

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 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	3,785	3,786	3,786	4,256	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	3,785	3,786	3,786	4,256	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	3,785	3,786	3,786	4,256	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	3,785	3,786	3,786	4,256	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	3,785	3,786	3,786	4,256	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	3,785	3,786	3,786	4,256	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	10,287	9,218	10,538	10,354	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	10,287	9,218	10,538	10,354	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	36.80%	41.07%	35.92%	41.10%	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	36.80%	41.07%	35.92%	41.10%	(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	36.80%	41.07%	35.92%	41.10%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	36.80%	41.07%	35.92%	41.10%	(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	36.80%	41.07%	35.92%	41.10%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	36.80%	41.07%	35.92%	41.10%	(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	57,443	54,435	52,155	46,661	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	6.59%	6.95%	7.26%	9.12%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	3,785	3,786	3,786	4,256	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	3,785	3,786	3,786	4,256	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	57,443	54,435	52,155	46,661	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	57,443	54,435	52,155	46,661	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	6.59%	6.95%	7.26%	9.12%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	6.59%	6.95%	7.26%	9.12%	[A.2]/[B.2]	



2023 EU-wide Transparency Exercise Capital

		(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
	A	OWN FUNDS	3,785	3,786	3,786	4,256	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	3,785	3,786	3,786	4,256	C 01.00 (r0020,c0010)	Article S0 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital 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	-340	-340	-340	-9	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (I) of CRR
	A.1.3		0	0	0	0	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (f) 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	91	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) 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	-1	-1	0	0	C 01.00 (r0250.c0010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-1,259	-1,260	-1,260	-1,121	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 CCR.
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	0	0	(r0.940,c0010) C 01.00 (r0370,c0010)	of CCR Articles 36(1) point (c) and 38 of CRR
	A.1.10	associated DTLs (-) 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 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r0430,c0010)	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(26), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (i), 245(1) point (ii), (ii), 245(1) point (iii), 244(1) point (iii) and 25% of CRR; Articles 36(1) point k) (iii) and 37%(3) of CRR; Articles 36(1) point k) (iv) and 155(4) of CRR. 36(1) point k) (iv) and 155(4) of CRR and Articles 36(1) point k) (iv) and 155(4) of CRR.
	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	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (r0490,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of ORR
	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	(-) Moldings 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 exceeding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
	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.1.188	(-) Minimum value commitment shortfalls	0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132x(2) CRR
Transitional period	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			0	0	0	C 01.00 (r0524,r0010)	Article 3 CRR
		(-) Additional deductions of CET1 Capital due to Article 3 CRR					C 01.00 (r0524;0010) C 01.00 (r0529;0010)	Article 3 CHR
	A.1.20	CET1 capital elements or deductions - other	-28	-28	-28	-36		•
	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 CRR
	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		0	0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0570,c0010)	
	A.2.2		0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Ter 1 Capital components and deductions	0	0	0	0	C 01.00 (+0690,c0010) + C 01.00 (+0700,c0010) + C 01.00 (+0710,c0010) + C 01.00 (+0740,c0010) + C 01.00 (+0744,c0010) + C 01.00 (+0748,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	3,785	3,786	3,786	4,256	C 01.00 (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)	
	A.4.2		0	0	0	0	C 01.00 (r0910,c0010) + C 01.00 (r0930,c0010) + C	
	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 REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	10,287	9,218	10,538	10,354	C 02.00 (+0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
CARITAL PAYERS (%)	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	36.80%	41.07%	35.92%	41.10%	CA3 (1)	*
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	36.80%	41.07%	35.92%	41.10%	CA3 (3)	•
	С.3	TOTAL CAPITAL RATIO (transitional period)	36.80%	41.07%	35.92%	41.10%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	3,785	3,786	3,786	4,256	[A.1-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)1	
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	36.80%	41.07%	35.92%	41.10%	[D.1]/[B-B.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	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0040)	
		ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a n		l .		-	1	

⁽¹⁾The fully loaded CETI ratio is an estimate calculated based on bank's supervisory recording. Therefore, any capital indusments that are not eliable from a repulsabory coint of view at the recording date are not balen into account in this calculation.
Fully loaded CETI capital ratio estimation is based on the formulae stated in column "COSEP CODE" – please note that this might load to differences to fully loaded CETI capital ratio published by the participating banks e.g. in their Filter 3 disclosure



Overview of Risk exposure amounts

		RWAs]
(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	6,459	5,640	6,937	6,783	C 02.00 (r0040, r0010) - (C 07.00 (r0090, r0220, s001) + C 07.00 (r0110, r0220, s001) + C 07.00 (r0130, r0220, s001) + C 08.01 (r0040, r0220, s002) + C 08.01 (r0050, r02260, s002) + C 08.01 (r0040, r0220, s002) + C 08.01 (r0050, r02260, s002) + C 08.01 (r0060, r02260, s002) + C 02.00 (r0470, r0010) + C 02.00 (r0460, r0010)
Of which the standardised approach	6,459	5,640	6,937	6,783	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) ²	647	343	314	309	C 07.00 (0099), 02220, 901) + C 77.00 (0110, 0220, 901) + C 07.00 (0113, 02220, 901) + C 08.01 (10040, 02260, 901) + C 08.01 (10040, 02260, 9021) + C 08.01 (10040, 02260, 9022) + C 08.01 (10050, 9022) + C 08.01 (1005
Credit valuation adjustment - CVA	119	69	60	74	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)	570	596	603	618	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	1	1	55	1	C 02.00 (r0520, c0010)
Of which the standardised approach	1	1	55	1	C 02.00 (40530, 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 13.00 (6010, 0560)*12.54-C 20.00 (6010,c/0450)*12.5+MAN(C 24.00(6010, d090),C 24.00(6010, d110)(2.24.00(6010, d110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (40680, c0010)
Operational risk	2,491	2,568	2,568	2,568	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	2,491	2,568	2,568	2,568	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	10,287	9,218	10,538	10,354	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CVA)' and Securitisations') section.



2023 EU-wide Transparency Exercise P&L State Street Europe Holdings Germany S.a.r.l. & Co. KG

(min EUR)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023
Interest income	494	709	472	704
Of which debt securities income	60	89	41	90
Of which loans and advances income	238	195	103	213
Interest expenses	208	264	295	339
(Of which deposits expenses)	152	256	283	338
(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	581	763	172	355
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	4	4	0	0
Gains or (-) losses on financial assets and liabilities held for trading, net	0	2	1	0
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)	56	62	-38	-63
TOTAL OPERATING INCOME, NET	926	1,275	313	657
(Administrative expenses)	486	684	176	353
(Cash contributions to resolution funds and deposit quarantee schemes)	26	35	10	14
(Depreciation)	114	152	38	75
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	-2	-2	0	0
(Payment commitments to resolution funds and deposit quarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-2	-2	0	0
(Other provisions)	0	0	0	0
Of which pending legal issues and tax litigation ¹	0	0	0	0
Of which restructuring ¹	0	0	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	9	9	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	-12	-11	3	-4
(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	305	408	86	219
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	246	331	72	180
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	246	331	72	180
Of which attributable to owners of the parent Uniformation available only as of end of the year	246	331	72	180

U 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	22			As of 31	/12/2022			As of 31,	03/2023			As of 30	06/2023		
		Fa	ir value hierard	hy		Fa	ir value hierar	chy		Fa	ir value hierard	:hy		Fa	ir value hierard	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	34,827				32,995				27,156				21,592				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)(i);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 ¹	22,193				20,777				22,162				22,115				
TOTAL ASSETS	57,020				53,772				49,317				43,707				IAS 1.9(a), IG 6

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

(min	EUR)			As of 30/09/20	22					As of 31	/12/2022					As of 31	1/03/2023					As of 30	/06/2023			
		Gross carryi	ing amount ⁽²⁾		Accun	nulated impairr	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accum	nulated impairs	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accui	mulated impairr	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accun	nulated impairn	nent ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ¹		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	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	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	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)

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

⁽⁷⁾ 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	amount		
LIABILITIES:	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Financial liabilities held for trading	0	0	0	0	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	986	622	315	306	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 ¹	49,907	46,432	42,397	36,515	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	371	385	401	390	IAS 37.10; IAS 1.54(I)
Tax liabilities	31	31	30	30	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	371	864	664	850	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 ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	51,667	48,334	43,808	38,090	IAS 1.9(b);IG 6
TOTAL EQUITY	5,354	5,438	5,509	5,617	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	57,020	53,772	49,317	43,707	IAS 1.IG6

⁽¹⁾ 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 l	by instrument and by counterparty sector	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	References
Derivatives		986	622	315	306	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
Short positions	Debt securities	0	0	0	0	Annex V.Part 1.31
	Central banks	17	8	5	5	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	17	8	5	5	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	1	2	55	6	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	1	2	55	6	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	5,239	738	5,577	2,967	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	3,239	738	3,574	967	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	44,064	45,622	36,692	33,459	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	42,826	44,486	35,577	32,342	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	570	48	60	37	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	570	48	60	37	ECB/2013/33 Annex 2.Part 2.9.1
	Households	17	13	8	41	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	17	13	8	41	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: Subordin	ated 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		50,893	47,055	42,713	36,820	



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

								e street Europe		, .												
	SA					I	M									IM						
			VaR (Memorani	(Memorandum item) STRESSED VaR (Memorandum item) AND N			AND MIG	NTAL DEFAULT GRATION RISK TAL CHARGE	ALL PRICE	RISKS CAPITAL CHARGE FOR CTP			VaR (Memorandum item)		STRESSED VaR (Memorandum item)		DEFAU MIGRATI	INCREMENTAL DEFAULT AND AL MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP		
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR		TOTAL F EXPOSI AMOU SASURE	SURE
	As of 30/09/2022	As of 31/12/2022				As of 30/	/09/2022									As of 31/1:	2/2022					
Traded Debt Instruments	1	1	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk	1	1	0	0	0	0							0	0	0	0						
Equities	ľ	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	ō	ō							0	0	0	ō						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	0	0	0	0	0	0							0	0	0	0						
Commodities risk Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 0	
Total	<u> </u>	*		_ •							_ •										ر ن	Ů
	As of 31/03/2023	As of 30/06/2023				As of 31/	/03/2023									As of 30/0	5/2023					
Traded Debt Instruments	2	1	0	0	0	0							0	0	0	0						
Of which: General risk	2	1	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	53	0	0	0	0	0							0	0	0	0						
Commodities risk Total	55	0	0	0	0	0	0	•	0	0	0	•	0	0	0	0	0	0	0	0	0 0	•
Total		1		U U																	<u> </u>	

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 OVI template.

					Standardised A	onroach			
			As of 30/09/	2022			As of 31	/12/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(mh EUR. %). Central governments or central banks Recional governments or local authorities	32,506	35,252	0		31,401	33,997	0	
	Public sector entities	464 222	464 222	0		477	477 269	0	
	Multilateral Development Banks International Organisations	278	278	0		269 286	286	0	
	Institutions Corporates	10,397 12,132	2,895 6,405	579 6,033		9,578 11,376	1,993 5,545	399 5,212	
	of which: SME Retail	0	0	0		0		0	
Consolidated data	Secured by mortgages on immovable property	0	0	0		0		0	
	of which: SME Exposures in default	2	2	3	0	5	5	8	
	Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity	4	4	28		3	3	28	
	Other exposures	462	462	462		336	336	336	
1	Standardised Total ²	56,467	45,985	7,106	38	53,732	42,913	5,983	38

Count or common units focusors with a second before this is its quarter or effect due to cold convenient factors or cold and relative factors.

Only the contraction of the contraction of the cold of

					Standardised A	proach			
			As of 30/09/	2022			As of 31	/12/2022	
	(min EUR, %))	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
GERMANY	Central operaturents or central sales of Sectional operaturents or local antifolios Public sector entities Public sector entities International Central Burks International Central Burks	27,537 0 0 161 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	27,513 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0 0 0 0 0 9 653 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	26,068 0 162 0 0 99 619 0 0 0 0 0 0 0 0	26,068	0 0 0 0 20 453 0 0 0 0 0 0	0
	Standardised Total ²				4				

		(2) Total value adjustments and provision	is per country of counterparty of	ocludes those for securitisation	exposures but includes general	credit risk adjustments.			
					Standardised Ap	proach			
			As of 30/09/	2022			As of 31	/12/2022	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Central conveniences or central salamic Residual conveniences to be plantification of the convenience of the plantification of the convenience of	0 0 0 0 0 3,300 0 0 0 0 0 0 0 0	2,567 0 0 0 0 0 2,129 1,308 0 0 0 0 0	0 0 0 0 0 425 936 0 0 0 0 0 0 0 0		0 0 0 0 0 8,996 3,766 0 0 0 0 0 0 0 0 0 0	2,382 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 282	0
	ChandardCood Total ²				15				15

		(2) Total visius adjustments and provisions per country of counterparty excludes those for securitisation exposures tut includes general well includes general well includes general well in the adjustments.									
					Standardised A	pproach					
			As of 30/09	2022			As of 31;	/12/2022			
		Original Exposure* Exposure Value* Risk exposure amount Value adjustments and providings* Original Exposure* Exposure Value* Risk exposure amount Value adjustments and providing providing providing providing the control of the cont									
LUXEMBOURG	Could not consumed to control and Allo. No. Allowards consumed to control and the control and	200 0 0 0 2,500 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	250 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	236 0 0 0 85 2,546 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	226 0 0 0 0 8 1,772 0 0 0 0 0 0 0 0 0	0 0 0 17 1,772 0 0 0 0 0 0 0 0 0 2 8 8			
	Standardised Total ²				5						

		(2) Total value adjustments and provisions per country of counterparty excludes those for securitization exposures but includes general credit risk adjustments.											
					Standardised A	pproach							
			As of 30/09	2022			As of 31	/12/2022					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
	(mh BJR, %) Central governments or central banks	127 127 0 128 128 0											
	Regional governments or local authorities	0 0 0											
	Public sector entities												
	Multilateral Development Banks	0		0		0	0	0					
	International Organisations	0		0		0	0	0					
	Institutions	39	35	8		32	32	6					
	Corporates	2,035	184	184		1,925	105	105					
	of which: SME			0		0		0					
	Retail of which: SME		,					0					
ITALY	Secured by mortgages on immovable property	, a	ì	0		ů		0					
	of which: SME	ō	č	o o		ō	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) Equity	l "	,										
	Other exposures	ľ				104	104	104					
	Standardised Total ²	Ü			0	204	201	204					

O Dictional exposures untils Discourse value, in recorded before takino into account any effect due to credit convention factors or credit nik mitization techniques (i.e., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.

				Standardised Ap	proach						
		As of 30/09	/2022			As of 31;	12/2022				
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
Control operations or easier has the Control operation of the Control o	0 0 0 2222 278 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	222 277 270 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0	0 0 269 286 0 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 269 286 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0	0			

(ii) Obtainal aurencies unilla Ferniuma valua in rennete hafnes takinn into aircreut anu affert rius in raudit rennerion factor, or rendit risk indivation techniques (a.n. substitution afferts).
(2) Total value adjustments and provisions per country of counterparty excludes those for securification exposures but includes general credit risk adjustments.

					Standardised Ap	pproach			
			As of 30/09	2022			As of 31,	/12/2022	
	(min EUR. %)	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SWITZERLAND	Central conservaments or central statistic Socional converments to be plantificities Socional converments be being attending Socional socionament to the statistics Socional socionament to the statistics Socional Socionament Socionamen	1,077	1,077	0 0 0 0 0 4 100 0 0 0 0 0 0 0 0 0 0 0 0	0	1,220 0 0 0 17 70 0 0 0 0 0 0 0 0 0 0 0 0 0	1,226 0 0 0 0 17 76 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 3 70 0 0 0 0 0 0 0 0	0
	Standardised Total ²				0				0

					Standardised A	proach			
			As of 30/09/	2022			As of 31,	/12/2022	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Central commensus or control selects Accident commensus or color attendings Resilicated commensus or color attendings Resilicated commensus or color attendings Resilicated color accidents Resilicated color accident	0 0 0 3132 12,17 0 0 0 0 0 0 0 0 0	0 0 0 3322 953 0 0 0 0 0 0 0	0 0 0 0 66 953 0 0 0 0 0 0		0 0 0 4 1,225 0 0 0 0 0	0 0 4 1,008 0 0 0 0 0 0	0 0 0 1 1,008 0 0 0 0 0 0 0 0 0	٥

*** Chairnel exposure, untilse biscoure value is recorded before takins into account any effect due to credit convenion factors or count rain installation effects).

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

					Standardised Ap	proach						
			As of 30/09/	2022			As of 31;	/12/2022				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²				
	(min EUR, %) Central governments or central banks	382	382	0		449	449					
	Regional governments or local authorities	362	302	0		443	442	0				
	Public sector entities	290	290	0		298	298	i i				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	93	93	19		77	77	15				
	Corporates	202	198	198		199	195	195				
	of which: SME	0	0	0		0	0	0				
	Retail	9	0	0		0	0	0				
FRANCE	of which: SME		U	0		0	0	0				
	Secured by mortgages on immovable property of which: SME		0	0			0	0				
	Exposures in default	ŏ	ů o	ů o	0	ő	ő	ŏ				
	Items associated with particularly high risk		0	0		0	0	0				
	Covered bonds	0	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
	Other exposures	0	0	0		6	6	6				
	Standardised Total ²				I 3				4			

					Standardised Ap	pproach					
			As of 30/09	/2022			As of 31,	/12/2022			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR, %)	740 782 0 789 832 0									
AUSTRIA	Central overcoments or contral sharks testicular comments or broad schriftles Medificiales Providenment tanks Hedificiales Providenment tanks Colorandonio Constantion Colorandonio Constantion Colorandonio Colorandonio Coloran	740 0 0 0 0 47 0 0 0 0	785	0 0 0 0 4 4 0 0	0	7899 0 0 0 0 68 0 0 0 0 0	832 0 0 0 0 0 25 5 0 0 0 0 0	0 0 0 0 0 25 25 0 0 0			
	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CTU) Equity Other exposures	0		0 0		0	0	0 0			
	Standardised Total ²				0						

Standard disposition Standard Reportment Standard Reportment			(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.									
Control conversional or control hashes Control						Standardised Ap	pproach					
Compared from control assessment or control assessment Compared from Control assessment				As of 30/09/	2022			As of 31;	12/2022			
Control concernments to Control Abenius 437 437 438			Original Exposure ¹	Exposure Value ¹	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount			
Standardised Total ²	IRELAND	Control anomenments or central sharine Resilvant oververse or head authorities Manifold coververse or head authorities Manifold or Covergence of Basics Manifold or Covergence of Basics Institutions In	0 0 0	0 0 0	230 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0	0 0 0 0 187 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			



					Standardisc	d Approach						
			As of 31,	03/2023			As of 30/	06/2023				
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions			
	Central governments or central banks Regional governments or local authorities	25,014 27,522 0 21,456 23,886 0										
	Public sector entities	684	684	o o		762	762	0				
	Multilateral Development Banks	384	384	0		408	408	0				
	International Organisations	934 11.911	934 2.787	0 557		1,046	1,046 2,385	0 478				
	Institutions	12,568	6,535	6,213		12.349	6,314	5,998				
	of which: SME	0	0,000	0,113		11,549	0,324	3,550				
	Retail	ō	0	i i		i i	ō	0				
Consolidated data	of which: SME	0	0	0		0	0	0				
Corisonuateu uata	Secured by mortgages on immovable property	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0		0	0		0	0			
	Items associated with particularly high risk Covered bonds	0	0									
	Claims on institutions and corporates with a ST credit assessment	ŏ	ő	ő		ő	ő	o o				
	Collective investments undertakings (CIU)	4	4	30		4	4	30				
	Equity	1	1	1		1	1	1				
	Other exposures	438	438	438		573	573	573	41			
	Standardised Total ²	51,938 39,289 7,239 50 46,504 35,379 7,080										

(1) Opportune species, with Engineer was as, supports lafers late page and are provided as in condition services factors or code to engineer before price page (page and page and page

					Standardisc	d Approach					
			As of 31,	03/2023			As of 30,	06/2023			
	(mb Filit NA)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	Central governments or central banks	20.261 20.261 0 16.579 16.579 0									
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	336	336	0		350	350	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	220 671	220	44		87	87	14			
	Corporates	671	507	507		875	712	712			
	of which: SME	0				0		U			
	Retail of which: SME	0						0			
GERMANY	Secured by mortgages on immovable property	ŏ						0			
	of which: SME	0		0		0		0			
	Exposures in default	ō	ō	i o	0	i i	ō	ō			
	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	0	0			
	Other exposures	229	229	229		431	431	431			
	Standardised Total ²				2				ı		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenient factors or credit risk mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty encludes those for securitisation exposures but includes general credit risk adjustments.

		(2) Total Value adjustments are	a provinces per country or cor	anniparty encouses troops for an	LUI DIRECTI ESPORATES DEL TICOL	an germa creat rat augustine			
					Standardise	d Approach			
			As of 31,	03/2023			As of 30,	/06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min BUR. %) Central governments or central banks	0	2,286				2,230	0	
	Regional governments or local authorities	0	0	ō		ō	0	o o	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	10,942	1,818	364		9,146	1,625	325	
	Corporates	3,691	1,337	1,015		3,594	1,296	980	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
UNITED STATES	of which: SME	0		0		9		0	
UNITED STATES S	Secured by mortgages on immovable property							0	
	of which: SME Exposures in default								
	Exposures in default Items associated with particularly high risk					,			0
	Covered bonds	0	0	0		ů		0	
	Claims on institutions and corporates with a ST credit assessment	0	0	l ő		ů		0	
	Collective investments undertakings (CIU)	0	ō	ō		ō	ō	o o	
	Equity	0	0	0		0	ō	0	
	Other expedites	0	0	0		0		0	
	Standardised Total ³				14				10

14
[1] Driginal exposure, unlike Exposure value, in reported before taking into account any effect due to credit convenient factors or credit risk mitigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitation exposures but includes general credit risk adjustments.

		(4) 1111 1111 1111				on years that the sujunting			
					Standardise	ed Approach			
			As of 31,	/03/2023			As of 30	06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Control conversation or control banks Internal conversation or control banks Particles of the Control banks Particles of the Control banks Particles of the Control banks Internalized Overlands Formation Overlands Communities of which 1945 Saccord to mortuses on immovable property of which 1945 Saccord to mortuses on immovable property of which 1945 There are control or of the Control banks Cont	259 0 0 0 0 0 79 3,309 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	259 0 0 0 0 0 2,352 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 16 2,362 0 0 0 0 0 0 0 0		185 0 0 0 0 6 6 3,006 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	185 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 13 2,085 0 0 0 0 0 0 0	0
	Other exposures Standardized Total ²	16	16	16	2	. 18	.18	. 18	

		(2) Total value augustinents an	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,			-		
					Standardise	d Approach			
			As of 31,	03/2023			As of 30	/06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
ITALY	Gambin de menumentale de control de la contr	151 0 0 0 0 28 1,963 0 0 0 0 0 0 0 0 0	151 0 0 0 0 38 180 0 0 0 0 0 0 0	0 0 0 0 8 1990 0 0 0 0 0 0		126 0 0 0 105 2,043 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	126 0 0 0 0 106 159 0 0 0 0 0	0 0 0 2 21 159 0 0 0 0 0 0 0	0
	Standardised Total ²				0	7,	- 12	4,0	0

O (Original exposure, untiles Exposure value, is reported before taking into account any effect due to credit convention factors or credit nik mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those in rescurributions exposures but includes general credit nik adjustments.



Compared Explanative Value Compared Compared Explanative Value Compared Com						Standardisc	d Approach			
Comparison Com				As of 31,	03/2023			As of 30,	06/2023	
Control operations or control sharing Control operations or control sharing Antices are required for local administration Antices are required for local administration Antices are required for local administration Fig. 134 134 135 136 136 137 137 138 138 138 138 138 138		(mb 000 65)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²
Other excours 28 28 28 36 36 36 36 Standarding Total 0	Other Countries	Central quantuments or central salests Regional governments or both atthrofites Regional governments or both atthrofites Regional government annies Regional government annies Regional government annies Regional governments Regional gov			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securification exposures but includes general credit risk adjustments.

		(2) Total value aspisionents an	a provinces per country or cor	annipary encouses once for se	LUIDING OPPOSITE OF THE	ser germa creat rat aujustine			
					Standardise	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
	(min BUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	806	806	0		1,140	1,140	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	19	19	4		26	26	5	
	Corporates	4	4	4		14	14	14	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
SWITZERLAND	of which: SME	0	0	0		0	0	0	
SHITTELINE	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0				0		0	
	Exposures in default	0				0		0	0
	Items associated with particularly high risk	0				0		U O	
	Covered bonds	0				0		U O	
	Claims on institutions and corporates with a ST credit assessment	0							
	Collective investments undertakings (CIU)	0							
	Equity								
	Other exposures	1	1	1		0	0	U	

					Standardisc	d Approach			
			As of 31/	03/2023			As of 30,	06/2023	
	(min BJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Refundation of the state of the	under all constructions or central basis and constructions of the construction of the construc	0 0 0 0 5 1,223 0 0 0 0 0 0 0 0 0	0 0 0 5 1,003 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1 1,003 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 5 1,047 0 0 0 0 0 0 0	0 0 0 0 5 842 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1 1 842 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenient factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.

					Standardise	d Approach			
			As of 31,	03/2023			As of 30,	/06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	(min BUR. %)								
	Central governments or central banks Regional governments or local authorities	345 0	34S 0	0		341 0	341 0	0	
	Public sector entities	342	342	0		400	400	0	
FRANCE	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	Institutions	98	98	20		93	93	19	
	Corporates	179	176	176		160	157	157	
	of which: SME	0	0	0		0	0	0	
	Retail	0		0		0		0	
	of which: SME Secured by mortgages on immovable property	0						0	
	of which: SME	ő	ŏ	l ő		ő	ŏ	i o	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0		0		0			
	Claims on institutions and corporates with a 51 credit assessment Collective investments undertakings (CIU)	ő	0	l ő		0		0	
	Equity	0	0	0		0	ō	0	
	Other exposures	9	9	9		10	10	10	

		(2) Total value adjustments an	d provisions per country of co	unterparty excludes those for se	curitisation exposures but inclu	des general credit risk adjustme	nts.		
					Standardisc	ed Approach			
			As of 31,	/03/2023			As of 30,	06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments : provisions ²
	(min BUR, %) Central governments or central banks	808	851			810	852	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations								
	Institutions Corporates	64	64	13		65	65	13	
	of which: SME	00	23	23		37	15	13	
	Retail	i i	i i	o o		ō	0	i o	
ALICTOTA	of which: SME	0	0	0		0	0	0	
AUSTRIA	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0		0	0	0	
	Items associated with particularly high risk	0		0			0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0		0			0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	0		0					
	Equity	0		0		ů ů	0	o o	
	Other exposures	i i	i i	o o		ō	0	i o	
	Standardierd Total ²								

Compared any control assessment Compared any control and Compared any control and control and Compared any control and contr			(2) Total value adjustments a	nd provisions per country of co	unterparty excludes those for s	ecuntisation exposures but inclu	des general credit risk adjustme	nts.		
Control documentario create Section Control Expenses Control C						Standardisc	d Approach			
Control do non-monosite or control of banks. Control of non-monosite or control of banks. 128 129 1				As of 31,	/03/2023			As of 30	/06/2023	
Court of sourcementary or count of subsides 428		W. C.	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments ar provisions ²
Other excosures 0 0 0 1 1 1 1 1 1 Sandarfised Total ²	IRELAND	Control assessments or central tabular Residual coverments or local authorities Residual coverments or local authorities Residual coverment tabular Healthcard Development Basista Healthcard Development Basista Institutions General Control of the	0 0 0 0	0 0 0 0	228 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0	0	223 200 000 000 000 000 000 000 000 000	



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2022					As of 31,	12/2022		
		Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	- Value ¹		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
Canadidated 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 ²				0						0		

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) 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/	03/2023					As of 30/	06/2023		
		Original	l Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		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
Consolidated 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 ²				0						0		

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) 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 Europe Holdings Germany S.a.r.I. As of 31/12/2022 Direct exposures											
				Direct exposures											
						Dire	ct exposures					1		4	
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	ice sheet		
												Off-balance sl	neet exposures		
					Non-derivative financial as	sets 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	662 772 52 0 0 0	72 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	
Total [0 - 3M [3M - 1Y [1 17 - 2Y [2 2 - 3Y [3 7 - 5 Y [5 7 - 10 Y [10 7 - more Total	Belgium	0 256 179 0 3 3 233 0 701	0 31 235 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Bulgaria														
Total [0 - 3M [1 3M - 1 Y [1 1	Cyprus														
[0 - 3M	Czech Republic														
[0 - 3M [Denmark														
Total	Estonia														



General governments exposures by country of the counterparty

		State Street Europe Holdings Germany S.a.r.l. & Co. KG												
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					Non desirable formal			Poving Niver with	siblica fair calca	Double at least 14	nogative fair-rate	Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolion		Derivatives with pos	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 [Finland	200 200 6 5 5 5 25	0 0 0 0 52 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 0 0 0 0
Total [0 - 3M [[3 M - 1 Y [1 Y - 2 Y [2 Y - 3 Y [3 Y - 5 Y [5 Y - 10 Y [10 Y - more Total	France	85 115 281 93 74 75 6	85 119 281 93 74 75	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	0 0 0 0 0	0 0 0 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 15Y - 10Y 10Y - more	Germany		1 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 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	Croatia													
[0 - 3M [3M - 1Y [Greece													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [15Y - 10Y	Hungary													
[0 - 3M [Ireland	433 434 6	0 0	0 0 0 0 0	0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 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	Italy	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 0 0 0 0		0 0 0 0 0 0 0 0 0
[0 - 3M [Latvia													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany	S.a.r.I. & Co. KG						
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolic		Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-	Total carrying amount of non-derivative financial assets (net of short											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 [Lithuania													
Total [0 - 3M [Luxembourg	() () () () () () () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 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 - 3M [Malta													
Total	Netherlands	(5) 16(0 0	0 0 0 0 0	0 0 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 - 3M [Poland			·			,	·		·		·		
Total	Portugal													
[0 - 3M [Romania													
[0 - 3M [Slovakia													
10 - 3M 13M - 1Y 13M - 1Y 13Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total	Slovenia													



General governments exposures by country of the counterparty

				State Street Europe Holdings Germany S.a.r.J. & Co. KG										
							As of 31/12/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balaı	nce sheet	
												Off-balance sl	heet exposures	
					Non-derivative financial as	sets by accounting portfoli	0	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 [Spain	796	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	000000000000000000000000000000000000000	0 0 0 0 0		
[0 - 3M [Sweden	73%	730		·					·				J
Total [0 - 3M [United Kingdom													
Total [0 - 3M [3M - 1Y [1 Y - 2Y [2 Y - 3Y [3 Y - 5Y [5 Y - 10 Y [10 Y - more Total	Iceland													
10 - 3M	Liechtenstein													
[0 - 3M [Norway													
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Australia													
Total Tota	Canada													
Total Tota	Hong Kong													



General governments exposures by country of the counterparty

			As of 31/12/2022											
						Pine								
				On halan		Dire	ct exposures					Off I		
	(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	itive fair value	Derivatives with	negative fair value			-
														Risk weighted
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	derivative financial assets	assets (net of short positions)											
			positions		of which: Financial assets	of which: Financial assets at	of orbitals Flaggadal accepts at					Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
10.341														
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y														
[2Y - 3Y [[3Y - 5Y [Japan													
Total														
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]														
1 1 Y - 2 Y I I 2 Y - 3 Y I I 3 Y - 5 Y I	u.s.													
[5Y - 10Y [10Y - more Total														
Total [0 - 3M [
[1Y - 2Y [China													
[5Y - 10Y [Cimu													
[10Y - more Total [0 - 3M [
[0 - 3M [
[3Y - 5Y] [5Y - 10Y]	Switzerland													
f 10Y - more Total				0			0							
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y			0	0	0	0	0	0	0	0	0	0	0	
1 2Y - 3Y I 13Y - 5Y I	Other advanced economies non EEA		0	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total			0	0	0	0	0	0	0	0	0	0	0	0
130' - more														
[2Y - 3Y [[3Y - 5Y [Other Central and eastern Europe countries non EEA													
[5Y - 10Y [10Y - more														
[0 - 3M [[3M - 1Y [
[0 - 3M [Middle East													
[3Y - 5Y [5Y - 10Y 10Y - more														
[37 - 5Y] [5Y - 10Y] [10Y - more Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]														
[3M - 1Y [[1Y - 2Y [Latin America and the													
	Caribbean													
[10Y - more Total	1													



General governments exposures by country of the counterparty

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

						State Street E	arope riolalings derillarly	Sidiriii & cor ito						
							As of 31/12/2022	!						
						Direc	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n 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 [Africa													
[0 - 3M [Others	7(3) (7, 8)	0 0 0 70 11 31 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0	0 0 0 0 0 0 0 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) or sovereign credit risk (i.e. CDS, financial quarantees) booled in all the accounting portfolio (on-off balance sheet). Interpe

(5) Residual countries not reported separately in the Transparency exercise

Regions:

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

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

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

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Penchi Guiana, Guadente, Guiana, Guadente, Guiana, Guia

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Morocco, South Africa: Ap

(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.



General governments exposures by country of the counterparty

			State Street Europe Holdings Germany S.a.r.I. & Co. KG As of 30/06/2023											
						Dire	ct exposures							4
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	_
												Off-balance sl	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	560 102 123 0 0 22 2 8808	102 5 125 0 0 0 2 2 22	0 0 0 0 0			0	(((((0 0 0 0 0	0 0 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 [0 - 3M [3M - 1Y [1 17 - 2Y [2 2 - 3Y [3 7 - 5 Y [5 7 - 10 Y [10 7 - more Total	Belgium	415 415 3 3 3 6 224	0 31 0 234	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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Bulgaria													
Total [0 - 3M [Cyprus													
[0 - 3M	Czech Republic													
[0 - 3M [Denmark													
10 - 3M	Estonia													



General governments exposures by country of the counterparty

			State Street Europe Holdings Germany S.a.r.I. & Co. KG											
							As of 30/06/2023							
						Dire	ct exposures							_
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	neet exposures	
					Non-derivative financial as	sets by accounting portfolion	,	Derivatives with pos	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	Finland	83 6 6 5 5 7 134	82 0 0 0 0 52 0 134	0 0 0 0 0	0 0 0 0 0	((((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	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 [0 - 3M [[3 M - 1 Y [1 Y - 2 Y [2 Y - 3 Y [3 Y - 5 Y [5 Y - 10 Y [10 Y - more Total	France	0 399 126 16 14 6 740	10 63 146 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 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 15Y - 10Y 10Y - more	Germany		0 0 0 0 0	0 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
Total	Croatia													
[0 - 3M [3M - 1Y [Greece													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [15Y - 10Y	Hungary													
[0 - 3M [Ireland	6 418 6 6 6	0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 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	Italy	66	0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	()	0 0 0	0 0 0 0 0	0	0 0 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 Total	Latvia													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany							
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial assets (net of short											Risk weighted exposure amount
Residual 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 [Lithuania													
Total [0 - 3M [1 3M - 1 Y 1 1Y - 2 Y 1 2Y - 3 Y 3 Y - 5 Y 15 Y - 10 Y 110 Y - more Total	Luxembourg		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 - 3M [Malta													
[0 - 3M	Netherlands	51 166 0 0 0	51 160 0 0 0 0 0 211	0 0 0 0 0	0 0 0 0 0	0	0 0 0 0 0	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 [Poland													
[0 - 3M	Portugal													
[0 - 3M [Romania													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y	Slovakia													
[0 - 3M [Slovenia													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany							
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
								Barbard and the	lating factor and the	Bard and an artist		Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	'	Derivatives with pos	itive 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
f 0 - 3M f f 3M - 17 f f 17 - 27 f f 27 - 37 f f 37 - 57 f f 57 - 107 f f 107 - more Total	Spain	0 367 421 6 6 6	. 421 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(0 0 0 0 0	0 0 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 [United Kingdom													
Total	Iceland													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y	Liechtenstein													
Total	Norway													
[0 - 3M [Australia													
[0 - 3M [Canada													
[0 - 3M [3M - 1Y [11 - 2Y [11 - 2Y [12 - 3Y [13 - 5Y [15 - 10Y [10 - more]]]]	Hong Kong													



General governments exposures by country of the counterparty

			As of 30/06/2023											
						Dire	ct exposures							
				On balance s	hook	Direc	ct exposures		Deriva	birros		Off hala	nce sheet	-
	(mln EUR)		T T	On balance s	neet				Deriva	tives		Off bala	nce sneet	-
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value			
														Diek weighted
		T-t-1t	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short											
			positions)		of orbitals Flaggarial accepts							Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
				neid for didding	through profit or loss	comprehensive income	diffortised cost							
[0 - 3M [
[1Y - 2Y [[2Y - 3Y [Japan													
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Japan													
f10Y - more Total														
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]														
[2Y - 3Y [[3Y - 5Y [U.S.													
[5Y - 10Y [10Y - more Total														
[0 - 3M [3M - 1Y [1Y - 2Y														
[1Y - 2Y [China													
[5Y - 10Y [
[10Y - more Total [0 - 3M [
[0 - 3M [
[3Y - 5Y] [5Y - 10Y]	Switzerland													
Total														
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y			0	0	0	0	0	0	0	0	0	0	0	
1 2Y - 3Y I 1 3Y - 5Y I	Other advanced economies non EEA		0	0	0	0	0	0	0	0	0	0		
[5Y - 10Y [[10Y - more Total			0 0	0	0	0	0	0	0	0	0	0	(
Total 0 - 3M 2M - 1V			0	•	0		0	0	0	0	0	0		0
10 - 3M	Other Central and eastern													
[3Y - 5Y [[5Y - 10Y [Europe countries non EEA													
Total														
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [Middle East													
[5Y - 10Y [10Y - more														
[37 - 5Y] [5Y - 10Y] [10Y - more Total [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y]														
[1Y - 2Y [[2Y - 3Y [Latin America and the													
	Caribbean													
[10Y - more Total	1													



General governments exposures by country of the counterparty

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

							urope molalings dermain	,						
							As of 30/06/2023	3						
						Direc	ct 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 portfolic		Derivatives with po	sitive fair value	Derivatives with	n 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 [Others	(10) 6) 5,573 31) (0 0 101 101 101 101 101 101 101 101 101	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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

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 conomic 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. (S) Residual countries not reported separatively 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.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamaica, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridda and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Penchi Guiana, Guadente, Guiana, Guadente, Guiana, Guia

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Morocco, South Africa: Ap

(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.l. & Co. KG

1					As of 30/09/2022									As of 31/12/2022				
		Gross ca	arrying amount/ Nomina	al amount		Accumulated imp	pairment, accumulated r dit risk and provisions ⁴	regative changes in fair	Collaterals and		Gross can	rying amount/ Nomina	il amount		Accumulated imp	pairment, accumulated r lit risk and provisions ⁴	regative changes in fair	Collaterals and
		Of which performing but past due >30 days and <=90 days		Of which non-performin	e'	On performing exposures ²	On non-perfor	ming exposures ³	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performin	·	On performing exposures ²	On non-perfor	ming exposures ³	financial guarantees received on non- performing exposures
(win RIP)		and <=90 days		Of which: defaulted	Of which Stage 31			Of which Stage 31			and <=90 days		Of which: defaulted	Of which Stage 3 ⁸			Of which Stage 3 ⁸	
Cash balances at central banks and other demand deposits	34,827		,							32,995		-						
Debt securities (including at amortised cost and fair value)	10,095									9,958		-						اة ار
Central banks										0								
General governments	4,134	4 0								4.261	0							ه د
Credit institutions	430								0	459		0						
Other financial corporations	5,436								0	5,143		-						
Non-financial corporations	95	5 0			0			0	0	95	0	0						
Loans and advances(including at amortised cost and fair value)	9,444	. 1	105		2 0	17			0	8,488	2	73			20		3	ه
Central banks			,			Ι.												
Common barries			,			1 "	1	1	,				1	1	۰		1	· ·
General governments		0		1	0	0		0	0	0		0						
Credit institutions	4,275	9 0			0			0	0	3,989		0					0	0
Other financial corporations	3,793	3 1	2	2	2 0	4		0	0	3,107	2	0			5			, 0
Non-financial corporations	1,372	2 0	104		0	12		5 0	0	1,393	0	73			15	:	3 (, 0
of which: small and medium-sized enterprises		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	
Households		0			0	1 "	'	0	0	0	٥	0	1	٠ .	۰	·		
																		. .
of which: Loans collateralised by residential immovable property				1	1	1 "	1 '	1	0	0	, ,		1 '	1 '	1 "	· '	1	ı ı
of which: Credit for consumption	,		,			Ι.	Ι.	,					Ι.			l .		ا
			,	1	1	ľ	1	1 "	ľ		ı "		1	1	1 "	· '	1	ľ
DEBT INSTRUMENTS other than HFT	54,366	1	106		2 0	17		0	0	51,441	2	78		0	20		3	0
OFF-BALANCE SHEET EXPOSURES	4,283	3	۰			2				4,640					2			



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

				As of 31/0	3/2023		As of 30/06/2023													
	Gross carrying amount/ Nominal am				Accumulate value due t	Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁴				Gross carrying amount/ Mominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁶					
		Of which performing but past due >30 days and <=90 days	Of which no	-performing ¹	On performing exposures ²	On non-perf	orming exposures ³	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		Of which non-performin	9.	On performing exposures ²	On non-perfor	ming exposures ³	Collaterals and financial guarantees received on non- performing exposures			
Coulos EURO		and K=90 days	Of which	defaulted Of which !			Of which Stage 3 ³			and 4=90 days		Of which: defaulted	Of which Stage 3 ⁵			Of which Stage 3 ³				
Cash balances at central banks and other demand deposits	27,156				0	0			21,59											
Debt securities (including at amortised cost and fair value)	11,056								10,934											
Central banks			0	0																
General governments	4,868	3 0	0	0	0	0	0	0	4,88	6 0	0						0			
Credit institutions	736		0	0	0	0	0	0	74	4 0	0						0			
Other financial corporations	5,354		0	0	0	0	0	0	5,21	0	0		0			0	0			
Non-financial corporations	95	0	0	0	0	0	0	0	9	5 0	0		0			0	0			
Loans and advances(including at amortised cost and fair value)	9,236	1	72	0	0	23	3 (9,094	114	23			18	1		0			
Central banks			0	0								l .								
General governments		0	0	0	0	0	0	0		0	0	1	0		0	0	0			
Credit institutions	3,953	0	0	0	0	0	0	0	3,99	2	0	۱ '	0			0	0			
Other financial corporations	3,945	1	0	0	0	6	9	0	3,46	2 101	0	·	0	5		0	0			
Non-financial corporations	1.339		71			10	3		1.67		12	l .			,					
Horrisancial Corporational	1,335	1 1	**		Ĭ	10	1		2,07	1	-		1		`	1	Ĭ			
of which: small and medium-sized enterprises		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			
Households		0	0	0	0	0	0	0		0	0	1	0		0	0	0			
of which: Loans collateralised by residential immovable property		0	0	0	0	0	0	0	'	0	0	· '	0			0	0			
of which: Credit for consumption	Ι,				ا							l .					1			
	· '	1	0						'	1	l "	'	1 °	1 '	,	1 °	0			
DEBT INSTRUMENTS other than HFT	47,448	1	72	0	0	23	3 (0	41,62	114	23		0	18	1	0	0			
OFF-BALANCE SHEET EXPOSURES	5,089		0	0	0	1			5,30	5				1	۰		0			



Forborne exposures

			As of 30,	09/2022		As of 31/12/2022										
		ying amount of with forbearance	Accumulated i accumulated o value due to c provisions for forbearance m	changes in fair redit risk and exposures with	Collateral and fin received on e forbearance	xposures with		ying amount of with forbearance	Accumulated in accumulated control value due to control provisions for forbearance m	hanges in fair redit risk and exposures with		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	0	0	0	0	0	0	0	0				
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	О	0	0	0	0				
Central banks	0	0	0	0	0		0	0	0	0	0					
General governments	0	0	0	0	0		0	0	0	0	0					
Credit institutions	0	0	0	0	0		0	0	0	0	0					
Other financial corporations	0	0	0	0	0		0	0	0	0	0					
Non-financial corporations	0	0	0	0	0		0	0	0	0	0					
Loans and advances (including at amortised cost and fair value)	0	o	0	0	0	o		0	0	0	0	0				
Central banks	0	0	0	0	0	C	0	0	0	0	0	0				
General governments	0	0	0	0	0	C	0	0	0	0	0	0				
Credit institutions	0	0	0	0	0	C	0	0	0	0	0	0				
Other financial corporations	0	0	0	0	0	C	0	0	0	0	0	О				
Non-financial corporations	0	0	0	0	0	C	0	0	0	0	0	0				
of which: small and medium-sized enterprises	0	0	0	0	0		0	0	0	0	0					
Households	0	0	0	0	0	C	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 ²																
Loans and advances that have been forborne more than twice ³	0						0									
Non-performing forborne loans and advances that failed to meet the non- performing exit criteria ³	0						0									

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

⁽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 F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- 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 openably recorded with a positive sign.

commitments are generally reported with a positive sign.

The formation 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,	/03/2023		As of 30/06/2023									
	Gross carrying amount of exposures with forbearance measures		value due to c	changes in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures		ying amount of with forbearance	Accumulated in accumulated c value due to cr provisions for forbearance m	hanges in fair redit risk and exposures with	received on e	nancial guarantees exposures with the 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	0	0	0	0	0	0	0	0			
Debt securities (including at amortised cost and fair value)	0	0	0	o		o	o	o	0	0	0	0			
Central banks	0	0	0	0	o o		0	0	0	0	C				
General governments	0	0	0	0	C		0	0	0	0	C				
Credit institutions	0	0	0	0	0		0	0	0	0	C				
Other financial corporations	0	0	0	0	O		0	0	0	0	C				
Non-financial corporations	0	0	0	0	0		0	0	0	0	C				
Loans and advances (including at amortised cost and fair value)	0	О	0	0	o	o	o	o	0	0	0	0			
Central banks	0	0	0	0	d	0	0	0	0	0	C	0			
General governments	0	0	0	0	O	0	0	0	0	0	C	0			
Credit institutions	0	0	0	0	O	0	0	0	0	0	C	0			
Other financial corporations	0	0	0	0	O	0	0	0	0	0	C	0			
Non-financial corporations	0	0	0	0	O	0	0	0	0	0	C	0			
of which: small and medium-sized enterprises	0	0	0	0	C		0	0	0	0	C				
Households	0	0	0	0	O	0	0	0	0	0	C	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 ²															
Loans and advances that have been forborne more than twice $\ensuremath{^{\mathcal{I}}}$	0						0								
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria $^{\rm 3}$	0						0								

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

(2)For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-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 enerally reported with a positive sign.

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.



2023 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

As of 30/09/2022							AS OF 31/12/2022									L/03/2023		AS 01 3U/U6/2U23						
	Gross carr	ying amount				Accumulated	Gross car	ss carrying amount				Accumulated	Gross carrying amount					Accumulated	Gross carrying amount					Accumulated
(min EUR)		Of which non- performi		Of which loans and advances subject to impairment	ns negative		Of which: non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi		Of which loans and advances subject to impairment	Accumulated impairment ¹	negative changes in fair value due to credit risk on non-performing exposures ¹		Of which non- performi	of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	negative	
A Agriculture, forestry and fishing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
B Mining and guarrying	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
C Manufacturing	175	0	0	175	2	0	183	0	0	183	3	0	215	0	0	215	3	0	165	0	0	165	2	0
D Electricity, gas, steam and air conditioning supply	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
E Water supply	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Construction	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Wholesale and retail trade	20	0	0	20	0	0	17	0	0	17	0	0	16	0	0	16	0	0	50	0	0	50	1	0
H Transport and storage	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Accommodation and food service activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3 Information and communication	210	0	0	210	2	0	187	0	0	187	2	0	156	0	0	156	2	0	307	0	0	307	3	0
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	550	0	0	550	5	0
L Real estate activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
M Professional, scientific and technical activities	623	60	0	623	8	0	562	33	0	562	7	0	601	32	0	601	8	0	369	23	0	369	1	0
N Administrative and support service activities	23	0	0	23	0	0	59	0	0	59	1	0	57	0	0	57	1	0	44	0	0	44	0	0
O Public administration and defence,	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
P Education	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Q Human health services and social work	74	0	0	74	1	0	69	0	0	69	1	0	69	0	0	69	1	0	33	0	0	33	0	0
R Arts, entertainment and recreation	64	44	0	64	3	0	60	40	0	60	3	0	59	39	0	59	3	0	39	0	0	39	0	0
S Other services	185	0	0	185	1	0	256	0	0	256	2	0	165	0	0	165	2	0	115	0	0	115	0	0
Loans and advances	1 372	104	0	1 372	18	0	1 393	73	0	1 393	18	0	1 339	71	0	1 339	21	0	1 673	23	0	1 673	14	0

⁽¹⁾ The Rems' 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 (5.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation ((10) 2001/43-11 TSO subjectively reporting.