

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.



#### **Key Metrics**

(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
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



#### Leverage ratio

	(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)	
A.2	Tier 1 capital - fully phased-in definition	2,453	2,864	2,804	2,938	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU)
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)	2015/62 of 10 October 2014 amending CRR
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.

		(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	OWN FUNDS	2,715	3,112	3,042	3,166	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CFR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	2,153	2,578	2,518	2,652	C 01.00 (r0020,c0010)	Article 50 of CFFI.
	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 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CSR
	A.1.2		2,350	2,445	2,478	984	C 01.00 (r0110,c0010)	Articles 26(1) point (c), 26(2) and 35 (1) points (a) and (i) of CRR
	A.1.3		-72	-112	-105	-87	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CFR
	A1.4		0	0	0	0	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CPR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
	A.1.6	Minority interest given recognition in CET\$ capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7		-3	-3	-3	-3	C 01.00 (40250,c0010)	Articles 32 to 35 of and 35 (1) point (i) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-30	-21	-23	-20	C 01.00 (r0300,c0010) + C 01.00 (r0360,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR.
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	-9	-31	-32	-43	C 01.00 (40370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A1.10		-4	-4	-3	-3	C 01.00 (r0380,c0010)	Acticies 35(1) point (d), 40 and 150 of CRR
	A1.11		0	0	0	0	C 01.00 (r0290,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A:1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0430,c0010)	Articiss 4(122), 36(1) point (g) and 44 of CRR
	A.1.13		0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
	A1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00  0450,c0010] + C 01.00 (r0450,c0010) + C 01.00  0470,c0010] + C 01.00 (r0471,c0010)+ C 01.00  0472,c0010]	Articles 4(36), 36(1) point (k) (i) and 80 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (p), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 133(4) of CRR; Articles 36(1) point k) (iv) and 135(4) of CRR; Articles 36(1) of CRR; Articles 36(
	A.1.14.1		0	0	0	0	C 01.00 (r0460,c0010)	Location of Links with Africans July (point ky) (v) and 150(k) of Links.  Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR.
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 35(1) point (b); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CFR
	A1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (l); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 70 of CRR
OWN FUNDS Transitional period	A1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CFR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-20	-21	-32	-10	C 01.00 (r0513,c0010)	Article 35(1), point (m) and Article 47c CRR
	A.1.18B		0	0	0	0	C 01.00 (r0514,c0010)	Article 35(1), point (n) and Article 132(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (i) CFR
	A1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	-226	-81	-108	-129	C 01.00 (r0524,c0010)	Article 3 CRR
	A1.20		-160	-49	-193	-49	C 01.00 (r0529,c0010)	-
	A121		0	0	0	0	CAL(L11.6 + 1.11.6 + 1.11.26)	-
	A.1.21.1		0	0	0	0	C 01.00 (r0220,c0010)	Addicion 480(1) to (3), and 484 to 487 of CRR
	A.1.21.2		0	0	0	0	C 01.00 (40240,c0010)	Addiction 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Addiction 450 to 472, 478 and 481 of CRIR
	A.2		300	286	286	286	C 01.00 (r0530,c0010)	Afficie G1 of CRR
	A.2.1	Additional Tier 1 Capital instruments	300	286	286	286	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (+0650,c0010) + C 01.00 (+0700,c0010) + C 01.00 (+0710,c0010) + C 01.00 (+0740,c0010) + C 01.00 (+0744,c0010) + C 01.00 (+0748,c0010)	
	A.2.4		0	0	0	0	* C 01.00 (r0744,c0010) * C 01.00 (r0748,c0010) * C 01.00 (r0680,c0010) * C 01.00 (r0680,c0010) * C 01.00 (r0680,c0010) *	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	2,453	2,864	2,804	2,938	C 01.00 (r0015,c0010)	Article 25 of CFR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	262	248	238	228	C 01.00 (r0750,c0010)	Article 71 of CER
	A4.1	Tier 2 Capital instruments	204	184	174	162	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
							C 01.00 (r0910,c0010) + C 01.00 (r0920,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0940,c0010) +	
	A.4.2	Other Tier 2 Capital components and deductions	59	64	64	65	C 01.00 (r0950,c0010) + C 01.00 (r0955,c0010)+ C 01.00 (r0970,c0010) + C 01.00 (r0974,c0010) + C 01.00 (r0970,c0010)	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0860,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS REQUIREMENTS	В	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
	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	15.89%	18.78%	18.26%	19.05%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	18.10%	20.87%	20.34%	21.11%	CA3 (3)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	20.04%	22.68%	22.06%	22.74%	CA3 (5)	•
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,153	2,578	2,518	2,652	[A.1-A.1.13-A.1.21+MN[A.2+A.1.13-A.2.2- A.2.4+MN[A.4+A.2.2-A.4.3,0],0]]	•
CET1 RATIO (%) Fully loaded <sup>1</sup>	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	15.89%	18.78%	18.26%	19.05%	lorivis-eral	•
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	· · · · · · · · · · · · · · · · · · ·
Tremo nema	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0040)	
		sed on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view a						



#### Overview of Risk exposure amounts

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		RWAs			
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
Credit risk (excluding CCR and Securitisations) <sup>1</sup>	10,594	11,460	11,593	11,839	C02.00 (n0440, c0010) (-C 07.00 (n0690, c0220, s001) + C 07.00 (n0110, c0220, s001) + C 07.00 (n0130, c0220, s001) + C 07.00 (n0130, c0220, s001) + C 08.01 (n0400, c0200, s001) + C 08.01 (n0400, c0200, s001) + C 08.01 (n0400, c0200, s002) + C 08.01 (n0400, c0200, s002) + C 08.00 (n0470, c02010) + C 02.00 (n0470, c02010) + C 02.00 (n0470, c02010)
Of which the standardised approach	875	962	1,107	1,054	C02.00 (r0060, c0010)-{C07.00 (r0090, c0220, s001) + C07.00 (r0110, c0220, s001)+ C07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.20 (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 02.90 (40420, c0010)
Counterparty credit risk (CCR, excluding CVA) <sup>2</sup>	216	393	301	260	C 07.00 (r0090, ct220, s001) + C 07.00 (r0110, ct220, s001) + C 07.00 (r0130, ct220, s001) + C 08.01 (r0040, ct280, s002) + C 08.01 (r0050, ct280, s002) +
Credit valuation adjustment - CVA	162	127	126	113	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (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 (0010, c0601)*12.5+C 20.00 (0010,c0450)*12.5+MAX(C 24.00(0010,c0090),C 24.00(0010,c0100),C 24.00(0010,c010)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (n0680, 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 (r0000, 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	

<sup>&</sup>lt;sup>1</sup> The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

<sup>&</sup>lt;sup>2</sup> 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.



#### P&I

(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 <sup>1</sup>	0	-3	0	0
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	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 subsidaries, 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 subsidaries, 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

<sup>&</sup>lt;sup>(1)</sup> Information available only as of end of the year

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



#### Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/2023				As of 31	/12/2023			As of 31/0	3/2024			As of 30/0	6/2024		
			Fair value hierarch	y			Fair value hierarchy			1	air value hierarch	y			air value hierarch	у	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Ca Level 1 Level 2 Level 3		Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References	
Cash, cash balances at central banks and other demand deposits	7,410				2,350				4,884				3,365				IAS 1.54 (i)
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)(ii);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)(i); 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(h); IFRS 9.4.1.2A
Financial assets at amortised cost	34,344				36,321				33,973				34,131				IFRS 7.8(f); 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 <sup>1</sup>	1,152				1,235				1,306				1,295				
TOTAL ASSETS	48,943				46,194				46,883				45,544				IAS 1.9(a), IG 6

<sup>(1)</sup> Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets".

(min	EUR)			As of 30/09/20	23					As of 31/:	12/2023					As of 31/0	03/2024					As of 30/	16/2024			
		Gross carry	ing amount <sup>(2)</sup>		Acı	cumulated impairme	nt <sup>(2)</sup>		oss carrying amour		Acci	ımulated impairme	nt <sup>(2)</sup>	Gros	s carrying amount		Acc	umulated impairm	ent <sup>(2)</sup>	Gros	s carrying amount		Accu	mulated impairme	ent <sup>(2)</sup>	
Breakdown of financial assets by instrument and by counterparty sector <sup>1</sup>		Stage 1 Assets withour 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	in credit risk since		Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	increase in credit	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 credir 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	in organization since	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 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	3,903	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)
comprehensive income	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at		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)
amortised cost	Loans and advances	24,983	6,996	1,133	-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(a)

<sup>(4)</sup> This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

<sup>(</sup>F) From June 2021, the gross carrying amount of assets and accumulated impairments that are punchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous period



#### Breakdown of liabilities

#### ATLANTIC LUX HOLDCO S.A R.L.

#### (mln EUR)

(mar con)					1
		Carrying	amount		
LIABILITIES:	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
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 <sup>1</sup>	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 <sup>1</sup>	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(I)
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 <sup>1</sup>	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

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



#### Breakdown of liabilities

#### ATLANTIC LUX HOLDCO S.A R.L.

#### (mln EUR)

			Carrying	amount		
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
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
Silori positions	Debt securities	0	0	0	0	Annex V.Part 1.31
	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)
Dancaita	of which: Current accounts / overnight deposits	32	13	210	122	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	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: Subordin	ated 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	



#### Market Risk

ATLANTIC LUX HOLDCO S.A R.L.

	SA					l l	Ч									IM						
			VaR (Memorandi	um item)	STRESSED VaR	(Memorandum item)	INCREMEN MIGRATION RI	TAL DEFAULT AND SK CAPITAL CHARGE	ALL PRICE RIS	KS CAPITAL CH	ARGE FOR CTP		VaR (Memora	ndum item)	STRESSED Var (M	lemorandum item)	INCREMENT AND MIGR CAPITAL	ATION RISK	ALL PRICE RIS	KS CAPITAL CHA	RGE FOR CTP	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt- 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVE)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023				As of 30	09/2023									As of 31/1	2/2023					
Traded Debt Instruments	0	0	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
aulties	0	0	0	0	0	0							ů	0	0							
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
oreign exchange risk ommodities risk	170	0	0	0	0	0							0	0	0	0						
Total	170	0	0	0	0	0	0	0	0	0	0	0	Ů	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 30/0	6/2024					
raded Debt Instruments	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
quities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	157	97	0	0	0	0							0	0	0	0						
Commodities risk Total	157	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA CV1 template.

### eba European Banking 2024 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
		Original Exposure <sup>1</sup>	Esposure Velue <sup>1</sup>	Risk exposure amount	Value adjustments and provisions*	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
	(minESR, %) Central dovernments or central banks	6,737	6.937	14		2.257	2.464	14	
	Regional governments or local authorities	2,457	2,460	427		2,566	2,568	492	
	Public sector entities	1.127	1.072	1		1,235	1,239	1	
	Multilateral Development Banks	150	159	0		171	171	0	
	International Organisations	549	549	0		587	587	0	
	Institutions	3,551	955	263		2,470	2,337	275	
	Corporates	219	135	112		219	135	112	
	of which: SME	33	13	10		34	13	10	
	Retail	3	3	2		2	2	2	
Consolidated data	of which: SME	230	229	28		220	219	95	
	Secured by mortstates on immovable property of which: SME	230	57	17		57	219	17	
	of which: SME Exposures in default		27	.,	1	3	2	.,	
	Items associated with particularly high risk								
	Covered bands	1,315	1,314	131		1,511	1,510	151	
	Claims on institutions and consorates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	41	41	6		42	42	6	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>	25,291	13,858	1,038	6	11,346	11,277	1,131	

					Standardised Ap	proach					
			As of 30/09/2	023				12/2023			
	inteSUR. No	Original Esposure <sup>s</sup>	Organifiquesses' Exposes Velia" Rais copeans amount Value afgorments and Organifiquesses' Exposes Velia" Rais copeans produces of Confine Exposes Velia" Rais copeans are produced or confine Exposes Velia".								
	Central sovernments or central banks	5,542	5,601	0		222	1,054	0			
	Regional governments or local authorities	2,356	2,359	422		2,467	2,460	487			
	Public sector entities	651	651	1		780	780	1			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	2,514	388	112		1,867	1,806	130			
	Corporates	109	44	41		117	40	46			
	of which: SME	22	13	10		33	13	10			
	Retail	3	3	2		2	2	2			
GERMANY	of which: SME	0	0	0		٥	0	0			
OLIVIAIVI	Secured by mortgages on immovable property	230	229	78		220	219	75			
	of which: SME	57	57	17		57	57	17			
	Exposures in default	3	2	2	1	3	2	2	1		
	Items associated with particularly high risk	437	437								
	Covered bonds	437	437	44		500	507	51			
	Claims on institutions and corporates with a ST credit assessment										
	Collective investments undertakings (CIU)	41	41			42	42				
	Equity										
	Other exposures										

		NEWS REQUESTED A SET AND CONTROL OF THE CONTROL OF										
				Standardised Ap	proach							
		As of 30/09/2	023			As of 31.	12/2023					
(minEIR %)	Original Exposure <sup>s</sup>	Organi Exposur <sup>a</sup> Exposur Vision Risk exposurs amount Vision alignational and provisions <sup>a</sup> Original Exposure <sup>a</sup> Exposure Vision Risk e										
uit barks Authorities As Annountle secondry Annountle secondry	2 22 0 0 0 54 46 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 27 0 0 54 45 46 0 0 0 0 0	0 0 0 12 12 46 0 0 0 0 0		0 21 0 0 0 20 24 44 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 21 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0				
֡	and DATA No.  In a contract of the contract of	Section A.	Output Exposurs* United Sequences Value*    Control Col. No.   Control		As of \$1.00-0233   Page and \$1.00-0233	Original Exposure*   Exposure Yolins*   Role exposure amount   Value origination and products	Aug of 10-05-2023	A of \$10,000,000   Flagmant Yalan'   File appears manual parameter of the control				

		(2) local value adjustments and provisions per	curry or counterparty excuses to	ose for securitization eigosures bu	incudes general credit risk adjust	THEEL.			
					Standardised Ap	proach			
			As of 30/09/2	023	As of 31/12/2023				
	(minSUR, %)	Original Exposure <sup>2</sup>	Esposure Velue	Risk exposure amount	Original Exposure 1	Exposure Value	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
	Central governments or central banks	119	119	0		125	125		
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	46	45	24		41	41	21	
	of which: SME	0		0			0	0	
	Retail						0		
UNITED KINGDOM	of which: SME Secured by mortriales on immovable property	0							
	Secured by mortalisies on immovable property of which: SME	0							
	Exposures in default	0		0	0		0		
I	Items associated with particularly high risk		·		Ü	ů.			
1	Covered bonds								
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
1	Collective investments undertakings (CRII)		0	0		0	0	0	
	Equity	0	0	0		0	0	0	
1	Other exposures	0	0	0		0	0	0	

		(2) Total value adjustments and provisions per o	country of counterparty excludes th	ose for securitisation exposures but	includes general creditrisk adjust	reets.			
					Standardised Ap	proach			
			As of 30/09/2	023			As of 31	12/2023	
		Original Exposure <sup>2</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(minEUR, %)								
	Central oversments or central banks Resional coverments or tech authorities Public sector entition Multilated Development Banks Information of Organizations Invalidations	0 222 0 0	0 221 0 0	0 0 0 0 42		0 228 0 0	0 226 0 0	0 0 0 43	
FRANCE	Corosrates of which: SME Retail of which: SME Secured by mortginges on hymnovable property	0	0 0	0 0		0 0	0 0	0	
	of which: SME Emocures in default Items associated with particularly high risk Covered bands	0 0 0 377	0 0 0 377	0 0 38	0	0 0 0 397	0 0 0 397	0 0 40	
	Claims on institutions and corsonates with a ST credit assessment Collective investments undertakings (CRI) South Other exposures	0 0 0	0	0 0 0		0	0 0	0 0	
1	Standardised Total <sup>2</sup>								

Credit Risk - Standardised Approach

ATLANTIC LUX HOLDCO S.A R.L.

					Standardised Ap	proach						
			As of 30/09/2	023			As of 31.	12/2023				
	(minSUR, %)	Original Exposure <sup>1</sup>	Organi Spensor Copens Vision State agence amount Vision eliginates and Organi Spensor Spensor Vision State approximate Anni America approximate An									
	Central governments or central banks											
	Regional governments or central paries	0	· ·			o o	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	1	1	0		1	1	0				
	Corporates	0										
	of which: SME Retail	0										
	of which: SME	0		0			0					
POLAND	Secured by mortalistics on immovable property			0								
	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	0		0			0	0				
	Claims on institutions and corporates with a ST credit assessment						0					
	Collective investments undertakings (CSU)	0					0					
	Equity Other exposures		· ·			, and a	0					
	Standardised Total <sup>2</sup>											
	Julian State Lotte	Chistoplesmouse unlike December when its	Operation of the control of the cont									

\*\* Original exposure, unbits Exposure value, is reported before taking into account any effect due to credit conversion factors or credit nisk mitigation techniques (e.g. substitution et

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

			Standardised Approach								
			As of 30/09/2	023			As of 31/12/2023				
		Original Exposure <sup>6</sup>	Ordinal Exposure Value    Expo								
NETHERLANDS	Annual control of the	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 23 23 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 24 24 0 0 0 0 0			
	Collective investments undertakings (CIU) Equilibrium Other exposures Standardised Total	0	0	0		0	0	0			

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

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31	12/2023	
	(min EUR, No.)	Original Exposure <sup>3</sup>	Exposure Value <sup>1</sup>	fisk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
SPAIN	Control assemblers or entire bank for a distribution of a di	20 22 23 24 24 25 25 25 25 25 25 25 25 25 25 25 25 25	181 222 23 24 24 24 24 24 24 24 24 24 24 24 24 24	0 0 0 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	16.1 12.1 14.1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	18 16 22 22 24 24 24 24 24 24 24 24 24 24 24	0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total <sup>2</sup>	(ii) Original assessment umbles Denousse whose inte		Ü	0	Ü		Ů	0

<sup>(2)</sup> Original exposure, unable Disposure value, in reported before taking into account any effect due to credit conversion factors or credit/mix mitigation inchniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of countercan's excludes those for recurricusion exposures but includes enemeral credit mix adjustments.

					Standardised Ap	proach						
			As of 30/09/2	023				12/2023				
		Original Exposure <sup>3</sup>	Exposure Value	Exposure Value	Risk exposure amount	Value adjustments and provisions <sup>2</sup>						
	(minEUR, %)											
	Central governments or central banks	527	527			569	560					
	Regional governments or local authorities Public sector entities											
	Public sector entities Multilateral Development Banks											
	International Organizations			0			0					
	Institutions	15	15	3		3	3	1				
	Corporates			0								
	of which: SME			0			0					
	Retail	0		0		0	0	0				
ITALY	of which: SME	0	0	0		0	0	0				
HALY	Secured by mortalistics on immovable property	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0		0	0	0				
	Items associated with particularly high risk	0		0			0					
	Covered bonds	15	15	1		16	16	2				
	Claims on institutions and corporates with a ST credit assessment											
	Collective investments undertakings (CRII)											
	Equity											
	Other exposures			U			U					

Criginal exposure, unlike Diposure value, in reported before taking into account any effect due to credit convention factors or credit nik mitigation techniques (e.g., subel (2) Total value adulatments and provisions per country of counterparty excludes those for securitization exposures but includes several credit risk adulatments.

					Standardised Approach								
					Statioal disease Ap	prozen							
			As of 30/09/2	023			As of 31	12/2023					
		Original Exposure <sup>1</sup>	Esposure Value <sup>1</sup>	Risk exposure amount	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>					
	(minEUR, %)												
	Central sovernments or central banks	0		0									
	Regional governments or local authorities			0									
	Public sector entities Multilateral Development Banks			0			0						
	International Organizations			0			0						
	Institutions	225	225	45		232	232	46					
	Corporates	0	0	0		0	0	0					
	of which: SME	0	0	0		0	0	0					
	Retail	0	0	0		0	0	0					
CANADA	of which: SME	0	0	0		0	0	0					
CHINADA	Secured by mortalistics on immovable property	0	0	0		0	0	0					
	of which: SME	0	0	0		0	0	0					
	Exposures in defautt	0		0	0		0						
	Items associated with particularly high risk			0									
	Covered bonds  Claims on institutions and corporates with a ST credit assessment												
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)			0									
	Collective investments undertakings (CIU) Equity			0			0						
	Other exposures			0			0						
	Planeter disease Testing <sup>2</sup>												

Criginal exposure, unlike Diposure value, is reported before taking into account any effect due to credit convention factors or credit init entigation beckniques (e.g., substitution effects).
2) Total value adjustments and crovisions are country of convincement-excludes those for recurification exposures but includes energial credit init adjustments.

			Standardised Approach								
			As of 30/09/2	023			As of 31	/12/2023			
	(min SUR, N)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
AUSTRALIA	Control accessments or notice lands  Pacits accessment or not desiration  Pacits accessment or not desiration  Pacits accessment access  Including acce	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			

## 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardise	Standardised Approach									
				03/2024			As of 30	06/2024							
	(min DUR, No.)	Original Exposure <sup>b</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions						
	Central sovernments or central banks	4,393	4,600	14		2,828	3,053	14							
	Regional governments or local authorities	2,521	2,524	515		2,422	2,424	498							
	Public sector entities	1,398	1,339	1		1,458	1,400	2							
	Multilateral Development Banks	214	214	0		213	213	0							
	International Organisations	555	555	0		551	551	0							
	Institutions	1,524	1,165	332		1,371	923	263							
	Corporates	234	151	125		273	168	135							
	of which: SME	36	15	11		34	13	10							
	Retail of which: SME	1				1	4	1							
Consolidated data	of which: SME Secured by mortalisies on immovable property	205	204	m		190	189	63							
	of which: SME	54	54	16		53	53	16							
	Exposures in default	4	3	3	1	3	3	3	1						
	Items associated with particularly high risk		0	0				0							
	Covered bonds	1,781	1,780	178		2,085	2,083	208							
I	Claims on institutions and corporates with a ST credit assessment			0				0							
	Collective investments undertakings (CIU)	42	42	7		42	42	7							
I	Equity	0	0	0		0	0	0							
	Other exposures		0	0											
	Standardised Total <sup>2</sup>	12,873	12,578	1,247	7	11,438	11,052	1,196	6						

					Standardis	ed Approach					
			As of 31/	03/2024			As of 30	06/2024			
	(mbsDJR, No	Original Exposure <sup>s</sup>	Original Exposures* Departures Visites* Rick exposures amounts providences* Original Exposures* Exposures Visites* Rick exposures amounts								
	Central sovernments or central banks	3,169	3,230	0		1,674	1,735	0			
	Regional governments or local authorities	2,318	2,320	510		2,220	2,222	493			
	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	531	367	118		746	392	127			
	Corporates	125	59	56		132	63	60			
	of which: SME	36	15	11		34	13	10			
	Retail	2	2	2		2	2	1			
GERMANY	of which: SME	205	204	o m		190	189	63			
	Secured by mortglages on immovable property of which: SME	205	204	16		53	109	16			
	Exposures in default				,		33				
	tems associated with particularly high risk										
	Covered bonds	630	629	63		776	775	76			
	Claims on institutions and corporates with a ST credit assessment							0			
	Collective investments undertakings (CIU)	41	41	5		42	42	5			
	Equity	0	0	0		0	0	0			
	Other exposures		0	0		0					
	Standardised Total <sup>2</sup>										

Control described for control basis   Control described for control	Standardised Approach  False adjustments and provisions* Original Exposure*	As of 30/06/2024	
Outline Exposure Visite*   Post exposure amount   Visite   Outline Exposure Visite*   Post exposure amount   Visite   Outline Exposure Visite*   Outline E			
Command documentation of control basis   Command documents   Com			
Central dissementation of control classics   0   0   0   0   0   0   0   0   0		Exposure Value <sup>1</sup> Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED STATES  UNITED STATES  STATE OF THE S	0 2 2 3 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	21 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

Standardised Approach  As of 310/02/2024  As of 310/02/2024  Ougland Express*  Express Value*  Real express amount  Value adjustments and pressional pressional actions are pressional actions and pressional actions are pressional actions.	
Organ Expenses* Expenses Value* Relia expenses amount Value objectments and products* Organ Expenses Value*	
Original Exposure   Exposure Value   Blak exposure amount   princitions   Original Exposure Value   Exposure Value	06/2024
	Risk exposure amount Value adjustments and provisions <sup>2</sup>
Committee   Comm	3 3 4 6 6 6

1		As of 31/		Standardis	ed Approach										
		As of 31/	Standardised Agreeath As of 30/08/2024 As of 50/08/2024												
	AS 01-31/03/2024 AS 01-31/03/2024														
	Original Exposure <sup>6</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>4</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>							
Security of the control of the contr	503 503 277 277 9 9 9 9 9 411	0 300 0 0 148 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 24 24 0 0 0 0 0 0 0 0	۰	0 0 0 62 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 207 207 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								

## 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardis	ed Approach			
				/03/2024			As of 30	1/06/2024	
	(mis DJR, Vs)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks		0	0					
	Regional governments or local authorities		0	0		0		0	
	Public sector entities	0	0	0		0		0	
	Multiluteral Development Banks	0	0	0		0		0	
	International Organisations	0	0	0		0		0	
	Institutions	1	1	0		2	2	0	
	Corporates	0	0	0		0		0	
	of which: SME	0	0	0		0		0	
	Retail		0	0		0			
POLAND	of which: SMS Secured by mortstates on immovable property		0	0		0			
	of which: SME		0	0		0			
	Exposures in default	i i	0	0	0			0	
	tems associated with particularly high risk	0	0	0		0		0	
	Covered bonds	0	0	0		0		0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0		0	
	Collective investments undertakinsis (CIUI	0	0	0		0	0	0	
	Equity			0		0		0	
	Other exposures	۰	0						
	Standardised Total <sup>2</sup>				۰				0
		(1) Original exposure, unlike Expo	sure value, is reported before taking	into account any effect due to creo	lit conversion factors or credit risk r	mitigation techniques (e.g. substitut	tion effects).		

		,,				-			
					Standardis	ed Approach			
			As of 31	/03/2024			As of 30	/06/2024	
		Original Exposure <sup>6</sup>	Exposure Value <sup>3</sup>	Rhik exposure amount	Value adjustments and provisions <sup>2</sup>	Original Expessors <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
NETHERLANDS	Control Section 1997. A control Sectin 1997. A control Section 1997. A control Section 1997. A control	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 24 26 0 0 0 0 0 0 0 0	۰	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 125 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

				Standardisc	ed Approach			
		As of 31	/03/2024			As of 30	106/2024	
tria D.E. Ni	Original Exposure <sup>6</sup>	Exposure Value <sup>1</sup>	Rhk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Commit announcement or created based.  Find an announcement or the administration of the committee of the co	155 223 41 41 0 0 0 0 0 0 0 0 2 2 2 2 0 0 0 0 0 0 0	16 23 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 0 0 0 0 0 0 0 0 0 0 0 0	0	15 5 22 22 23 25 25 26 26 26 26 26 26 26 26 26 26 26 26 26	16 22 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	.0

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	/06/2024	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments an provisions <sup>2</sup>
	(min EUR, %) Central sovernments or central banks	555	554	0		548	548	0	
	Regional governments or local authorities Public sector entities		0	0		0			
	Multilateral Development Banks	i i	0	0		0		0	
	International Organisations	ė.	0	0					
	Institutions	4	4	1		8		2	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
ITALY	of which: SME		0	0		0	0	0	
117.02.1	Secured by mortstates on immovable property	۰	0	0		0	0	0	
	of which: SME	۰	0	0		0		0	
	Exposures in default	°	0	0		0		0	
	Items associated with particularly high risk Covered bonds	10	40	5		*0	50		
	Covered bonds  Claims on institutions and corporates with a ST credit assessment		0						
	Collective investments undertakings (CIU)	· ·	0						
	Equity		0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>								

					Standardis	d Approach			
			As of 31	03/2024			As of 30	/06/2024	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>4</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments ar provisions <sup>2</sup>
	(min EUR, 66) Central governments or central banks		0	0		0		0	
	Regional governments or central banks  Regional governments or local authorities	107	207	0		106	105		
	Public sector entities		0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	224	224	45		228	227	45	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	۰	0	0		0	0	0	
CANADA	of which: SME			0		0		0	
	Secured by mortstates on immovable property of which: SME			0				0	
	of which: SME Exposures in default			0		0		0	
	Items associated with particularly high risk			0					
	Covered bonds		0						
	Claims on institutions and corporates with a ST credit assessment								
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity		0	0		0	0	0	
	Other exposures		0	0		0	0	0	
	Planed and least Table <sup>2</sup>								

	(2) Total value adjustments	and provisions per country of counterpar	ty excludes those for securitisation	exposures but includes general cre	Strisk adjustments.			
				Standardis	ed Approach			
		As of 3:	1/83/2024			As of 30	3/06/2024	
(mis DUR. N)	Original Exposure	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Control construction of control basis of	II annument						0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

Credit Risk - IRB Approach

ATLANTIC LUX HOLDCO S.A.R.L.

								IRB Ap	proach					
						30/09/2023								
			Originati	isposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments			Exposure Value <sup>1</sup>			Value adjustments
		(min EUR, %)	Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provision	
		ks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates		32.849	1511	32.842	0 8.427	0 592	370	33.463	1.755	33.455	9.455	1.281	424
	Corporates	Corporates - Of Which: Specialised Lending	32,849 29,029	1,511	32,842 29,022	7.096	592 588	370	33,463 29,265	1,755	29,257	9,455 7,749	1,281	413
		Corporates - Of Which: SME	1.127	1,499	1,127	293	4	7	1,450	1,743	1.450	385	4	413
	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
Consolidated data		Retail - Secured on real estate property - Of Which: non-SME	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		179	0	179	662			154	0	154	569		
		redit-obligation assets				681						696		
	IRB Total <sup>2</sup>					9,770						10,720		

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

10 Only the most reject count not record the sectors account or Total destination possess unascept in the resistance or the 2014 sectors.

10 Only the most reject count from a disclosure. These have been selected under the following raise. Countries of counterparts covering up to 55% of total destination excounter or Total Discountries are destinated.

							IRB Ap	proach					
					30/09/2023								
		Original Exposure Exposure Value 1		Risk exposure			Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments	
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	2,663		2,663	824	0	6	2,376	0	2,376	830	0	5
	Corporates - Of Which: Specialised Lending	1,744		1,744 310	302	0	5	1,466	0	1,466	258	0	4
	Corporates - Of Which: SME Retail	310		310	91			305	0	305	95		
	Retail - Retail - Secured on real estate property	0			0	0	0		0	0			
	Retail - Secured on real estate property - Of Which: SME												
GERMANY	Retail - Secured on real estate property - Of Which: non-SME												
	Retail - Qualifying Revolving	0		0	0	0	0		0	0		0	
	Retail - Other Retail	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
1	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0		0	0	0	0	
	Equity	154	0	154	571	0	0	129	0	129	477	0	0
1	Other non credit-obligation assets												
1	IRB Yotal												

								IRB Ap	proach					
					As of	30/09/2023					Aso	31/12/2023		
			Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposere amount		Value adjustments
		(min EUR, %)	Of which: Of which		Of which: defaulted	and provisions		Of which: defaulted	Value*	Of which: defaulted		and provisions		
Centrial beats and control governments Institutions Corporate Corporate - Orthoric Specialised sensing Corporate Corporate - Orthoric Specialised sensing Retail Security - Specialised sensing Retail - Security - Orthoric - Retail - Orthoric		0 8,722 8,675 48 0 0 0 0	0 1,001 1,001 0 0 0 0	0 0 8,717 8,969 48 0 0 0 0	0 0 2,518 2,514 4 0 0 0 0 0	0 0 383 383 0 0 0 0	0 1896 1896 0 0 0 0	0 8,348 8,348 0 0 0 0 0	0 1,247 1,247 0 0 0 0 0	0 8,342 8,342 0 0 0 0 0 0	0 0 3,376 3,376 0 0 0 0	0 0 838 838 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 282 282 0 0 0 0 0 0	
	Other non credit-obl	igation assets												

								IRB Ap	proach					
						30/09/2023								
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted	Value <sup>5</sup>		Of which: defaulted	and provision
		ks 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		5,264	112	5,262	1,077	36	55	5,386	113	5,364	1,102	121	56
			4,507	112	4,506	882	36	54	4,648	113	4,646	894	121	55
			72		72	7	0	0	350		350	57	0	1
	Retail		0		0	0	0	0		0	0	0	0	
		Retail - Secured on real estate property	0		0	0	0	0		0	0		0	
UNITED KINGDOM		Retail - Secured on real estate property - Of Which: SME			0	0	0	0		0	0		0	
		Retail - Secured on real estate property - Of Which: non-SME				0	0	0		0	0		0	
		Retail - Qualifying Revolving Retail - Other Retail				0								
		Retail - Other Retail Retail - Other Retail - Of Which: SME					0			0			0	
		Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME				0							0	
	Equity	Retail - Other Retail - Of Which: non-SME				32						32		
		redit-obligation assets	- 2		9	32	0	0	,	0	2	32	0	
	IRB Total	Activos promatica												
	INS Total		(2) Optional property											

							IRB Ap	proach					
					130/09/2023								
		Originati	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments	0		0	0	0	0		0	0	0	0	0
	Institutions Corporates	3,649	0 11	3,649	1.029	0	17	3.702	97	3.702	0 971	193	0 15
	Corporates - Of Which: Specialised Lending	3,323	0	3,349	923	-	12	3,702	86	3,702	860	189	11
	Corporates - Of Which: SME	129	11	129	49	4	4	132	11	132	51	4	4
	Retail	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	
FRANCE	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
FRANCE	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
1	Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	0		0	
	Retail - Other Retail - Of Which: non-SME	0			0	0			0			0	
	Equity Other non credit-obligation assets				U								-
	IRS Total												

Credit Risk - IRB Approach

ATLANTIC LUX HOLDCO S.A.R.L.

		R8 Approach												
				As o	30/09/2023					Aso	131/12/2023			
		Originati	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Riskexposure	amount	Value adjustments	
	(min EUR, %)		Of which: defaulted	Valle		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions	
POLAND	Comit delar del confer generomento missione Composito Commissione Composito Commissione Resist Resis	0 0 1,885 1,308 1 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 1,865 1,308 1 0 0 0 0 0	0 0 471 312 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 2 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2,226 1,370 106 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2,226 1,370 166 0 0 0 0 0	0 0 569 300 23 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 4 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Other non credit-obligation assets IRB Total													

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

							IRB Ap	proach					
				As o	30/09/2023					Aso	31/12/2023		
		Original	Original Exposure <sup>1</sup>		Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provision
	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	۰
	Corporates	1,601	0	1,601	397	0	3	1,882	0	1,882	478	0	3
	Corporates - Of Which: Specialised Lending	1,197	0	1,197	262	0	2	1,648	0	1,648	313	0	2
	Corporates - Of Which: SME	190	0	190	24	0	0	1	0	1	1	0	
	Retail	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	
NETHERLANDS	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
NETHEREARDS	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 Retail - Other Retail - Of Which: SME	0		0	0	0	0		0	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	
	Equity	0	0	0	0	0	0	0	0	0	0	0	٥
	Other non credit-obligation assets												
	IRB Total	_											

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

		1					IRB Ap	proach					
		1		As or	30/09/2023					As o	131/12/2023		
		Originati	Original Exposure <sup>3</sup> Exp Of which: Of which: 0 0		Risk exposure	amount	Value adjustments		Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)					Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments Institutions	0	0	0	0	0	0		0	0		0	0
	Corporates	1.740	111	1.740	441	38	23	1.915	101	1.915	611	59	27
	Corporates - Of Which: Specialised Lending	1.320	111	1,320	345	38	22	1.478	101	1.478	472	59	26
	Corporates - Of Which: SME	103	0	103	30	0	0	105	0	105	38	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
SPAIN	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
JI AIN	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	
	Retail - Other Retail - Other Retail - Of Which: SME			0	0	0	0		0	0			
	Retail - Other Retail - Of Which: non-SME			0	0	0	0		0	0		0	
	Resalt - Other Resalt - Of Which: non-SME Equity	ů				0			0			0	
	Other non credit-obligation assets										·		
	IRB Total												

							IRB Ap	proach					
				As o	30/09/2023					As o	31/12/2023		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	imount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	at banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
Institut		0	0	0	0	0	0	0	0	0	0	0	0
Corpora		1,098	155	1,098	387	91	55	951	79	951	206	32	3
	Corporates - Of Which: Specialised Lending	957	154	957	361	91	55	811	78	811	186	32	3
		140	1	140	26	0	0	140	1	140	20	0	
Retail		0		0	0	0	0		0	0		0	
	Retail - Secured on real estate property								0	0			
ITALY	Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME				0	0	0		0	0			
	Retail - Qualifying Revolving								0				
	Retail - Other Retail								0				
	Retail - Other Retail Retail - Other Retail - Of Which: SME				0		0						
	Retail - Other Retail - Of Which: non-SME												
Equity		15		15	57	0	0	15	1 0	15	57	0	0 1
	non credit-obligation assets		_				,						
IRB Tos													

(1) Original exposure	s, unlike Exposure vi	ilus, is reported befo	ore taking into account any ef	lect due to credit con	rversion factors or cr	edit risk mitigation to	chniques (e.g. subs	ditution effects).

		R8 Approach											
				As o	30/09/2023					Aso	131/12/2023		
		Original	Original Exposure Exposure  Of which:  defaulted		Risk exposure	amount	Value adjustments		Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)					Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0		0	0		0	0
	Institutions			0	0	0			0	0			
	Corporates	1,382	28	1,382	228 228	9	4	1,250 1,250	27	1,250	262	9	4
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,382	28	1,382	228	9	4	1,250	27	1,250	262	9	4
	Retail				0								
	Retail - Secured on real estate property						0			0		0	
	Retail - Secured on real estate property - Of Which: SME	0		0	0	0	0		0	0		0	
CANADA	Retail - Secured on real estate property - Of Which: non-SME	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
	Retail - Other Retail - Of Which: SME	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
1	Equity	0	0	0	0	0	0	0	0	0	0	0	0
1	Other non credit-obligation assets												
	IRB Total												

		IRB Approach											
					30/09/2023								
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposure	e amount	Value adjustments
	(min EUR, %)	Of which: defaulted			Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions	
AUSTRALIA	Comma Lanks and casted genoments instruction Communication Communication Communication Composition Communication Learning Composition Communication Residual Secured on and sealing people Residual Secured on an early people Residual Secured on an early people (Ordination Dell' Residual Secured on an early people (Ordination Dell')) Residual Secured on an early people (Or	0 0 882 882 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 882 882 0 0 0	0 0 116 116 0 0 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 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1,071 881 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1,071 861 0 0 0 0	0 0 210 102 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 4 4 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	Equity Other non credit-obligation assets IRB Testi	0		0	0	0	0		0	0	•	0	Ļ

#### Credit Risk - IRB Approach

			IRB Approach												
					As o	31/03/2024					Aso	130/06/2024			
			Original	Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	
		(min EUR. 96)		Of which:	Value		Of which:	and provisions		Of which:	Value		Of which:	and provisions	
	Control books	and central governments		defaulted	0		defaulted	0		defaulted		0	defaulted	0	
	Institutions		i	0	0	ě.	0		0	0	ě	0	i i	0	
	Corporates		32,789	1,571	32,773	9,349	1,206	389	33,069	1,785	33,037	9,587	1,525	407	
			28,349	1,560	28,333	7,843	1,203	378	28,268	1,774	28,236	7,930	1,522	398	
			2,872	11	2,872	626	4	9	3,012	11	3,012	632	4	8	
	Retail		0	0	0	0	0	0	0	0	0	0	0	0	
		Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	
Consolidated data			0	0	0	0	0	0	0	0	0	0	0	0	
Consolidated data				0	0	0	0	0	0	0		0		0	
		Retail - Qualifying Revolving Retail - Other Retail		0	0		0					0			
		Retail - Other Retail - Other Retail - Of Which: SME		0	0		0	0	0			0		0	
		Retail - Other Retail - Of Which: non-SME		0	0	,					ů	0	ů		
	Equity	Netal Other Netall - Of WillCIT: HOS-SME	142	0	142	525			142	0	142	527			
		dit-obligation assets	142		142	769			142		242	786			
	IRB Total <sup>2</sup>					10,642						10,900			

			IRB Approach											
			As o							30/06/2024				
	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments		
(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value		Of which: defaulted	and provisions		
l banks and central governments		0	0	0	0	0	0	0	0	0	0	0		
	0 070	0	0 0 0 0 0 0	0	0		0		0	0		3		
		0			0	6		,			2	3		
Corporates - Of Which: SME	470	0	470	127	0	ő	461	ó	461	130	l ô	0		
	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		
	0	0	0	0	0	0	0	0	0	0	0	0		
	0	0	0	0	0	0	0	0	0	0		0		
		0	0		0		0	0		0		0		
		0			0		0	0		0		0		
Retail - Other Retail - Of Which: non-SME			0	400	0		0				1 .	0		
non credit abilization assets	117		117	7.04	,	-	117		117	*.*	-	3		
al														
	Sees and cond generated by the sees of the	Shorts and count generoments.  2.273  Ass  Ass  Ass  Ass  Ass  Ass  Ass  A	Dental and Cartiful generations   Dental and Cartiful generations   Dental and Cartiful generations   Dental and Cartiful generations   Dental and Denta	Dental and Learning generations, 10   O   O   O			Description   Description	Description   Description	Description   Description		Indicated   Indi	Martin   M		

								IRB Ap	proach					
					Aso	131/03/2024					Aso	30/06/2024		
			Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
		(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	VA.00		Of which: defaulted	and provisions
		s and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates				0 7.911	0 3.544	963	0 224	7.605	1,369	0 7.574	0 3.726	1,210	0 233
	Corporates - Of Which: Specialised Lending				7,911	3,544	963	224	7,605	1,369	7,574	3,726	1,210	233
		Corporates - Of Which: SME	7,925	1,160	7,911	3,344	963	0	7,005	1,369	7,374	3,726	1,210	233
	Retail	Corporate - Or Williams		0	0		0		0	0		0		0
		Retail - Secured on real estate property		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
UNITED STATES		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
			0	0	0	0	0		0	0		0		0
		Retail - Other Retail - Of Which: non-SME			0		0	0	0	0			0	0
	Equity	edit-obligation assets		0		1	0			0		1		0
	IRB Total	eon-eologation assets												
	mus Total													

							IRBAp	proach					
				As o	31/03/2024					As o	f 30/06/2024		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, Nij		Of which: defaulted	Value <sup>3</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
UNITED KINGDOM	Comit a basis and central promonants.  Department Companies Controls Supersident Lending Companies Controls State Companies Controls State Companies Controls State Resid  Resid State Control on and state property Resid State of and state property Resid State of and state property Resid State of and state property Resid Control on and state property Controls and State Resid Control on and State Property Controls and State Resid Control on and State Property Controls and State Resid Control of State Control on a State Resid Control of State Control on a State Resid Control of State Control on a State Resid Control on a State Control on a State Resid Control on a State Control on a State Resid Control on a State Control on a Sta	0 5,638 4,878 498 0 0 0 0	0 0 115 115 0 0 0 0 0	0 5,886 4,876 498 0 0 0 0 0 0	0 0 1,138 937 77 0 0 0 0 0 0	0 105 106 0 0 0 0 0	0 055 64 1 0 0 0	0 0 5,784 4,824 650 0 0 0 0 0	0 117 117 0 0 0 0 0	0 0 5,782 4,622 650 0 0 0 0 0	0 0 1,264 985 98 0 0 0 0 0 0 0	0 173 173 0 0 0 0	0 71 70 1 0 0 0
	IRS Total												

		Original I		As of	31/03/2024								
		Original I	Bist errosure amount							As of	30/06/2024		
			Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Esposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Awas.		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions Corporates	3,550	0 11	3,550	0 756	0	0 15	0 3.642	0	3.642	0 823		40
	Corporates Corporates - Of Which: Specialised Lending	3,550	11	3,550	756 641	4	15	3,642	11	3,642	823 721	4	36
	Corporates - 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
	Retail - Secured on real estate property		0	0	0	0		0	0	o o	0		0
FRANCE	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0		0	0	0
FRANCE	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
	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
	Retail - Other Retail - Of Which: non-SME Equity		0			0		0			0		0
	Equity Other non-credit-obligation assets							0			U	-	
	IRB Yotal												

Credit Risk - IRB Approach

							IRBAp	proach					
				Aso	131/03/2024					As of	30/06/2024		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	VALUE		Of which: defaulted	and provisions		Of which: defaulted			Of which: defaulted	and provisions
POLAND	Control seals and control genements including Corporate Control, Specialistic Lineling Corporate Control, Self- Neural Neural Scored in an el state properly Real Scored in an el state properly Control in Self- Real Scored in an el state properly Control in Self- Real Scored in an el state properly Control in Self- Real Scored in an el state properly Control in Self- Real Scored in an el state properly Control in Self- Real Scored in an el state properly Control in Self- Real Scored in an el state properly Control in Self- Real Scored in an el state properly Control in Self- Real Scored in an el state properly Control in Self- Real Scored in an el state properly Control in Self- Real Scored in an el state properly Control in Self- Real Scored in an el state properly Real Score	0 0 2,210 1,363 819 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2,210 1,363 819 0 0 0	0 0 527 386 156 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 4 3 1 0 0 0 0 0	0 0 2,418 1,574 815 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2,418 1,574 815 0 0 0	0 0 506 350 152 0 0 0	0 0 0 0 0 0 0	0 2 1 1 0 0
	Russi - Other Russi - Of Which: SME Equity  Equity  Of Which: non-SME  SME SME SME SME SME SME SME SME SME	0	0 0	0	0 0	0 0	0	0 0	0 0	0	0 0	0	0 0 0

		_											
							IRB Ap	proach					
				As o	31/03/2024					As o	f 30/06/2024		
		Origina	l Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure	amount	Value adjustments	Original I	Exposure <sup>2</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	VALUE		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	1,872 1,552	0	1,872	419	0	3	2,001	0	2,001	418 287		2
	Corporates - Of Which: Specialised Lending Corporates - Of Which: SME	1,552	0	1,552 302	294 77		2 0	1,617 302	0	1,617	287 77		2
	Corporates - Of Which: SME Retail	302	0	302	77			302		302	0		0
	Retail - Secured on real estate property		0	0		0					0	0	0
	Retail - Secured on real estate property  Retail - Secured on real estate property - Of Which:	SMF 0		0									
NETHERLANDS	Retail - Secured on real estate property - Of Which:	non-SMF 0	0	0	0	0		0	0		0		0
	Retail - Qualifying Revolving		0	0	0	0		0	0		0		0
	Retail - Other Retail		0	0	0	0		0	0		0		0
	Retail - Other Retail - Of Which: SME	i i	0	0	o o	0	o o	0	0	o o	0	o o	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	0	0
	Other non credit-obligation assets												
	IR8 Total												

							IRB Ap	proach					
				As o	31/03/2024					Aso	130/06/2024		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value*		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
SPAIN	Control seeks and corred generoments. Corporate Corporate Corporate Corporate Corporate Corporate Nation Seeks of the Corporate Control of the Corporate Corporate Nation Seeks of the Corporate Corporate Corporate Nation Seeks of the Corporate Corporate Corporate Nation Seeks of the Corporate Corporate Nation Commission Seeks Corporate Corporate Nation Seeks Corporate Nation Seeks Of the Corporate Nation Seeks Corporate Nation Seeks Of the Corporate Nat	0 1,857 1,532 9 0 0 0	0 100 100 0 0 0 0 0	0 1,857 1,532 9 0 0 0 0	0 0 634 534 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 40 40 0 0 0	0 0 2,010 1,527 13 0 0 0 0	0 0 22 22 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 2,010 1,527 13 0 0 0 0	0 0 7000 4868 8 0 0 0 0	0 71 71 0 0 0 0	0 0 21 20 0 0 0 0 0
	Equity Other non-credit-obligation assets			,	,	0			0		,		
	IRB Total												

							IRBAp	proach					
				As o	31/03/2024					Aso	30/06/2024		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments
	(min ELIR, %)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
ITALY	Control states and states of posturents of control posturents of c	0 9333 734 139 0 0 0 0 0	0 68 68 0 0 0 0	0 933 794 139 0 0 0 0 0	0 0 180 161 19 0 0 0 0 0	0 23 23 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 942 754 138 0 0 0 0 0	0 64 64 0 0 0	0 942 754 138 0 0 0 0 0	0 0 198 170 17 0 0 0 0 0	0 0 22 22 0 0 0 0 0	0 3 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	Other non credit-obligation assets IRB Total												

							IRB Ap	proach					
				Aso	31/03/2024					As o	130/06/2024		
		Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure	amount	Value adjustments
	(min EUR, 16)		Of which: defaulted	Value		Of which: defaulted	and provisions		Of which: defaulted	Value*		Of which: defaulted	and provisions
	Central banks and central governments institutions	0	0	0		0	0	0	0	0	0	0	0
	Institutors Corporates	1.074	27	1.074	216	13		1.077	27	1.077	194	15	0
	Corporates - Of Which: Specialised Lending	1.074	27	1,074	216	13	3	1.077	27	1,077	194	15	2
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail		0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
CANADA	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
CANADA	Retail - Secured on real estate property - Of Which: non-SME		0	0	0	0		0	0		0		0
	Retail - Qualifying Revolving Retail - Other Petail.		0								0		0
	Retail - Other Retail - Other Retail - Of Which: SME		0			0		0	0		0		0
	Retail - Other Retail - Of Which: non-SME	0	0	0		0		0	0	0	0		0
	Equity		0	0	0	0		0	0		0		0
	Other non credit-obligation assets												
	IRB Total												

							IRB Ap	proach					
											f 30/06/2024		
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk exposure	amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>3</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
AUSTRALIA	Comini bashs and coming permisents Institution Copyrates Copyrates Compressed Commission of Leading Copyrates Compressed Commission of Leading Copyrates Commission of Leading Institution of Leading Commission of Leading Compressed Commission of Leading Commission	0 1,047 841 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 1,047 841 0 0 0 0	0 0 129 95 0 0 0 0	0	0 0 2 2 0 0 0 0 0 0 0 0	0 0 1,062 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 0	0 0 1,062 1,062 0 0 0 0	0 0 126 126 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
	Retail - Other Retail - Of Which: non-SME Equity Other non-credit-obligation assets IRB Total	÷	0	0	0	0	0	0	0		0	0	0



General governments exposures by country of the counterparty

							ATLANTIC LUX HOLDCO S.A	A R.L.						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Deriva	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	h negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[ 0 - 3M[	Austria	11 6 38 6 6 9 32 32 37 37	11 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		111 0 0 0 0 388 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 327			0 0 0	0	0 0 0		
10-3M1   3M-1Y    12Y-2Y    12Y-3Y    13Y-5Y    13Y-5Y    15Y-10Y    10Y-more   Total	Belgium	57.	5,0				·							
[ 0 - 3M] [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more Total	Bulgaria													
[ 0 - 3M[	Cyprus													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Czech Republic													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark	6 6 8 33 22 26	0 0 0 0 0 0 0 0 0 7 27 27 27	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0	0 0 0 0 0	0	0 0 0 0 0		0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia					0.2								



General governments exposures by country of the counterparty

						,	ATLANTIC LUX HOLDCO S.A	AR.L.						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balar	nce sheet	1
	(											Off-balance si	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair yalue through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[ 0 - 3M[   1 3M - 1Y     1 1Y - 2Y     2Y - 3Y     3Y - 5Y     5Y - 10Y     10Y - more   Total	Finland	8	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 49 0	0 0 0 0 35 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	France	14 4 3	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 48 35 0	0 143 0 0 0 0 0		0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Germany	9 5 10 22 54 64 73 229	9 99 11 51 66 106 3 223 0 540 4 544 4 734	0		20 24 100 171 299 158	79 27 6 52 241 387 734		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia						-							
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [5Y-10Y] [10Y-more	Greece													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary													
[ 0-3M] [ 3M - 1Y] [ 1Y - 2Y] [ 2Y - 3Y] [ 3Y - 5Y] [ 5Y - 10Y] [ 10Y - more Total	Ireland	8	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 86 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0 0		0
[0-3M]   13M-3Y    11Y-2Y    22Y-3Y    33Y-5Y    55Y-10Y    10Y-more	Italy	18 36	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 5 185	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 185 365		0 0 0	0 0 0 0	0 0 0 0	0 0 0 0		
[3Y - 5Y [ [5Y - 10Y [	пану	18 36 55	0 0 0 5 185 5 365 <b>0 550</b>	0000		0 0	0 185 365 550		0 0	0	0	0 0 0		



General governments exposures by country of the counterparty

							ATLANTIC LUX HOLDCO S.A	R.L.						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balan	ce sheet	
												Off-balance shi	et exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	anioun
[ 0 - 3M[	Latvia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Lithuania													
[0.3Mf [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Luxembourg													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Malita													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Netherlands													
0 - 3M	Poland													
10tal   0 - 3M     3M - 1Y     1Y - 2Y     2Y - 3Y     3Y - 5Y     5Y - 10Y     10Y - more	Portugal													
10 aM	Romania													



General governments exposures by country of the counterparty

							TLANTIC LUX HOLDCO S.A	R.L.						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative tinancial 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	amount
[ 0 - 3M[	Slovakia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Slovenia													
10-3M1 13M-1Y1 [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Spain	22 23	0 0 16 0 23 0 0	0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 16 0 23 0 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0	0
[ 0 - 3M] [ 3M - 1Y] [ 1Y - 2Y] [ 2Y - 3Y]   13Y - 5Y] [ 5Y - 10Y] [ 10Y - more Total	Sweden	-												
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	United Kingdom	122	0 0 0 0 0 125 0	0 0 0 0 0		0 0 0	0 0 0 0 0 125 0 125	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	
0 - 3M	Iceland		110				110			•	•		v	
10tal   0 - 3M     3M - 1Y     1Y - 2Y     2Y - 3Y     3Y - 5Y     5Y - 10Y     10Y - more	Liechtenstein													
10 aM	Norway													



General governments exposures by country of the counterparty

							ATLANTIC LUX HOLDCO S.A	R.L.						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	nce sheet	
												Off-balance sh	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	i negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0.3M[   13M-1Y    11Y-2Y    2Y-3Y    3Y-5Y    5Y-10Y    20Y-more	Australia													
[ 0 - 3M] [ 3M - 1Y] [ 1Y - 2Y] [ 1Y - 3Y] [ 3Y - 5Y] [ 5Y - 10Y] [ 10Y - more	Canada	0 0 0 0 0	0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Hong Kong	v					v		· ·	0	·	ū		
Total [0-3M[ [3M-1Y[ [1Y-2Y[ [2Y-3Y[ [3Y-5Y] [5Y-10Y[ [10Y-more	Japan	0 96 0 0 0 0 2 2 2	0 0 96 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 96 0 0 0 0	0 0 0 0 0 0 25	6	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0		
Total  [0 - 3M]  [3M - 1Y]  [1Y - 2Y]  [2Y - 3Y]  [3Y - 5Y]  [5Y - 10Y]  [10Y - more  Total	u.s.	122	121	0		96	25	·	0	0	0	0		5
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	China													
Total [0 - 3M[ [3M - 1Y[ [1Y - 2Y[ [2Y - 3Y[ [3Y - 5Y[ [5Y - 10Y] [10Y - more Total	Switzerland													
10   3M	Other advanced economies non EEA													



General governments exposures by country of the counterparty

		ATLANTIC LUX HOLDCO S.A.R.L.												
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Deriva	ives		Off balan	ce sheet	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value	Off-balance sh	eet exposures	
														Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[ 0 - 3M[	Other Central and eastern Europe countries non EEA													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [SY - 10Y] [10Y - more	Middle East													
Total  [0.3M[ [3M-11] [17-2Y[ [27-37] [37-57] [57-107] [107-more Total	Latin America and the Caribbean													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa													
0 - 3M      3M - 1Y      17 - 2Y	Others	45 45 41 111 377 55 5885	0 0 0 0 0 2 2 2 2 3 43 43 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 34		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		2

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereigh) on sovereigh credit ink (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 counterparts (other than sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

Lists America: Appetition, Belatin, Bel

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

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

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

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



General governments exposures by country of the counterparty

						/	ATLANTIC LUX HOLDCO S.A	AR.L.						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	sets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative tinancial 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	amount
[ 0 - 3M[	Austria	6 33 6 6 7 11 315	0 0 36 0 0 0 0 315	0		0 36 0 0 0	0 0 0 0 0 315		0 0 0	0 0 0	0	0 0 0		
10-3M1   3M-1Y    12Y-2Y    12Y-3Y    13Y-5Y    13Y-5Y    15Y-10Y    10Y-more   Total	Belgium	322	337							·				
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Bulgaria													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Сургиз													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Czech Republic													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark	11 44 46 66	0 0 0 0 0 1 19 2 42 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 19 42 0	0 0 0 0 0	6	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia	-				0.								



General governments exposures by country of the counterparty

							ATLANTIC LUX HOLDCO S.A	AR.L.						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	ice sheet	
												Off-balance st	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[ 0 - 3M[	Finland	8	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 48 0 48	0 0 0 0 35 0		0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		
[ 0 - 3M[	France	14 19 3	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 130 34 0	0 0 143 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
0 - 3M      3M - 1Y      1 M - 2Y        1 Y - 2Y	Germany	5 9 9 31 47 47 67 67	0 0 99 9 95 5 95 4 314 3 473 7 437	0		0 58 90 259 118 156	5 54 356 281 679		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		2
[ 0 - 3M [ ] 3M - 1Y [ ] 1Y - 2Y [ ] 2Y - 3Y [ ] 3Y - 5Y [ ] 5Y - 10Y [ ] 10Y - more Total	Croatia													
[0-3M] [3M-1Y] [1Y-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Greece													
[ 0 - 3M[	Hungary													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Ireland	e	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 82 0 0 0 0 0	0 0 0 0 0		0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		
[0-3M[   13M-1Y    11Y-2Y    12Y-3Y    13Y-5Y    15Y-10Y    10Y-more	Italy	17 35	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 179 353		0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0		
Total	1	53	2 532		1		532					0		0.



General governments exposures by country of the counterparty

						,	ATLANTIC LUX HOLDCO S.A	R.L.						
							As of 30/06/2024							
						Dire	ct exposures							
	(min EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[ 0 - 3M[	Latvia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [3Y - 10Y] [10Y - more Total	Lithuania													
[ 0 - 3M] [ 3M - 1Y] [ 1Y - 2Y] [ 2Y - 3Y] [ 3Y - 5Y] [ 5Y - 10Y] [ 10Y - more	Luxembourg													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Malta													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Netherlands													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Poland													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal													
[ 0 - 3M[	Romania													



General governments exposures by country of the counterparty

						A	TLANTIC LUX HOLDCO S.A	R.L.						
			_				As of 30/06/2024			_		_		
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Cärrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[ 0 - 3M]   13M - 1Y    11Y - 2Y    2Y - 3Y    3Y - 5Y    10Y - more   Total	Stovakia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Slovenia													
10-3MI 13M-1YI [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] 10Y-more	Spain	1 1 2 2 1 1	0 0 16 0 23 12 0	0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 16 0 23 12 0	0	0 0 0 0 0	0 0 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 1 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2
[0.3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Sweden													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	United Kingdom	122	0 0 0 0 123 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 123 0 123	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0	3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland													
[0.3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] 110Y-more	Liechtenstein													
[0.3M[   13M-1Y    11Y-2Y    2Y-3Y    3Y-5Y    5Y-10Y    10Y-more	Norway													



General governments exposures by country of the counterparty

							TLANTIC LUX HOLDCO S.A	R.L.						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Cärrying amount	Notional amount	Carrying amount	Notional amount	Nominat	Provisions	amount
[ 0 - 3M[   13M - 1Y    11Y - 2Y    12Y - 2Y    12Y - 3Y    13Y - 5Y    15Y - 10Y    10Y - 10Te   10	Australia													
[0.3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Canada	0 0 0 106 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 82 0	0 0 0 0 0 25 0 25	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Hong Kong													
[ 0 - 3M[	Japan	0 35 0 0 0 2 2 24	0 35 0 0 0 0 24 4	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 35 0 0 0 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	0 0 0 0 0		5
[ 0 - 3M] [ 3M - 1Y] [ 1Y - 2Y] [ 2Y - 3Y] [ 3Y - 5Y] [ 5Y - 10Y] [ 10Y - more Total	u.s.													
10 all	China													
Total [0 - 3M[ [3M - 11] [13Y - 27] [12Y - 37] [3Y - 57] [5Y - 10Y[ [10Y - more Total	Switzerland													
Total [0 - 3M] [13M - 1Y] [13Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Other advanced economies non EEA													



General governments exposures by country of the counterparty

			ATLANTIC LUX HOLDCO S.A.R.L.											
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Deriva	ives		Off balar	nce sheet	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value	Off-balance sh	neet exposures	
								ì						Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[ 0 - 3M[	Other Central and eastern Europe countries non EEA													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [SY - 10Y] [10Y - more	Middle East													
Total  [0.3M[ [3M-11] [17-2Y[ [27-37] [37-57] [57-107] [107-more Total	Latin America and the Caribbean													
1053    0 - 3M    39 - 17    17 - 27    17 - 27    18 - 57    18 - 57    18 - 107    107 - more	Africa													
10-3Mf [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Others	6 6 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	0 0 0 0 1 1 1 1 7 7 47 1 47 0 1 1 40 0 1 1 1 0 1 1 1 1 1 1 1 1 1 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 34		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		1

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereigh) on sovereigh credit ink (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 counterparts (other than sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Perus And Barbudo, Anaba, Bahamas, Barbados, Cayman Islands, Caba, French Guisna, Guadeloope, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bittas),

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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.

(?) 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 eQ4.

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



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

										HOLDOO O.A.H.L.								
					As of 30/09/2023									As of 31/12/2023				
		Gros	is carrying amount/ Nominal ar	nount		Accumulated impairs credit risk and provisi	nent, accumulated negative ch	ranges in fair value due to			Gross	carrying amount/ Nominal a	mount		Accumulated impairs credit risk and provis	nent, accumulated negative char ions <sup>4</sup>	nges in fair value due to	
		Of which performing but past due > 30 days and <= 90 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-perform	ming exposures <sup>2</sup>	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-performi	ing exposures <sup>3</sup>	Collaterals and financial guarantees received on non- performing exposures
(min EUR)		une roo unga una reso unga		Of which: defaulted	Of which Stage 3 <sup>8</sup>			Of which Stage 3 <sup>8</sup>			cae - so any ana 1- so any s		Of which: defaulted	Of which Stage 3 <sup>b</sup>			Of which Stage 3 <sup>8</sup>	
Cash balances at central banks and other demand deposits	7,41:	1 0	0	0	0	1			0 0	2,35		0	0		0			
Debt securities (including at amortised cost and fair value)	5,50	6 0	0	0	0	1		o	0 0	6,050		0			0 :			
Central banks		0 0	0	0	0			o .	0 0		0	0	0		0	0		a 0
General governments	2,80	3 0	0	0	0			p	0 (	2,96	. 0	0	0		0	0		0 0
Credit institutions	2,311	0	0	0	0	1		p	0 (	2,590		0	0		0 :	. 0		0 0
Other financial corporations	393	2 0	0	0	0			p	0 (	50	0	0	0		0	0		0 0
Non-financial corporations		0	0	0	0			p	0 (		0	0	0		0	0		0 0
Loans and advances(including at amortised cost and fair value)	33,15	8 258	1,325	1,325	1,133	122	253	24	18 994	35,11	2	1,478	1,478	1,37	3 12	305	30	4 1,115
Central banks		9 0	0	0	0			p	0 (	1	. 0	0	0		0	0		0 0
General governments	1,54	5 0	0	0	0			p	0 (	1,59-		0	0		0	0		0 0
Credit institutions	51	0	0	0	0			p	0 (	1,56		0	0		0	0		0 0
Other financial corporations	82	1 0	1	1	1	2		p	0 (	76	1	1	1		1 1	0		0 0
Non-financial corporations	30,55	3 258	1,321	1,321	1,130	118	252	24	990	31,01	. 0	1,475	1,475	1,37	70 116	304	30	1,113
of which: small and medium-sized enterprises	22,011	9 258	1,303	1,303	1,111	95	251	24	15 979	22,47	. 0	1,452	1,452	1,37	70 81	304	30	3 1,090
of which: Loans collateralised by commercial immovable property	28,536	6 258	1,283	1,283	1,119	109	248	24	13 966	28,821	0	1,437	1,437	1,35	9 10	300	29	1,088
Households	181	0 1	3	3	3	2	1		1 1	16:		3	3		3	1		1 1
of which: Loans collateralised by residential immovable property	169	9 0	2	2	2	2	1		1 1	150	0	2	2		2	1		1 1
of which: Credit for consumption	1	0	0	0	0			P	0 0		0	0	0		0	0		0
DEBT INSTRUMENTS other than HFT	46,07	5 258	1,325	1,325	1,133	124	253	24	18 994	43,52	2	1,478	1,478	1,37	13 12:	305	30	4 1,115
OFF-BALANCE SHEET EXPOSURES	1,359	9	7	7	2			)	0 (	1,44		8	8		5			a 3

<sup>(1)</sup> For the definition of non-performing exposures please refer to Article 47a/31 of Regulation (EU) No 575/2013 (CRR)

Institutions apport have the cumulative amount of expected credit issues since initial recognition for financial instruments subject to impairment and provisions for off-balance sheet exposures.

\*\*Identificions some these the cumulative amount of expected credit issues since initial recognition for financial instruments to a provision of the company of the compan

The contraction control from a control form and a committed implication of the control form and a committed in position as a great control form as a g

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 perior



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

									AILANIICEUX F	OLDCO S.A.R.L.								
					As of 31/03/2024									As of 30/06/2024				
		Gros	s carrying amount/ Nominal a	amount		Accumulated impair credit risk and provid	ment, accumulated negative ci	ranges in fair value due to			Gross	s carrying amount/ Nominal an	nount		Accumulated impairm credit risk and provision	ment, accumulated negative changions 6	ges in fair value due to	
		Of which performing but past due >30 days and <=90 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>		ming exposures <sup>3</sup>	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due>30 days and <=90 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-performin	ng exposures <sup>3</sup>	Collaterals and financia guarantees received on no performing exposures
(rode FIR)				Of which: defaulted	Of which Stage 3 <sup>5</sup>			Of which Stage 3 <sup>8</sup>			00c - 35 cays and 4-30 cays		Of which: defaulted	Of which Stage 3 <sup>8</sup>			Of which Stage 3 <sup>8</sup>	
Cash balances at central banks and other demand deposits	4,884	0				0	0 0		0 0	3,36	5 0	0	0		0 1		-	3
Debt securities (including at amortised cost and fair value)	6,412					0	2		0 0	6,65	0	0	0		0 2			3
Central banks				0		0	0 (		0 0		0	0	0		0	, ,	(	
General governments	3,027			0		0	0 0		0	2,93	4 0	0	0		0 0		c	a
Credit institutions	2,888			0		0	2		0	3,16	3 0	0	0		0 2	. 0	c	a
Other financial corporations	497			0		0	0		0	55	3 0	0	0		0 0		ę	a
Non-financial corporations				0		0	0 0		0		0	0	0		0 0		c	a
Loans and advances(including at amortised cost and fair value)	32,877	78	1,272	2 1,272	1,000	2 13	9 260	24	8 966	33,05	0	1,433	1,433	1,15	<i>i</i> 9 135	. 279	266	J 1,
Central banks	15			0		0	0 0		0 0	1	5 0	0	0		0 0	. 0	ę	3
General governments	1,490			0		0	0 0		0 0	1,43	4 0	0	0		0 0	. 0	ę	3
Credit institutions	44			0		0	0 0		0 0	4	4 0	0	0		0 0	. 0	ę	3
Other financial corporations	747			0		0	2		0 0	81	8 0	7	7		7 1	. 1	7	1
Non-financial corporations	30,428	78	1,26	8 1,268	99	8 13	4 260	24	8 964	30,59	6 0	1,423	1,423	1,14	49 133	. 277	265	j 1,
of which: small and medium-sized enterprises	23,165	78	1,268	8 1,268	99	8 10	8 260	24	8 964	22,85	2 0	1,331	1,331	1,14	19 104	. 276	265	j ,
of which: Loans collateralised by commercial immovable property	28,218	78	1,228	8 1,228	98	7 12	5 256	24	4 937	28,44	3 0	1,383	1,383	1,13	18 125	. 273	261	1
Households	153	0		4 4		4	3 1		1 2	14	2 0	3	3		3 1	. 1	1	1
of which: Loans collateralised by residential immovable property	149	0		4 4		4	3 1		1 2	13	8 0	3	3		3 1	1	1	ı
of which: Credit for consumption		0		0		0	0 (		0		0	0	0		0	0	0	>
DEBT INSTRUMENTS other than HFT	44,173	78	1,277	2 1,272	1,00	2 14	1 260	24	8 966	43,06	5 0	1,433	1,433	1,15	59 138	279	266	3 1
												-						

(if first the substances that filters, communitated inequations and accumulated responses changes in fair value due to could disa are disclosed with a sportion leg of a first in a sportion l



#### Forborne exposures

			As of 30/	09/2023					As of 31/:	12/2023		
	Gross carryin exposures wi measures	g amount of th forbearance		exposures with	Collateral and financi	al guarantees received rbearance measures	Gross carryin exposures wi measures	g amount of th forbearance		exposures with		al guarantees received rbearance 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
(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)	3,653	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		2,750	584	118	95	2,595	
Loan commitments given	92	7	2	0	78	0	89	5	2	0	78	0
QUALITY OF FORBEARANCE <sup>2</sup>												
Loans and advances that have been forborne more than twice <sup>3</sup>	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria 3	0						0					

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

<sup>&</sup>lt;sup>OP</sup>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 F18.00 / F19.00), 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.

<sup>OT</sup> 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 (excluding loans and advances classified as held for sale, cash balances at Learntal banks and other demand deposits) of 5% or



#### 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 <sup>2</sup>		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures				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
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	Ů	0	Ů	U	Ů
Debt securities (including at amortised cost and fair value)	U	0	Ü	U	U	U	U	Ü	U	Ů	U	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 <sup>2</sup>												
Loans and advances that have been forborne more than twice <sup>3</sup>	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria <sup>3</sup>	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 F18.00 F19.00), 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) 2021/461-115 on Supervisory reporting, However, for the off-balance sheet instruments, he same item ('Accumulated impairment, accumulated ranges in fair value due to credit risk and provisions) is disclosed consistently with the FINREP sign convention. This is because in the size is 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 (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or



# 2024 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading ATLANTIC LUX HOLDCO S.A.R.L.

(min EUR)