small and medium-sized enterprises	23,165	78	1,268	1,268	998	108	260	248	964	0	22,852	0	1,331	1,331	1,149	104	276	260	964	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
of which: Loans collateralised by commercial immovable property	28,218	78	1,228	1,228	967	125	251	244	937	0	28,443	0	1,383	1,383	1,138	125	273	263	1,028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Households	183	0	4	4	4	3	1	1	3	0	142	0	3	3	3	1	1	1	1	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
of which: Loans collateralised by residential immovable property	149	0	4	4	4	3	1	1	3	0	138	0	3	3	3	1	1	1	1	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
of which: Credit for consumption	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
DEBT INSTRUMENTS other than HFT	44,373	78	1,272	1,272	1,002	141	260	248	966	0	43,065	0	1,433	1,433	1,159	138	279	266	1,062	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
OFF-BALANCE SHEET EXPOSURES	1,390		14	14	-1	7	0	0	4	0	1,379		22	22	24	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		

(1) For the definition of non-performing exposures please refer to Article 4(7)(c) of Regulation (EU) No 575/2013 (CRD).
(2) Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment and provisions for off-balance sheet exposures.
(3) Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment, the accumulated negative changes in fair value due to credit risk for financial instruments measured at fair value through profit or loss other than HFT and provisions for off-balance sheet exposures.
(4) 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 debts. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FTR/REP 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) 2012/1451 - 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 FTR/REP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.
(5) 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

Forborne exposures

ATLANTIC LUX HOLDCO S.A R.L.

	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	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	3,653	578	147	116	3,431	418	2,750	584	118	95	2,595	459
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	67	0	0	0	66	0	35	0	0	0	34	0
Non-financial corporations	3,586	578	147	116	3,365	418	2,715	584	118	95	2,561	459
of which: small and medium-sized enterprises	3,093	578	145	116	2,874		2,498	562	117	95	2,345	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	3,653	578	147	116	3,431	418	2,750	584	118	95	2,595	459
Loan commitments given	92	7	2	0	78	0	89	5	2	0	78	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

ATLANTIC LUX HOLDCO S.A R.L.

	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 collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on 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	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	3,451	734	191	156	3,235	547	3,703	708	207	160	3,437	497
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	41	0	0	0	41	0	7	7	1	1	6	6
Non-financial corporations	3,410	734	191	156	3,194	547	3,696	701	207	159	3,431	491
of which: small and medium-sized enterprises	3,028	734	183	156	2,815		3,009	610	192	158	2,758	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	3,451	734	191	156	3,235		3,703	708	207	160	3,437	
Loan commitments given	83	7	2	0	70	1	79	4	2	0	67	0
QUALITY OF FORBEARANCE ²												
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.

