

Bank Name	State Street Europe Holdings Germany S.a.r.l. & Co. KG
LEI Code	529900V3O1M5IHMOSF46
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 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	3,378	3,378	3,378	3,781	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	3,378	3,378	3,378	3,781	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	3,378	3,378	3,378	3,781	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	3,378	3,378	3,378	3,781	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	3,378	3,378	3,378	3,781	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	3,378	3,378	3,378	3,781	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	10,584	9,995	10,667	9,919	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	10,584	9,995	10,667	9,919	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	31.92%	33.80%	31.67%	38.12%	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	31.92%	33.80%	31.67%	38.12%	(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	31.92%	33.80%	31.67%	38.12%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	31.92%	33.80%	31.67%	38.12%	(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	31.92%	33.80%	31.67%	38.12%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	31.92%	33.80%	31.67%	38.12%	(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	52,070	56,230	54,651	55,582	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	6.49%	6.01%	6.18%	6.80%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



### Leverage ratio

	(mln EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	3,378	3,378	3,378	3,781	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	3,378	3,378	3,378	3,781	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	52,070	56,230	54,651	55,582	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	52,070	56,230	54,651	55,582	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	6.49%	6.01%	6.18%	6.80%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	6.49%	6.01%	6.18%	6.80%	[A.2]/[B.2]	



## 2022 EU-wide Transparencv Exercise Capital

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	A	(min EUR, %) OWN FUNDS	As of 30/09/2021 3,378	As of 31/12/2021 3,378	As of 31/03/2022 3,378	As of 30/06/2022 3,781	COREP CODE C 01.00 (r0010,c0010)	REGULATION  Articles 4(118) and 72 of CRR
		COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying			,	-		
	A.1	transitional adjustments)  Capital instruments eligible as CET1 Capital (including share premium and net own capital	3,378	3,378	3,378	3,781	C 01.00 (r0020,c0010)	Article 50 of CRR
	A.1.1	instruments)	1	1	1	1	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	-603	-603	-603	-340	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	0	0	0	0	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	5,330	5,330	5,330	5,330	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	82	82	82	82	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 CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	0	0	-1	-1	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwil)	-1,407	-1,407	-1,408	-1,259	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CDR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	0	0	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	0	0	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 199 of CRR
	A.1.11	(-) Defined benefit pension fund assets	-3	-3	-3	-5	C 01.00 (r0390,c0010)	Articles 4(199), 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)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(36), 36(1) point (0) (i) and 80 to 01 of CR0; Articles 36(1) point (0) (ii), 243(1) point (0), 244(1) point (0) and 258 of CR0; Articles 36(1) point (0) (ii) and 378(7) of CR0; Articles 36(1) point (0) and 378(7) of CR0; Articles 36(1) point (0) and 378(7) of CR0.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	<ul> <li>(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment</li> </ul>	0	0	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 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 CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CBR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	0	0	0	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-22	-22	-22	-28	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	0	0	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CSR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0530.c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r0540,c0010) + C 01.00	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	(r0670,c0010) C 01.00 (r0720,c0010)	
	A2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 01.00 (*0690,c0310) + C 01.00 (*0700,c030) + C 01.00 (*0710,c0310) + C 01.00 (*0740,c0310) + C 01.00 (*0744,c0310) + C 01.00 (*0748,c0310)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (+0660,c0010) + C 01.00 (+0680,c0010) + C 01.00 (+0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	3,378	3,378	3,378	3,781	C 0s.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	0	0	0	0	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	-
	A4.2		0	0	0	0	C 01.00 (r0910,c0010) + C 01.00 (r0910,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0950,c0010) + C 01.0	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	10,584	9,995	10,667	9,919	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	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)	31.92%	33.80%	31.67%	38.12%	CA3 (1)	•
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	31.92%	33.80%	31.67%	38.12%	CA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	31.92%	33.80%	31.67%	38.12%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	3,378	3,378	3,378	3,781	[A1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(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)	31.92%	33.80%	31.67%	38.12%	[D.1]/(8-8.1)	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo items		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 (r0440,c0040)	
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<sup>(</sup>I)The fully loaded CETT ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a requisitory point of view at the reporting date are not taken into account in this calculation.
Fully loaded CETT capital ratio estimation is based on the formulae stated in column "COSP CODE" - disease rate that this middle self of differences to fails loaded CETT capital ratios calculated by the cardiocation basis or a. In their Pillar 3 disclosure



#### Overview of Risk exposure amounts

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		RW	As		
(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE
Credit risk (excluding CCR and Securitisations) <sup>1</sup>	6,977	6,617	7,115	6,258	C 02.00 (r0040, c0010) -[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002), + C 08.01 (r0060, c0260, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0460, c0010)]
Of which the standardised approach	6,977	6,617	7,115	6,258	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) <sup>2</sup>	464	323	450	509	C 07.00 (r0090, c1220, s001) + C 07.00 (r0110, c1220, s001) + C 07.00 (r0130, c3220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0040, c0260, s002) +
Credit valuation adjustment - CVA	82	62	80	94	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)	538	503	531	567	C 02.00 (10470, c0010)
Position, foreign exchange and commodities risks (Market risk)	0	0	0	1	C 02.00 (r0520, c0010)
Of which the standardised approach	0	0	0	1	C 92.00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, cs601)*12.5+C 20.00 (r0010,cd450)*12.5+MAN(C 24.00(r0010, c0090),C 24.00(r0010,cd100),C 24.00(r0010,c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	2,524	2,491	2,491	2,491	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	2,524	2,491	2,491	2,491	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	10,584	9,995	10,667	9,919	

<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.



# 2022 EU-wide Transparency Exercise P&L State Street Europe Holdings Germany S.a.r.l. & Co. KG

(min EUR)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022
Interest income	327	451	130	297
Of which debt securities income	57	76	19	37
Of which loans and advances income	104	148	52	126
Interest expenses	139	194	55	132
(Of which deposits expenses)	63	90	28	76
(Of which debt securities issued expenses)	0	0	0	0
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	0	0	0	0
Net Fee and commission income	601	811	201	401
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	10	11	3	4
Gains or (-) losses on financial assets and liabilities held for trading, net	0	1	1	1
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	0	0	0	0
Gains or (-) losses from hedge accounting, net	0	0	0	0
Exchange differences [gain or (-) loss], net	0	0	0	0
Net other operating income /(expenses)	47	57	13	49
TOTAL OPERATING INCOME, NET	848	1,137	293	620
(Administrative expenses)	468	652	164	325
(Cash contributions to resolution funds and deposit quarantee schemes)	20	27	9	17
(Depreciation)	125	164	38	77
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	0	-1	-2	-2
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and quarantees given)	0	-1	-2	-2
(Other provisions)	0	0	0	0
Of which pending legal issues and tax litigation <sup>1</sup>	0	0	0	0
Of which restructuring <sup>1</sup>	0	0	0	0
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	0	0	9	9
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	-10	-14	-18	-15
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	0	0	0	0
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(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	0	0	0	0
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	245	308	93	209
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	210	263	80	171
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	210	263	80	171
Of which attributable to owners of the parent  (1) Information available only as of end of the year	210	263	80	171

<sup>(1)</sup> Information available only as of end of the year
(2) For IFRS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



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

(min EUR)		As of 30/09/20	21			As of 31	/12/2021			As of 31/	03/2022			As of 30,	06/2022		
		Fa	ir value hieran	chy		Fa	ir value hierar	chy		Fa	ir value hierar	chy		Fa	ir value hierar	chy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	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	27,680				32,556				31,348				33,854				IAS 1.54 (i)
Financial assets held for trading	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily 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)(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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	0				0				0				0				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	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>	24,099				23,428				23,207				21,992				
TOTAL ASSETS	51,779				55,985				54,555				55,846				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	(min EUR) As of 30/09/2021								As of 31	/12/2021					As of 31	/03/2022					As of 30)	06/2022				
		Gross carryi	ing amount <sup>(2)</sup>		Accun	nulated impairn	nent <sup>(2)</sup>	Gross	carrying amo	unt <sup>(2)</sup>	Accum	nulated impairs	nent <sup>(2)</sup>	Gros	s carrying amou	ınt <sup>(2)</sup>	Accur	nulated impairs	nent <sup>(2)</sup>	Gros	s carrying amo	unt <sup>(2)</sup>	Accum	ulated impairn	ient <sup>(2)</sup>	
Breakdown of financial assets by instrument and by counterparty sector <sup>1</sup>		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	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 creditimpaired	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.31, 44(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	Debt securities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	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)

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

<sup>(2)</sup> From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods



#### **Breakdown of liabilities**

State Street Europe Holdings Germany S.a.r.l. & Co. KG

#### (mln EUR)

		Carrying	j amount		
LIABILITIES:	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Financial liabilities held for trading	0	0	0	0	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities <sup>1</sup>	315	221	440	664	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	0	0	0	0	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method <sup>1</sup>	45,521	49,778	48,101	49,151	Accounting Directive art 8(3)
Derivatives – Hedge accounting	0	0	0	0	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	344	373	340	350	IAS 37.10; IAS 1.54(I)
Tax liabilities	31	31	31	31	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	521	482	453	371	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value <sup>1</sup>	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	46,732	50,885	49,366	50,567	IAS 1.9(b);IG 6
TOTAL EQUITY	5,047	5,100	5,189	5,279	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	51,779	55,985	54,555	55,846	IAS 1.IG6

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



#### Breakdown of liabilities

State Street Europe Holdings Germany S.a.r.l. & Co. KG

(mln EUR)

			Carrying	amount		
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Derivatives		315	221	440	664	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
SHORE POSITIONS	Debt securities	0	0	0	0	Annex V.Part 1.31
	Central banks	25	14	9	13	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	25	14	9	13	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	11	1	9	1	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	11	1	9	1	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	6,080	1,097	2,454	3,596	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	4,080	1,097	2,454	3,596	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	39,218	48,587	45,518	45,450	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	39,218	47,528	44,436	44,292	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	180	71	90	62	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	180	71	90	62	ECB/2013/33 Annex 2.Part 2.9.1
	Households	8	8	22	29	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	8	8	22	29	Annex V.Part 1.42(f), 44(c)
Debt securities issued		0	0	0	0	Annex V.Part 1.37, Part 2.98
Of which: Subordir	nated Debt securities issued	0	0	0	0	Annex V.Part 1.37
Other financial liabilities		0	0	0	0	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		45,836	49,999	48,542	49,815	



## 2022 EU-wide Transparency Exercise Market Risk

State Street Europe Holdings Germany S.a.r.l. & Co. KG

		Sade Salest Europe Holango Calman, Salam a Co. No																				
	SA			IM												IM		/				
			VaR (Memoran	ndum item)	STRESSED VaR (	Memorandum item)	AND MIG	NTAL DEFAULT GRATION RISK AL CHARGE	ALL PRICE	RISKS CAPIT			VaR (Memora	andum item)	STRESSED VaR (Memorandum item)				ALL PRICE	RISKS CAPITA FOR CTP	IL CHARGE	
(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		FLOOR	12 WEEKS AVERAGE MEASURE		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	12 WEEKS AVERAGE MEASURE	MEACHINE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2021	As of 31/12/2021				As of 30/	09/2021									As of 31/12	/2021					
Traded Debt Instruments Of which: General risk Of which: Specific risk	0	0 0 0	0	0	0	0 0 0							0	0 0 0	0	0 0 0						
Equities Of which: General risk Of which: Specific risk Foreign exchange risk	0	0 0	0	0	0	0							0	0	0	0						
Commodities risk	0	0	0	0	ō	0							0	0	0	0				0		
Total	As of 31/03/2022	As of 30/06/2022	0	0		As of 31/	03/2022	0	0	0	0	0	0	0		As of 30/06	6/2022		, v	U	ر پ	Ů
Traded Debt Instruments	0	1	0	0	0	0							0	0	0	0						
Of which: General risk	0	1	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk Foreign exchange risk Commodities risk	0 0	0 0	0	0	0	0 0 0							0	0	0	0						
Total	ů o	1	ō	ő	ő	ō	0	0	0	0	0	0	ő	ő	ŏ	Ö	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 OV1 template.



	State Street Europe Holdings Germany S.a.r.I. & Co. KG									
					Standardisc	d Approach				
			As of 30,	09/2021			As of 31/	12/2021		
		Original Exposure <sup>1</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	
	(min EUR, %) Central governments or central banks	29,098	31.006			33,596	35,609			
	Regional governments or central banks	29,098	31,000	0		33,390	33,009			
	Public sector entities	906	906	ů o		922	922	i š		
	Multilateral Development Banks	276	276	ō	0	222	222	0		
	International Organisations	340	340	340	0		337	337	0	
	Institutions	9,098	3,422	684		9,085	2,197	440		
	Corporates	11,713	6,428	6,125		11,850	6,359	6,009		
	of which: SME	0	0	0		0	0	0		
	Retail	0	0	0		0	0	0		
Consolidated data	of which: SME	0	0	0		0	0	0		
consolidated data	Secured by mortoages on immovable property	0		0		0	9	01		
	of which: SME	0		0		0	9	01		
	Exposures in default	9		0		0		0	0	
	Items associated with particularly high risk Covered bonds		22	0						
	Claims on institutions and comprates with a ST credit assessment	33	33	0		32	32	1 3		
	Collective investments undertakings (CIU)	ı a	4	30		4	4	32		
	Equity	11	11	27		1	1	1		
	Other	560	560	560		452	452	452		

		calculated as of last quarter							
					Standardis	ed Approach			
			As of 30	09/2021			As of 31,	12/2021	
	(min EUR. %)	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	20,007	20,007	0		24,675	24,675	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	434	434	0		433	433	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	95	95	19		74	74	15	
	Corporates	690	502	502		706	520	520	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
GERMANY	of which: SME	0	0	0		0	0	0	
OLIG WATE	Secured by mortoages on immovable property	0	0	0		0	0		
	of which: SME Exposures in default	0	0	0		U	0	0	
	Exposures in default  Items associated with particularly high risk			0	0	0	0		U
	Covered bonds	ů ů		o o		o o	0	0	
	Claims on institutions and corporates with a ST credit assessment	ı ő		l ő		ů	0		
	Collective investments undertakings (CIU)	ō	i i	i o		ō	ō	i i	
	Equity	i o	i i			ō	ō	i o	
	Other exposures	506	506	506		420	420	420	
	Standardined Total <sup>2</sup>								

					Standardisc	d Approach			
			As of 30,	09/2021			As of 31,	/12/2021	
	(min EUR. %)	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>
UNITED STATES	Central recommendar or control basics  Associación commendar or boda attachidida  Recinical commendar or boda attachidida  Recinical commendar basic  International Consonita  Facilitationa  Generaliza  Generali	1,480 0 0 0 7,425 3,513 0 0 0 0 0 0	3,089 0 0 0 0 1,759 1,854 0 0 0 0 0 0 0 0 0	0 0 0 0 0 352 1,550 0 0 0 0 0 0 0 0		1,155 0 0 0 8,230 3,546 0 0 0 0 0 0	2,886 0 0 1,392 1,759 0 0 0 0 0 0	0 0 0 0 0 278 1,409 0 0 0 0 0 0 0 0 0 0	٠
l	Standardised Total <sup>2</sup>				23				23

		(2) rote value applications and profession pictures of commensary exocutes mode for secures-application, applications, applications, and profession pictures applications and profession pictures applications applications are professionally and control of the applications and professional pictures applications applications applications applications applications applications applications applications applications are professionally applications and applications are professionally applications are professiona										
					Standardis	ed Approach						
			As of 30,	/09/2021			As of 31	/12/2021				
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>3</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>			
LUXEMBOURG	Control deversionants or control shares  Regional government or tools attending  Regional government or tools attendings  Regional government or tools attendings  Institutions  Institu	1,434 0 0 0 0 0 493 2,633 0 0 0 0 0 0 0	1,434 00 00 00 493 1,666 0 0 0 0 0	0 0 0 0 0 99 1,666 0 0 0 0 0 0 0 0	0	1,460 0 0 0 0 334 2,695 0 0 0 0 0 0	1,450 0 0 334 1,943 0 0 0 0					
	Standardised Total <sup>2</sup>	Ů		Ů	4				4			

		exposures, but includes general credit risk adjustments.										
					Standardisc	d Approach						
			As of 30,	09/2021			As of 31,	/12/2021				
	(refe EUR. %))	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	1,008	1,008	0		1,023	1,023	0				
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0				
	Multilateral Development Banks	ő	ő	0		ō	0	ő				
	International Organisations	0	0	0		0	0	0				
	Institutions Corporates	86 1.946	86 165	17		65 2,222	65	13 156				
	of which: SME	0	0	0		0	0	0				
	Retail	0	0	0		0	0	0				
ITALY	of which: SME Secured by mortoages on immovable property	0		0		0	0					
	of which: SME	0	ō	ō		0	ō	ō				
	Exposures in default	0	0	0		0	0	0				
	Items associated with particularly high risk Covered bonds	0	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0				
	Other exposures	0	0	0		0	0					
	Standardised Total <sup>2</sup>				0							

The Copieral aspeares, unlike Exposers value, is regarded from being their source are yeller till as to confirm convenien factors or model and instigation inchroganic (e.g. substitution affactors or model and instigation inchroganic (e.g. substitution affactors or model and instigation inchroganic (e.g. substitution affactors or model and instigation affactors or model and inchroganic (e.g. substitution affactors).



# 2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach State Street Europe Holdings Germany S.a.r.l. & Co. KG

	State Street Europe Floralitys Germany S.a.H. & Co. KG								
					Standardisi	ed Approach			
			As of 30,	09/2021			As of 31,	/12/2021	
	(min EUR. %)	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>
UNITED KINGDOM	Contral decommental or contral tables ( Sectional comments or both arthrofites  Antidicated Theories on the Contral or  Sectional Comments or  Sectional Contral Order  Sectional Contral Contral  Sectional Contral Contral Contral  Sectional  Section Contral Contral  Section Contral  Section Contral Contral  Section Contral Contral  Section Contr	0 0 0 0 0 66 1,1,88 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 13 992 90 0 0 0 0 0	0	0 0 0 10 1,145 0 0 0 0 0	0 0 0 0 0 10 937 937 93 90 90 90 90 90 90 90 90 90 90 90 90 90	0 0 0 0 2 937 0 0 0 0 0 0	0
	Standardised Total <sup>2</sup>				5				5

		(a) rouse white registration and profession plat closery or community includes written for accumum explanation, but includes general control and applications of profession plat closery or community includes written and profession plat closery or community includes general control and adjustments.									
					Standardisc	d Approach					
			As of 30	09/2021			As of 31,	12/2021			
		Original Exposure <sup>1</sup>	Exposure Value <sup>3</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>		
	(min EUR, %) Central governments or central banks	592	592	0		736	736	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks International Organisations	0		0		0	0				
	Institutions	25	25			18	18	4			
	Corporates	9	9	9		2	2	2			
	of which: SME	0		0		0	0	0			
	Retail	0	0	0		0	0	0			
SWITZERLAND	of which: SME	0	0	0		0	0	0			
SWITZERLAND	Secured by mortgages on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	0		0		0	0				
	Items associated with particularly high risk Covered bonds	0		0		0	0				
ĺ	Covered bonds Claims on institutions and corporates with a ST credit assessment	0		1 0		0	0				
ĺ	Collective investments undertakings (CIU)	i o	ŏ	l ő		o o	ů o	i o			
	Equity	10	10	26		ō	0	0			
	Other exposures	0		0		0	0	0			
1	Standardised Total <sup>2</sup>				0						

		As of 30/		Standardise	d Approach								
		As of 30/		Standardised Approach									
	As of 30/09/2021 As of 31/12/2021												
(min FIR %)	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>					
Control descenantes or control house.  Residual sourcements or decid administration and the second sourcements or local administration and the second sourcements of the second sourcements and the second sourcement sourcements and the second sourcements are second sourcements.	38565 0 0 472 0 0 118 371 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	365 0 0 472 0 0 118 337 0 0 0 0 0 0 0 0 555 0 0	0 0 0 0 0 24 237 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	386 0 471 0 0 104 270 0 0 0 0 0 0 52 0 0 0 0	386 0 471 0 0 1944 226 0 0 0 0 0 0 0 0 0	0 0 0 2 21 226 0 0 0 0 0 0 0 0	0					

		exposures, but includes gener	al credit risk adjustments.						
					Standardisc	d Approach			
			As of 30,	/09/2021			As of 31,	/12/2021	
		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 as provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	849	966	0		839	956	0	
	Regional governments or local authorities Public sector entities	0		0			0		
	Multilateral Development Banks	0					0		
	International Organisations	0		0		0	0	0	
	Institutions	ō	ō	0		o o	0	o o	
	Corporates	170	51	51		169	50	50	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
SPAIN	of which: SME	0	0	0		0	0	0	
JI ALIV	Secured by mortoages on immovable property	0		0		0	0	0	
	of which: SME	0		0		0	0	0	
	Exposures in default Items associated with particularly high risk	0		0			0		
	Items associated with particularly high risk Covered bonds						0		
	Claims on institutions and corporates with a ST credit assessment	0					0	l ő	
	Collective investments undertakings (CIU)	i o	ō	0		0	0	i o	
	Equity	0	0	0		0	0	0	
	Other exposures	0		0		0	0	0	
	Strandardized Total <sup>2</sup>				2				

		(2) Total value adjustments and provisions per country of counterparty encludes those for securitisation exposures, additional valuation adjustments (AWAs) and other own funds reductions related to the exposures, but includes general count risk adjustments.										
					Standardisi	ed Approach						
			As of 30,	/09/2021			As of 31	/12/2021				
		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>			
	(min EUR, %) Central governments or central banks	853	912	0		852	895					
	Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities Multilateral Development Banks	0		0		0						
	International Organisations	o o	ŏ	o o		ő	i i	o o				
	Institutions	12	2	0		14	14	3				
	Corporates	62	13	13		57	13	13				
	of which: SME	0	0	0		0	0	0				
	Retail	0	0	0		0	0	0				
AUSTRIA	of which: SME	0		0		0	0	0				
	Secured by mortgages on immovable property of which: SME	0		U		0	U					
	or which: SME Exposures in default	0		0	0	0			0			
	Items associated with particularly high risk	ō	ō	ō		ō	0	i i				
1	Covered bonds	0	ō	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
1	Other exposures					0						
	Standardised Total <sup>2</sup>											

Control governments or control seeks   Control government or local authorities   Control governments or local authorities   Control government or local						Standardisc	d Approach			
Control governments or control seeks   Control government or local authorities   Control governments or local authorities   Control government or local				As of 30,	09/2021			As of 31	/12/2021	
Contra governments or central stands    S15   S15   S   Regional governments bend at attribution   S15   S   S   S   S   S   S   S   S   S		(and the fit)	Original Exposure <sup>1</sup>	Exposure Value <sup>3</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>
	BELGIUM	Central of governments or contral sharks  A public salary method settled settl	916 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	916 0 0 0 0 0 2 2 2 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 221 0 0 0 0 0 0 0 0 0 0 0 0	0	915 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	915	0 0 0 0 2 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0	0



## 2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardise	d Approach					
			As of 31,	03/2022			As of 30,	06/2022			
	(min EUR. %).	Original Exposure <sup>1</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		
Consolidated data	Contral deveniments or control basics ( Application of comments of both anthrollies  Application of comments of both anthrollies  Application of comments of both anthrollies  Institutions  Institution  Institution	29,91 0 874 222 280 11,037 12,691 0 0 0 0 0 0 37 0	31,740 0 0,74 222 280 3,1,20 6,789 0 0 0 0 0 0 0 0 0	0 0 0 6.443 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	32,766 0 464 222 279 8,771 12,223 0 0 0 0 0	35,496 0 464 222 279 1,921 6,250 0 0 0 0 0	0 0 0 0 384 5,892 0 0 0 0 0 0			
	Collective investments undertakinos (CIU) Equity Other exposures	1 464	1 464	1 464		1 461	1 461	1 461			
	Standardised Total <sup>2</sup>	S4,901 43,532 7,565 56 55,190 45,089 6,766 38 (1) Orional exposure, unlike Exposure value, is recorded before taking into account any effect due to credit convension factors or credit risk mitigation inchinoses (e.g., substitution effects).									

		calculated as of last quarter										
					Standardisc	d Approach						
			As of 31,	/03/2022			As of 30,	06/2022				
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>						
	(min EUR, %)	20.912				25.263	25.263					
	Central governments or central banks	20,912	20,912	0		25,263	25,263	0				
	Regional governments or local authorities	388	388	0		162	162	0				
	Public sector entities	308	300			162	102	0				
	Multilateral Development Banks International Organisations	0					0	0				
	International Organisations Institutions	141	141	28		121	121	24				
	Corporates	887	699	699		836	672	672				
	of which: SME	0.07	000	0,00		0.50	0/2	0/1				
	Retail	ő	0			,	0	0				
	of which: SME	ů	0	ů		0	0	0				
GERMANY	Secured by mortgages on immovable property	n n	0	0		0	0	0				
	of which: SME	n n	0	0		0	0	0				
	Exposures in default	ō	ō	o o	0	ō	ō	ō	0			
	Items associated with particularly high risk	0	0	0		0	0	0				
1	Covered bonds	0	0	0		0	0	0				

		(a) to an instrumental and processing the Country or Country party excellent vision for instrumental explanation inspection inspection in processing and country and country in the country instrumental country in the												
					Standardisc	d Approach								
			As of 31,	03/2022			As of 30,	06/2022						
		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>					
	Carlot de momenta de carde de lacia.  Carlot de momenta de lacia del lacia de	452 0 0 0 10,404 3,933 0 0 0 0	2,623 0 0 0 0 2,487 1,682 0 0	0 0 0 0 0 4977 1,336 0 0 0		193 0 0 0 8,195 3,861 0 0 0	2,691 0 0 0 1,346 1,305 0 0	0 0 0 0 259 947 0 0 0						
	Executives in default  Thems associated with carticularly high risk  Covered bonds  Claims on institutions and corporates with a 5T credit assessment  Claims on institutions and corporates with a 5T credit assessment  Similar of investments understaktions (CEU)  Similar  Fig. 100 credit control of the company of the com	0 0 0 0 0	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	Standardised Total <sup>2</sup>				23				15					

Central overvenents or central sheets	As of 30/06/2022  Soure Value <sup>1</sup> Risk exposure amo	Value adjustments ai provisions <sup>2</sup>
Original Especies* Especies Value* Plate especies amount: Value edipatricular and original Especies* Especies Value* 1.56 control especies amount: Value edipatricular and original Especies* Especies (Control especies amount: Value edipatricular and original Especies* Especies (Control especies amount: Value edipatricular and original Especies* Especies (Control especies amount: Value edipatricular and original Especies* Especies (Control especies amount: Value edipatricular and original Especies* Especies (Control especies amount: Value edipatricular and original Especies*)  Control especies or control especies (Control especies amount: Value edipatricular and original Especies*)  Especies (Control especies amount: Value edipatricular and original Especies*)	sure Value <sup>1</sup> Risk exposure am	ount Value adjustments a
Original Exposure Exposure States on Appendix Original Exp		ount Value adjustments a provisions <sup>2</sup>
Central deveroments or contral harvis 1,756 0 1,576 0 1,576 0 1,576 0 0 1,577 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,871 0	0
Regional governments or local authorities 0 0 0	0	
Public sector entities 0 0	0	0
Multilateral Development Banks 0 0	0	0
International Organisations 0 0	0	0
Institutions 77 77 15 49	49	10
Corporates 2,958 2,119 2,119 2,870	2,019	2,019
of which: SME	9	0
Retail 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0
LUXEMBOURG Secured by mortoaces on immovable procepty	o o	o l
Secure to increase on immovable proberty  of other secure of the secure	0	č.
Exposures in default 0 0 0	0	0
Tenns associated with particularly high risk	0	o l
Covered bonds 0 0	0	0
Claims on institutions and corporates with a ST credit assessment 0 0	0	0
Collective investments undertakinos (CIU) 2 2 29	2	29
Equity 0 0 0	0	0
Other exposures 0 0 0 0	0	0

		(2) Total value adjustments are	d provisions per country of co-	interparty excludes those for se	curitisation exposures, additiona	I valuation adjustments (AVAs)	and other own funds reductio	ns related to the	
		exposures, but includes general	al credit risk adjustments.						
					Standardisc	d Approach			
			As of 31,	/03/2022			As of 30	/06/2022	
		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 governments or central banks	1,124	1,124	0		571	571		
	Regional governments or local authorities	ه ۱	U	0		0	,		
	Public sector entities Multilateral Development Banks	4 3						9	
	Multilateral Development Banks International Organisations	4 3						9	
	Institutions	22	12	ů č		40	46	10	
	Corporates	2.186	257	257		1.977	233	233	
	of which: SME	1,100	107	137		1,,,,,		1	
	Retail	i i	0	0		0		d 8	
TT411/	of which: SME	ō	ō	ō		i i			
ITALY	Secured by mortgages on immovable property	ō	ō	ō		i i			
	of which: SME		0	0		0			
	Exposures in default	0	0	0	0	0		. 0	
	Items 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 undertakings (CIU)	0	0	0		0		0	
	Equity	0	0	0		0		0	
	Other exposures	0	0	0		0		. 0	
	Standardised Total <sup>2</sup>							1	



FRANCE

## 2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach

State Street Europe Holdings Germany S.a.r.l. & Co. KG

	State Street Europe Holdings definally Statistical Co. No.								
					Standardise	d Approach			
			As of 31,	/03/2022			As of 30	06/2022	
	(mh EUR. %)	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>
UNITED KINGDOM	Control assessments or control basis in State and comments or but administration to the administration state and the administration state and the administration control but administration of which the distribution of the administration of which the distribution of the administration for administration of the administration (Column on Institution and convenience with a 5T credit assessment (Column on Institution and convenience with a 5T credit assessment (Column on Institution and convenience with a 5T credit assessment (Column on Institution and convenience with a 5T credit assessment (Column on Institution and convenience with a 5T credit assessment (Column on Institution and convenience with a 5T credit assessment (Column on Institution and Column on Institution (Column on Institution and Column on Institution and Column on Institution (Column on Institution and Column on Institution and Column on Institution and Column on Institution (Column on Institution and Column on Institution and Column on Institution and Column on Institution (Column on Institution and Column on Institution and C	0 0 0 42 1,181 0 0 0 0 0 0 0	0 0 0 0 42 950 0 0 0 0 0	0 0 0 0 0 8 950 0 0 0 0 0	0	0 0 0 11 1,231 0 0 0 0 0 0 0 0	0 0 0 0 111 988 0 0 0 0 0	0 0 0 0 2 988 0 0 0 0 0 0	0
		(1) Original exposure, unlike Ex	mosure value is remoted buto	ne takinn into account any effer	t due to credit conversion factor	or modit risk mitination technic	russ (a.n. substitution afforts)		

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

(2) Total value adjustments and provisions per country of countreparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		(2) Total value adjustments and provisions per country of counterparty endudes those for securitation exposures, additional valuation adjustments (AVAs) and other own funds inductions related to the excosures, but inductes general credit risk adjustments.													
					Standardise	d Approach									
			As of 31,	03/2022			As of 30,	06/2022							
		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>						
Contract and contract of the c	i Bunks Bunk  non  n immovahls proserty  urticularly high risk  d corporates with a 5T crofit assessment	833 0 0 0 0 3 3 25 0 0 0 0 0 0 0 0	833 0 0 0 34 25 0 0 0 0 0 0	0 0 0 0 7 25 0 0 0 0 0 0 0	0	955 0 0 0 9 9 128 0 0 0 0 0 0 0	955 0 0 0 0 0 9 128 0 0 0 0 0 0	0 0 0 0 0 2 128 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							

	exposures, but includes general	d credit risk adjustments.						
				Standardise	d Approach			
		As of 31,	03/2022			As of 30/	06/2022	
	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>
(min EUR. %)	386	386			382	382	^	
entral governments or central banks poional governments or local authorities	300	300			302	302		
idional dovernments or local authorities ublic sector entities	470	470			290	290		
ultilateral Development Banks	470	470			1,00	2,00		
sternational Organisations	ů	0	0		0	0	0	
stitutions	97	97	19		95	95	19	
proprates	256	222	222		234	202	202	
of which: SME	0	0	0		0	0	0	
tail	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
cured by mortgages on immovable property	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
mosures in default	0	0	0	0	0	0	0	
ems associated with particularly high risk	0	0	0		0	0	0	
overed bonds	37	37	4		0	0	0	
aims on institutions and corporates with a ST credit assessment	0		0		0	0	0	
ollective investments undertakinus (CIU)	0				0	0		
suitv	0				0	0	0	
ther exposures	0			-	0			2
andardised Total <sup>3</sup>								

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

(2) Total value adjustments and provisions per country of counterparty encloses those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reduction related to the

		exposures, but includes gener		interparty excludes tridse for se	cunsiation exposures, apptions	i vauacon adjusements (AXAS)	and other own runds reduction	is related to the	
					Standardise	d Approach			
			As of 31)	03/2022			As of 30,	06/2022	
		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>
	(min ELR, %)								
	Central governments or central banks Regional governments or local authorities	841	954	0		780	837	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	o o	0	0		i i	ō	ō	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	167	52	52		81	21	21	
	of which: SME	0	0	0		0	0	0	
	Retail of which: SME	0	0	0		0	U	0	
SPAIN	Secured by mortgages on immovable property	0		0			0	0	
	of which: SME	o o	0	0		i i	ō	ō	
	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	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinos (CIU)	0	0	0		0	0	0	
	Equity	0		0		0	0		
	Other exposures	0						0	
	Standardised Total <sup>2</sup>				1 2				3

		exposures, but includes gener	al credit risk adjustments.						
					Standardise	d Approach			
			As of 31	/03/2022			As of 30	06/2022	
		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 a provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	851	895	0		754	798	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	0	0				0	0	
	International Organisations	0	ō	ō		ō	0	0	
	Institutions	0	0	0		1	1	0	
	Corporates of which: SME	55	11	11		54	11	11	
	of which: SME Retail	0	0			o o	0	0	
AUSTRIA	of which: SME	0	0	0		0	0	0	
AUSTRIA	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SNE Francures in default	0		0			0	0	
	Items associated with particularly high risk	0	o o	ő		ŏ	0	o o	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Collective investments undertakings (CIU) Equity		0	l ő		o o	0		
	Other exposures	0	0	0		ō	0	0	
	Standardised Total <sup>2</sup>				0				

		exposures, but includes gener		animparty encades order for se					
					Standardise	ed Approach			
			As of 31	/03/2022			As of 30,	06/2022	
		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 provisions <sup>2</sup>
	(min EUR. %) Central governments or central banks	708	708	0		702	702	0	
	Regional governments or local authorities Public sector entities	0				0	0	0	
	Public sector entities Multilateral Development Banks	0		0		0	0	0	
	International Organisations	o o	0	i i		ō	0	i i	
	Institutions	0	0	0		4	4	1	
	Corporates	31	31	31		25	25	25	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
BELGIUM	of which: SME	0	0	0			0	0	
	Secured by mortpages on immovable property	0	0	0			0	0	
	or whore site Exposures in default						0	0	
	Items associated with particularly high risk	ů ů		0		ů ů	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinos (CIU)	0	0	0		0	0	0	
	Equity Other exposures	1 0	1	1 0		1 0	1 0	1 0	
	Standardised Total <sup>2</sup>				0				



Credit Risk - IRB Approach

							IRB Ap	proach							
				As of 30/09/2021						As of 31/12/2021					
		Origina	Driginal Exposure <sup>1</sup> Exposu				Original Exposure <sup>1</sup>		Exposure	Risk expos	Of which: defaulted 0 0 0	Value adjustments			
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>			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	0	0	0	0	0	0	0	0	0	0	0	0		
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0		
	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	0		
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0		
Canaalidatad data	Retail - Secured on real estate property - Of Which: SME	0	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	0		
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0		
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0		
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0		
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0		
	Equity	0	0	0	0	0		0	0	0	0	0			
	Other non credit-obligation assets				0						0				
	IRB Total <sup>2</sup>				0						0				

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 Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

							IRB Ap	proach							
				As of 31/03/2022						As of 30/06/2022					
		Origina			Exposu		Risk exposure amo		Value adjustments	Original Exposure <sup>1</sup>		Exposure			Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		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	0	0	0	0	0	0	0	0	0	0	0	0		
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0		
	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	0		
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0		
CI: d-t d -t	Retail - Secured on real estate property - Of Which: SME	0	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	0		
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0		
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0		
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0		
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0		
	Equity	0	0	0	0	0		0	0	0	0	0			
	Other non credit-obligation assets				0						0				
	IRB Total <sup>2</sup>				0						0				

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 Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany							
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with po	sitive 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	exposure amount
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y ] [ 5Y - 10Y [ [ 10Y - more Total	Austria	0 99 6853 73 0 0 0	0 99 685 73 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 0 0	(	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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 [	Belgium	356 290 203 233 0 915	0 0 356 290 32 236	000000000000000000000000000000000000000		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 0 0 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 [	Bulgaria													
[ 0 - 3M [	Cyprus													
[ 0 - 3M [	Czech Republic													
To - 3M	Denmark													
[0 - 3M] [3M - 1Y  [11 - 2Y  [12 - 3Y  [37 - 5Y  [5Y - 10Y  [10Y - more	Estonia													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany	S.a.r.l. & Co. KG						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
	(				Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
			Total carrying amount of non-derivative financial		Non-derivative initiatela a	sees by accounting portions		Denvauves with po-	Stive Iail Value	Delivatives with	negative ian value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	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	0 2929 204 0 5 5 6 549	0 0 2 292 4 204 0 0 0 0 0 2 52 0 0 549	0 0 0 0 0	(	0 0 0 0 0	0 0 0 0 0	0 0 0 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	0 181 204 261 80 131 131	4 204 261 80 131	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 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]	Germany													
130' - more	Croatia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Greece													
[ 0 - 3M [	Hungary													
[ 0 - 3M [	Ireland	49 22 51 51 51 6 6	49 5 25 5 1 0 0 516 0 0 0	000000000000000000000000000000000000000		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		
Total	Italy	0410 410 111 0 0	0 410 0 3 1133 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Latvia	313	323					·				,		



General governments exposures by country of the counterparty

			State Street Europe Holdings Germany S.a.r.I. & Co. KG  As of 31/12/2021											
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sh	neet exposures	
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)									Nominal	Provisions	Risk weighted exposure amount
				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			
[ 0 - 3M [	Lithuania													
[ 0 - 3M   13M - 1Y   13M - 1Y   11Y - 2Y   2Y   2Y   3Y   3Y - 5Y   5Y - 10Y   10Y - more Total	Luxembourg													
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y	Malta													
130 - more	Netherlands	0 128 52 166 0 0	0 0 1288 2 52 52 0 1660 0 0 0 0 0 340	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
Total	Poland	540	3.0					·				3		
[ 0 - 3M [	Portugal													
[ 0 - 3M     1 3M - 1Y     1 1Y - 2Y     1 2Y - 3Y     1 3Y - 5Y     1 5Y - 10Y     1 10Y - more	Romania													
Total	Slovakia													
To - 3M	Slovenia													



General governments exposures by country of the counterparty

			State Street Europe Holdings Germany S.a.r.l. & Co. KG  As of 31/12/2021											
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sh	neet exposures	
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)									Nominal	Provisions	Risk weighted exposure amount
			derivative financial assets 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			
[ 0 - 3M [	Spain	0 50 0 789 0 0 0	0	0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 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 [	Sweden													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]	United Kingdom													
130' - more	Iceland													
[ 0 - 3M [	Liechtenstein													
[ 0 - 3M [	Norway													
[ 0 - 3M [	Australia													
[ 0 - 3M [ ] [ 3M - 1Y [ ] [ 1Y - 2Y [ ] [ 2Y - 3Y [ ] [ 3Y - 5Y [ ] [ 5Y - 10Y [ ] [ 10Y - more ] [ 10Y - more ] [ 10Y - more ]	Canada													
[ 0 - 3M   [ 3M - 1Y   [ 11' - 2Y   [ 12' - 3Y   [ 13Y - 5Y   [ 15Y - 10Y	Hong Kong													



General governments exposures by country of the counterparty

		State Street Europe Holdings Germany S.a.r.I. & Co. KG												
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	'	Derivatives with pos	sitive 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	exposure amount
[ 0 - 3M [	Japan													
[ 0 - 3M [	u.s.	422 733 0 0 0 0 0	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 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 [ ] 7M - 1Y [ ] 7M - 1Y [ ] 7M - 2Y [ ] 7M - 2Y [ ] 7M - 2Y [ ] 7M - 10Y [	China													
Total	Switzerland													
Total   Tota	Other advanced economies non EEA													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Other Central and eastern Europe countries non EEA													
[ 0 - 3M [	Middle East													
10 - 3M     3M - 1Y	Latin America and the Caribbean													



#### General governments exposures by country of the counterparty

State Street Europe Holdings Germany S.a.r.l. & Co. KG

							As of 31/12/2021	L						
						Dire	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			
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	Risk weighted exposure amount
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y   [ 10Y - more Total	Africa													
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y	Others	( ( 7. 3. 3.	0 0 1 71 2 32 5 35 200	0			000000000000000000000000000000000000000	0 0 0 0	0	0 0 0	0 0 0	0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[5Y - 10Y [ [10Y - more Total	4	337	0	0		0 0	0	0	0	0	0	0 0		0 0
										-				

Notes and definitions

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet), Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

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

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

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

Latin America Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (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

						State Street L	As of 30/06/2022							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ıce sheet	
	(min body)												neet exposures	
					Non-derivative financial as	ssets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
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	exposure amount
[ 0 - 3M [	Austria	0 664 73 0 0 0	0 0 664 73 0 0				0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		
To - 3M	Belgium	11 12 419 0 3 3 235 20 702	0 15 419 0 31 235 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 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[ 0 - 3M [	Bulgaria													
[ 0 - 3M [	Cyprus													
[ 0 - 3M [	Czech Republic													
[ 0 - 3M [	Denmark													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany	/ S.a.r.l. & Co. KG						
							As of 30/06/2022	!						
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					No. declared Complete				alaba falamatan			Off-balance sl	neet exposures	
			Total carrying amount of		Non-derivative financial as	ssets by accounting portfolio	'	Derivatives with po	sitive 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	197 122 8. 6. 6. 5. 6. 7. 444	2 82 0 0 0 0 5 52			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 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	( 8 8 57 65 65 76	0 0 85 5 85 6 375 6 69 3 63 6 78 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 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 [ ] 1Y - 2Y [ ] 12Y - 3Y [ ] 13Y - 5Y [ ] 15Y - 10Y [ ] 10Y - more  Total [ 0 - 3M [ ]	Germany													
[ 0 - 3M [	Croatia													
[ 0 - 3M [	Greece													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Hungary													
[ 0 - 3M [	Ireland	433	0 0 0 7 437 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( ( (	0 0 0 0 0 0 0 0 0 0 0 0 0 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 [	Italy	60	0 0 0 0 2 62 62 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 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   [ 10Y - more Total	Latvia													



General governments exposures by country of the counterparty

			State Street Europe Holdings Germany S.a.r.l. & Co. KG  As of 30/06/2022												
							As of 30/06/2022								
						Direc	t exposures								
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet		
					Non devicative financial a	ssets by accounting portfolic		Derivatives with pos	sitivo fois valvo	Doubuntings with	ı negative fair value	Off-balance sl	neet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short		Non-derivative financial as	ssets by accounting portrolle		Derivatives with pos	sitive rair value	Derivatives with	i negative rair value			Risk weighted exposure amount	
Kesiduai maturity	Country / Region	derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania														
[ 0 - 3M [	Luxembourg														
[ 0 - 3M [ [ 3M - 1Y [ f 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more Total [ 0 - 3M ]	Malta														
0 - 3M	Netherlands	12 21 34	3 128 0 2 212 0 0 0 0 0 0 0 0 0 340				0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 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 [	Poland														
[ 0 - 3M [	Portugal														
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y	Romania														
[ 0 - 3M [	Slovakia														
[ 0 - 3M [	Slovenia														



General governments exposures by country of the counterparty

			State Street Europe Holdings Germany S.a.r.l. & Co. KG  As of 30/06/2022												
							As of 30/06/2022	!							
						Direc	t exposures								
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet		
					No. doi: No. Complete				dali sa fada saabaa			Off-balance sl	neet exposures		
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short		Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	sitive rair value	Derivatives with	negative fair value			Risk weighted exposure amount	
		derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Spain	( 35) 423 ( ( 786	0 0 0 350 429 0 0 0 0 780			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 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 [	Sweden														
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more Total [ 0 - 3M ]	United Kingdom														
To - 3M	Iceland														
[ 0 - 3M [	Liechtenstein														
[ 0 - 3M [	Norway														
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y	Australia														
[ 0 - 3M [	Canada														
[ 0 - 3M [	Hong Kong														



General governments exposures by country of the counterparty

		State Street Europe Holdings Germany S.a.r.l. & Co. KG												
							As of 30/06/2022							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	sitive 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	exposure amount
[ 0 - 3M [	Japan													
[ 0 - 3M [	u.s.	0 1939 0 0 0 0	0 193 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0
To - 3M	China													
Total	Switzerland													
Total   Tota	Other advanced economies non EEA													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Other Central and eastern Europe countries non EEA													
[ 0 - 3M [	Middle East													
10 - 3M     3M - 1Y	Latin America and the Caribbean													



#### General governments exposures by country of the counterparty

State Street Europe Holdings Germany S.a.r.l. & Co. KG

						State Street E	urope Holdings Germany	/ S.a.r.i. & Co. KG						
							As of 30/06/2022	2						
						Dire	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	h negative fair value			
Residual Maturity	Country / Region Total gross carrying amount of non-non-derivative financial assets assets (net of	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	Risk weighted exposure amount	
[ 0 - 3M [	Africa													
[ 0 - 3M   [ 3M - 1Y   [ 1Y - 2Y   [ 2Y - 3Y   [ 3Y - 5Y   [ 5Y - 10Y   [ 10Y - more	Others	10. 11. 4. 12.	0 0 0 0 0 2 102 133 13 13 13 122 122 0 0				0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							
[10Y - more Total		279	279	0	1	0 0	0	(	0	0	0	0		) (

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 march 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet), Irrespective of the denomination and or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

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

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

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

Latin America Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (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 nGAMP

Performing and non-performing exposures State Street Europe Holdings Germany S.a.r.J. & Co. KG

				As of 30/09/2021								As of 31/12/2021				
		Gross G	arrying amount/ Nominal amount		Accumulated imp	pairment, accumulated negative changes in fair fit risk and provisions <sup>6,8</sup>	Collaterals and		Gross ca	arrying amount/ Nomina	l amount		Accumulated im value due to cre	pairment, accumulated no fit risk and provisions <sup>4,8</sup>	egative changes in fair	Collaterals and
		Of which performing but past due >30 days	Of which non-performin	a,	On performing exposures <sup>2</sup>	On non-performing exposures <sup>3</sup>	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing	y <sup>t</sup>	On performing exposures <sup>2</sup>	On non-perform	ming exposures <sup>2</sup>	financial guarantees received on non- performing exposures
South SURE		and <=90 days	Of which: defaulted	Of which Stage 3		Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3	
(min EUR).  Cash balances at central banks and other demand deposits	27,68							32,556					,			
Debt securities (including at amortised cost and fair value)	13,62			1				13,064			1	1	] ;			1 1
Central banks	13,01		1	1 :			1 .	13,004					] :			1 1
General governments	7,35	2 0		] ;				7.014		0			1			1 1
Credit institutions	95							454								
Other financial corporations	4.75		1	1 :				5.163			] ;	] ;	1 :			]
Non-financial corporations	55		1	] ]				437			]	]	1 :		,	1 1
Loans and advances(including at amortised cost and fair value)	8.27	1 -	88	1	35	5		8,364		90			30			1 1
	-,	1				]	1	.,	_		-	-		_	·	1
Central banks			٩	٠	۰	9		٩	0	0			'	0		9
General governments		7 0	0	0 0		0		0	a	0				0		o
Credit institutions	3,70	1 0	0			0	0	3,767	0	0				0		0
Other financial corporations	3,10				10	0		3,166	a	0			,	0		0
Non-financial corporations	1,45		88		25	s	0	1,431		90			2:	. 5		o
of which: small and medium-sized enterprises		0 0	•			0	0	0	a	0			,	0		o
of which: Loans collateralised by commercial immovable property						0			a	0				0		0
Households		0 0	•			0	0	0	a	0			,	0		o
of which: Loans collateralised by residential immovable property		0 0				0	0	0	a	0				0		o
of which: Credit for consumption		0	0			0		6	a	0			,	0	c	o
DEBT INSTRUMENTS other than HFT	49,57	9 0	88	0	35	5	0	53,984	0	90			30	5	0	0
OFF-BALANCE SHEET EXPOSURES	4,56	9		0	4	0 (	0	4,686		0			3			0

<sup>4,566 0 6 3 0 6

\*\*</sup>The transferring contains where the first of the fi

Performing and non-performing exposures State Street Europe Holdings Germany S.a.r.l. & Co. KG

i de la companya de																				
	As of 31/03/2022								Au of 30/06/2022											
	Gross carrying amount/ Nominal amount			al amount	Accumulated impairmer value due to credit risk:			irment, accumulated negative changes in fair risk and provisions <sup>0,8</sup>		Gross carrying amount/ Nominal amou			amount	ount Accumulated imp		npairment, accumulated negative changes in fair edit risk and provisions <sup>4,8</sup>		Collaterals and		
		Of which performing but past due > 30 days and <=90 days	but past due >30 days	but past due >30 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>		On non-performing exposures <sup>3</sup>		Of which perform but past due >30	Of which performing but past due >30 days	>30 days	Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-neuforming exporturer <sup>2</sup>		financial guarantees received on non- performing exposures
(min EUR)	and <=90 day		and <=90 days	Of which: defaulted	Of which Stage 3			Of which Stage 3			and <=90 days	or	Of which: defaulted	Of which Stage 3	exposures*		Of which Stage 3			
Cash balances at central banks and other demand deposits	31,348									33,854								0		
Debt securities (including at amortised cost and fair value)	12,293									10,656								0		
Central banks		0 0		0			0			0		0	0		0	0	0			
General governments	5,850	6 0		0		0	0	0	0	4,647		0	0	0	0	0	0	0		
Credit institutions	45	7 0		0		0	0	0	0	420	0	0	0	0	0	0	0	0		
Other financial corporations	5,621	0		0		0	0		0	5,493	0	0	0		0	0	0	0		
Non-financial corporations	36	1 0		0 0		0	0	0	0	96	. 0	0	0	0	0	0	0	0		
Loans and advances(including at amortised cost and fair value)	8,756	3	92	2 0		12	5	۰	0	8,966		98		۰	15	5	0	0		
Central banks		0		0		0	0	0	0	0	0	0	0	0	0	0	0	0		
General governments		0	1	0		0	0	0	0	0	0	0	0	0	0	0	0	0		
Credit institutions	3,829	9 0	1	0		0	0	٥	0	4,053	0	0	0	٥	0	0	٥	٥		
Other financial corporations	3,54								1	3.494										
Coner manical corporations	3,541	1	1	1	1	1		ľ	ľ	3,494	Ĭ	0		ľ	1		ا ا	Ĭ		
Non-financial corporations	1.38		90	2 0		8	5			1.417		98			11	5				
of which: small and medium-sized enterprises		0		0		0	0		0	0	0	0	0		0	0	0	0		
of which: Loans collateralised by commercial immovable property	-	0		0		0	0	0	0	0	0	0	0	0	0	0	0	0		
Households	1	0		0		0	0	0	0	2	. 0	0	0	0	0	0	0	0		
of which: Loans collateralised by residential immovable property	· '	0	1			٥	0	٥	0	0	0	0	0	٥	0	0	0	۰		
of which: Credit for consumption	l .				Ι,	Ι.,		Ι.,	1 .			0		Ι.,						
	· '	1	1	1	1 `	1 "		ľ	ľ		1 1	0		ľ	ľ			1		
DEBT INSTRUMENTS other than HFT	52,397	3	92	2 0		12	5			53,476		98		۰	15	5	0	0		
OFF-BALANCE SHEET EXPOSURES	4,725					2			۰	4,511		0			2	0		0		

(1) for the distribution of many-princing appears gainers selec to Article 14(c)) of highelians (10) to \$15/2011 (100) (2) highelians separative the combined we must of expected used bases see to that exception for fundam substances adopted to be present the principle of the pr

(6) for the co-balance sheet liters, accommission impriments and accommission designed droppes in fer value due to code this a sporting according to the first approximation (impriment is an ground according to the FIRED framework (impriment is an approximation as ground as ground approximation as ground as ground



#### Forborne exposures

			As of 30	09/2021		As of 31/12/2021						
	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		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures <sup>2</sup>		received on e	ancial guarantees xposures with e measures
(min EUR)		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
Cash balances at central banks and other demand deposits	0	0	0	0	O.	· ·	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	o	0	0	o c	C C	o	0	o	0	0	o
Central banks	0	0	0	0	(		0	0	0	0	0	
General governments	0	0	0	0	(		0	0	0	0	0	
Credit institutions	0	0	0	0	(		0	0	0	0	0	
Other financial corporations	0	0	0	0	(		0	0	0	0	0	
Non-financial corporations	0	0	0	0	(		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)  Central banks	0	0	0	0	d	d	0	0	0	0	0	0
Certual Dalies	U	0		U			Ů	· ·	Ü	Ü	U	· ·
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
of which: small and medium-sized enterprises	0	0	0	0	(		0	0	0	0	0	
Households	0	0	0	0	(	(	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	0		0	0	C		0		0	0	0	
Loan commitments given	0	0	0	0	0	· ·	0	0	0	0	0	0
QUALITY OF FORBEARANCE <sup>2</sup>												
Loans and advances that have been forborne more than twice <sup>3</sup> Non-performing forborne loans and advances that failed to meet the non-performing exit criteria <sup>3</sup>	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>a) 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-TTS 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>(</sup>i) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits ) of 5% or above.



#### Forborne exposures

State Street Europe Holdings Germany S.a.r.l. & Co. KG

			As of 31/	03/2022		As of 30/06/2022							
	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		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures <sup>2</sup>		Collateral and financial guarantee received on exposures with forbearance measures		
(min EUR)		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 nonperforming 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 nonperforming exposures with forbearance measures	
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	o	
Debt securities (including at amortised cost and fair value)	0	0	0	o	o	o	0	o	o	0	0	o	
Central banks	0	0	0	0	C		0	0	0	0	0		
General governments	0	0	0	0	C		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)	0	0	0	0	0	0	0	0	0	0	0	0	
Central banks	0	0	0	0	O	0	0	0	0	0	0	0	
General governments	0	0	0	0	O	0	0	0	0	0	0	0	
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0	
Other financial corporations	0	0	0	0	O	0	0	0	0	0	0	0	
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0	
of which: small and medium-sized enterprises	0	0	0	0	O		0	0	0	0	0		
Households	0	0	0	0	0	0	0	0	0	0	0	0	
DEBT INSTRUMENTS other than HFT	0	0	0	0	0		0	0	0	0	0		
Loan commitments given	0	0	0	0	0	0	0	0	0	0	0	0	
QUALITY OF FORBEARANCE <sup>2</sup>													
Loans and advances that have been forborne more than twice ${}^{\it 3}$	0						0						
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria $^{\rm 3}$	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

(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) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

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



2022 EU-wide Transparency Exercise
Breakdown of loans and advances to non-financial corporations other than held for trading
State Street Europe Holdings Germany S.a.r.l. & Co. KG

(mln EUR) 

<sup>(1)</sup> The items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F 06.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (81) 2021/451 - 175 on Supervisory reporting.