



2024 EU-wide Transparency Exercise

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.

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Key Metrics

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

(mln EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	4,256	4,255	4,255	4,254	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	4,256	4,255	4,255	4,254	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	4,256	4,255	4,255	4,254	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	4,256	4,255	4,255	4,254	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	4,256	4,255	4,255	4,254	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	4,256	4,255	4,255	4,254	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	11,528	10,576	11,355	11,927	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	11,528	10,576	11,355	11,927	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	36.91%	40.23%	37.47%	35.67%	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	36.91%	40.23%	37.47%	35.67%	(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	36.91%	40.23%	37.47%	35.67%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	36.91%	40.23%	37.47%	35.67%	(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	36.91%	40.23%	37.47%	35.67%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	36.91%	40.23%	37.47%	35.67%	(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	49,196	49,687	54,659	50,725	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	8.65%	8.56%	7.79%	8.39%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

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Leverage ratio

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

		(min EUR, %)					
		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	4,256	4,255	4,255	4,254	C 47.00 (r0320,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	4,256	4,255	4,255	4,254	C 47.00 (r0310,c0010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	49,196	49,687	54,659	50,725	C 47.00 (r0300,c0010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	49,196	49,687	54,659	50,725	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	8.65%	8.56%	7.79%	8.39%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	8.65%	8.56%	7.79%	8.39%	[A.2]/[B.2]	

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

		(in EUR, %)						
		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION	
OWN FUNDS	A	OWN FUNDS	4,256	4,255	4,255	4,254	C01.00 (0010),(0015)	Articles 41 (1) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after transitional adjustments)	4,256	4,255	4,255	4,254	C01.00 (0010),(0015)	Article 29 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own-capital instruments)	1	1	1	1	C01.00 (0010),(0015)	Articles 36(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	-9	-9	-9	-9	C01.00 (0010),(0015)	Articles 36(1) point (c), 36(1) point (d) and (e) of CRR
	A.1.3	Accumulated other comprehensive income	0	0	0	0	C01.00 (0010),(0015)	Articles 41(10), 36(1) point (e) and 36(1) point (f) of CRR
	A.1.4	Other Reserves	5,330	5,330	5,330	5,330	C01.00 (0010),(0015)	Article 41(17) and 36(1) point (a) of CRR
	A.1.5	Funds for general banking risk	91	91	91	91	C01.00 (0010),(0015)	Articles 41(11), 36(1) point (f) and 36(1) point (i) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C01.00 (0010),(0015)	Article 64 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-1	-1	-1	-1	C01.00 (0010),(0015)	Article 32 to 35 and 36(1) point (i) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-1,121	-1,121	-1,122	-1,122	C01.00 (0010),(0015) - C 01.00 (0040),(0035)	Articles 41(11), 36(1) point (b) and 37 of CRR; Article 41(11), 36(1) point (b) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences (net of associated DTLs)	0	0	0	0	C01.00 (0010),(0015)	Articles 36(1) point (c) and 39 of CRR
	A.1.10	(-) RIB shortfall of credit risk adjustments to expected losses	0	0	0	0	C01.00 (0010),(0015)	Articles 36(1) point (d), 40 and 130 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	-1	C01.00 (0010),(0015)	Articles 41(10), 36(1) point (a) and 41 of CRR
	A.1.12	(-) Reciprocal cross-holdings in CET1 Capital	0	0	0	0	C01.00 (0010),(0015)	Article 41(11), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C01.00 (0010),(0015)	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	C01.00 (0010),(0015) - C 01.00 (0040),(0035) + C 01.00 (0041),(0036)	Articles 42(6), 36(1) point (k) and 88 to 91 of CRR; Article 36(1) point (k), 34(2) point (b), 244(1) point (b) and 230 of CRR; Article 36(1) point (k) and 270(2) of CRR; Article 36(1) point (k), 1 and 131(b) of CRR and Article 36(1) point (l) and 122(d) of CRR
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C01.00 (0010),(0015)	Articles 36(1) point (k), 243(1) point (b), 244(1) point (b) and 230 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	C01.00 (0010),(0015)	Articles 42(7), 36(1) point (l), 43 to 46, 49(2) and (3), and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C01.00 (0010),(0015)	Articles 36(1) point (c) and 39 of Article 40(1) point (a) and 40(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C01.00 (0010),(0015)	Articles 42(7), 36(1) point (l), 43, 45, 47, 49(1) point (b), 49(1) to (3), and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.85% threshold	0	0	0	0	C01.00 (0010),(0015)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	0	0	0	C01.00 (0010),(0015)	Articles 36(1) point (m) and Article 67 of CRR
	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0	C01.00 (0010),(0015)	Articles 36(1) point (n) and Article 123(2) of CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C01.00 (0010),(0015)	Articles 36(1) point (o) of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CSR	0	0	0	0	C01.00 (0010),(0015)	Article 3 of CRR
	A.1.20	CET1 capital elements or deductions - other	-36	-36	-36	-36	C01.00 (0010),(0015)	-
	A.1.21	Transitional adjustments	0	0	0	0	NAI (1.1.6) - 1.1.9 - 1.1.10	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 capital instruments (+/-)	0	0	0	0	C01.00 (0010),(0015)	Articles 40(1) to (3), and 48A to 48F of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C01.00 (0010),(0015)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C01.00 (0010),(0015)	Articles 480 to 472, 479 and 481 of CRR
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C01.00 (0010),(0015)	Article 41 of CRR	
A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C01.00 (0010),(0015) - C 01.00 (0047),(0038)	-	
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C01.00 (0010),(0015)	-	
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C01.00 (0010),(0015) - C 01.00 (0070),(0033) + C 01.00 (0071),(0034) - C 01.00 (0072),(0037)	-	
A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C01.00 (0010),(0015) - C 01.00 (0046),(0031) + C 01.00 (0073),(0032)	-	
A.3	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	4,256	4,255	4,255	4,254	C01.00 (0015),(0010)	Article 29 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C01.00 (0070),(0033)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments	0	0	0	0	C01.00 (0070),(0033) - C 01.00 (0080),(0031)	-	
A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C01.00 (0015),(0010) - C 01.00 (0020),(0030) + C 01.00 (0020),(0030) - C 01.00 (0046),(0031) + C 01.00 (0070),(0033) - C 01.00 (0071),(0034) + C 01.00 (0072),(0037)	-	
A.4.3	Tier 2 transitional adjustments	0	0	0	0	C01.00 (0015),(0010) - C 01.00 (0090),(0031) + C 01.00 (0090),(0031)	-	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	11,528	10,576	11,355	11,927	C01.00 (0010),(0015)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C01.01 (0010),(0040)	-
CAPITAL RATIOS (%)	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	36.91%	40.23%	37.47%	35.67%	SA1 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	36.91%	40.23%	37.47%	35.67%	SA1 (2)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	36.91%	40.23%	37.47%	35.67%	SA1 (3)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	4,256	4,255	4,255	4,254	A.1.A.1.12.A.1.13.A.1.14.A.1.15.A.1.16.A.1.17.A.1.18.A.1.18A.A.1.18B.A.1.18C.A.1.19.A.1.20.A.1.21.A.1.21.1.A.1.21.2.A.1.21.3	-
	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	36.91%	40.23%	37.47%	35.67%	SA1 (4.1)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C01.01 (0040),(0031)	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C01.01 (0046),(0031)	-
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C01.01 (0046),(0033)	-
	F	Adjustments included in RWs due to IFRS 9 transitional arrangements	0	0	0	0	C01.01 (0046),(0040)	-

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

2024 EU-wide Transparency Exercise

Overview of Risk exposure amounts

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

(min EUR, %)	RWAs				COREP CODE
	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
Credit risk (excluding CCR and Securitisations) ¹	7,703	6,193	6,902	7,103	C 02.00 (r0040, c0010) - (C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0490, c0010)
Of which the standardised approach	7,703	6,193	6,902	7,103	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	435	403	507	860	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0490, c0010)
Credit valuation adjustment - CVA	87	91	97	156	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0480, c0010)
Securitisation exposures in the banking book (after the cap)	726	878	841	795	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	8	9	7	12	C 02.00 (r0520, c0010)
Of which the standardised approach	8	9	7	12	C 02.00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, c0001)*12.5 + C 20.00 (r0010, c0450)*12.5 + MAX(C 24.00 (r0010, c0090), C 24.00 (r0010, c0100), C 24.00 (r0010, c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	2,568	3,002	3,002	3,002	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	2,568	3,002	3,002	3,002	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	11,528	10,576	11,355	11,927	

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

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

2024 EU-wide Transparency Exercise

P&L

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

(min EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
Interest income	1,083	1,452	466	961
Of which debt securities income	143	206	68	140
Of which loans and advances income	333	543	164	333
Interest expenses	533	708	276	574
(Of which deposits expenses)	530	567	248	515
(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	537	724	174	357
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	0	0	0	0
Gains or (-) losses on financial assets and liabilities held for trading, net	3	4	0	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)	-131	-145	-53	-105
TOTAL OPERATING INCOME, NET	960	1,326	310	639
(Administrative expenses)	524	746	183	354
(Cash contributions to resolution funds and deposit guarantee schemes)	21	28	0	0
(Depreciation)	112	151	38	76
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	0	-1	0	1
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	0	-1	0	1
(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	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	-3	-2	2	0
(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 subsidiaries, 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 subsidiaries, 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	306	403	88	207
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	251	325	68	163
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	251	325	68	163
Of which attributable to owners of the parent	251	325	68	163

¹ Information available only as of end of the year

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

2024 EU-wide Transparency Exercise

Total Assets: fair value and impairment distribution

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

(mm EUR)		As of 30/09/2023				As of 31/12/2023				As of 31/03/2024				As of 30/06/2024				References
ASSETS:	Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy			Carrying amount	Fair value hierarchy				
		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		Level 1	Level 2	Level 3		
Cash, cash balances at central banks and other demand deposits	23,221				21,974				28,658				24,722				IAS 1.54 (f)	
Financial assets held for trading	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(ii); IFRS 9. Appendix A	
Non-trading financial assets mandatorily at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(ii); IFRS 9.4.1.4	
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(ii); 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(b); IFRS 9.4.1.2A	
Financial assets at amortised cost	0				0				0				0				IFRS 7.8(c); IFRS 9.4.1.2	
Derivatives – Hedge accounting	6	0	0	0	0	0	0	0	6	0	0	0	4	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	22,930				25,098				22,906				22,701					
TOTAL ASSETS	46,157				47,060				51,570				47,427				IAS 1.8(a), IAS 6	

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

(mm EUR)		As of 30/09/2023						As of 31/12/2023						As of 31/03/2024						As of 30/06/2024						References				
Breakdown of financial assets by instrument and by counterparty sector ¹		Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾			Gross carrying amount ⁽²⁾			Accumulated impairment ⁽²⁾							
		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets								
Financial assets at fair value through other comprehensive income	Debt securities	0	0	0	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)	
	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	0	0	0	0	Annex V Part 1.31.44(b)
Financial assets at amortised cost	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	0	0	0	0	Annex V Part 1.31.44(b)
	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V Part 1.31.44(b)

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

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

2024 EU-wide Transparency Exercise

Breakdown of liabilities

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

(min EUR)

LIABILITIES:	Carrying amount				References
	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
Financial liabilities held for trading	0	0	0	0	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	502	495	266	382	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	38,903	39,416	44,232	39,864	Accounting Directive art 8(3)
Derivatives – Hedge accounting	0	1	1	1	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	397	339	314	320	IAS 37.10; IAS 1.54(l)
Tax liabilities	30	30	30	29	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	638	1,018	898	908	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	40,470	41,299	45,741	41,504	IAS 1.9(b); IG 6
TOTAL EQUITY	5,687	5,762	5,829	5,924	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	46,157	47,060	51,570	47,427	IAS 1.IG6

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

2024 EU-wide Transparency Exercise

Breakdown of liabilities

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

(mln EUR)

Breakdown of financial liabilities by instrument and by counterparty sector		Carrying amount				References
		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
Derivatives		502	496	263	373	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
	Debt securities	0	0	0	0	Annex V.Part 1.31
Deposits	Central banks	7	13	5	4	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	7	13	5	4	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	1	0	0	0	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	1	0	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	5,916	3,253	9,333	6,540	Annex V.Part 1.42(c), 44(c)
	of which: Current accounts / overnight deposits	3,612	948	7,031	4,237	ECB/2013/33 Annex 2.Part 2.9.1
	Other financial corporations	32,958	35,967	34,840	33,279	Annex V.Part 1.42(d), 44(c)
	of which: Current accounts / overnight deposits	31,811	34,866	33,716	32,144	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	20	21	33	39	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	20	21	33	39	ECB/2013/33 Annex 2.Part 2.9.1
	Households	1	163	20	1	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	1	163	20	1	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: Subordinated Debt securities issued		0	0	0	0	Annex V.Part 1.37
Other financial liabilities		0	0	5	10	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		39,405	39,913	44,499	40,246	

2024 EU-wide Transparency Exercise
Market Risk
State Street Europe Holdings Germany S.a.r.l. & Co. KG

	SA		IM										IM											
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT
			MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)		PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE			
(min EUR)																								
	As of 30/09/2023	As of 31/12/2023	As of 30/09/2023										As of 31/12/2023											
Traded Debt Instruments	8	9	0	0	0	0							0	0	0	0								
Of which: General risk	8	9	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	0	0	0	0	0	0							0	0	0	0								
Commodities risk	0	0	0	0	0	0							0	0	0	0								
Total	8	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	As of 31/03/2024	As of 30/06/2024	As of 31/03/2024										As of 30/06/2024											
Traded Debt Instruments	7	12	0	0	0	0							0	0	0	0								
Of which: General risk	7	12	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	0	0	0	0	0	0							0	0	0	0								
Commodities risk	0	0	0	0	0	0							0	0	0	0								
Total	7	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Market risk template does not include CUI positions under the particular approach for position risk in CUIs (Articles 348(1), 350 (3) (c) and 364 (2) a) CRD), which instead are included in the RWA OI1 template.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Consolidated data	25,290	25,291	0	0	23,624	26,060	0	0
Central governments or central banks	0	0	0	0	0	0	0	0
Regional governments or local authorities	711	711	0	0	800	800	0	75
Public sector entities	420	420	0	0	420	420	0	0
Multilateral Development Banks	1,049	1,049	0	0	951	951	0	0
International Organisations	12,284	1,244	0	0	10,224	2,763	0	544
Institutions	13,084	7,076	6,794	12,391	13,391	5,390	5,390	0
Corporates	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments Underlying (CIU)	0	0	0	0	0	0	0	0
Equity	1	1	1	34	1	1	1	34
Other exposures	0	0	0	0	0	0	0	0
Standardised Total ⁴	48,611	27,220	3,251	23	49,224	34,971	3,672	5,924

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

² Exposure value does not include the securitisation portion unless in the results prior to the 2012 exercise.

³ Only the most relevant exposures are disclosed. These have been selected under the following criteria: Creditlines of counterparties covering up to 5% of total original exposure or Top 10 counterparties ranked by original exposure, calculated as of last quarter.

⁴ Starting from the 2022 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of counterparty.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
GERMANY	17,351	17,351	0	0	20,543	20,543	0	0
Central governments or central banks	0	0	0	0	0	0	0	0
Regional governments or local authorities	304	304	0	0	150	150	0	0
Public sector entities	0	0	0	0	0	0	0	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	234	234	44	21	21	21	0	0
Institutions	722	102	593	926	926	349	349	0
Corporates	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments Underlying (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0
Other exposures	33	33	33	0	33	33	33	0
Standardised Total ⁴	220	220	220	0	220	220	220	0

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

² Total value adjustments and provisions per country of counterparty includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
UNITED STATES	0	2,220	0	0	0	2,090	0	0
Central governments or central banks	0	0	0	0	0	0	0	0
Regional governments or local authorities	0	0	0	0	0	0	0	0
Public sector entities	0	0	0	0	374	374	75	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	0	0	0	0	0	0	0	0
Institutions	3,730	1,434	1,118	3,141	3,141	1,043	1,043	0
Corporates	722	2,220	446	3,056	3,056	1,848	368	0
of which: SME	0	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments Underlying (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0
Other exposures	0	0	0	0	0	0	0	0
Standardised Total ⁴	3,730	3,730	3,730	0	3,730	3,730	3,730	0

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

² Total value adjustments and provisions per country of counterparty includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
LUXEMBOURG	0	0	0	0	0	0	0	0
Central governments or central banks	0	0	0	0	0	0	0	0
Regional governments or local authorities	0	0	0	0	0	0	0	0
Public sector entities	0	0	0	0	0	0	0	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	60	60	12	91	91	91	18	0
Institutions	0	0	0	0	0	0	0	0
Corporates	0	2,431	2,431	3,580	3,580	1,727	1,727	0
of which: SME	0	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments Underlying (CIU)	0	0	0	0	0	0	0	0
Equity	0	110	110	0	110	110	0	0
Other exposures	0	0	0	0	0	0	0	0
Standardised Total ⁴	110	110	110	0	110	110	110	0

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

² Total value adjustments and provisions per country of counterparty includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
ITALY	0	0	0	0	0	0	0	0
Central governments or central banks	121	121	0	0	127	127	0	0
Regional governments or local authorities	0	0	0	0	0	0	0	0
Public sector entities	0	0	0	0	0	0	0	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	0	0	0	0	0	0	0	0
Institutions	0	0	0	0	0	0	0	0
Corporates	0	203	197	2,071	2,071	100	100	0
of which: SME	0	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments Underlying (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0
Other exposures	0	0	0	0	0	0	0	0
Standardised Total ⁴	121	121	121	0	127	127	127	0

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

² Total value adjustments and provisions per country of counterparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure 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
(in EUR, %)									
Other Countries	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multinational Development Banks	409	409	0	0	409	409	0	0
	International Organisations	1,249	1,249	0	0	981	981	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised total ²									

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

⁽²⁾ Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure 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
(in EUR, %)									
IRELAND	Central governments or central banks	419	419	0	0	419	419	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multinational Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	936	511	511	0	836	298	298	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised total ²									

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

⁽²⁾ Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure 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
(in EUR, %)									
UNITED KINGDOM	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multinational Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	Corporates	1,201	961	965	0	1,137	851	851	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised total ²									

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

⁽²⁾ Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure 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
(in EUR, %)									
FRANCE	Central governments or central banks	341	341	0	0	341	341	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	401	401	0	0	284	284	0	0
	Multinational Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	114	114	21	0	541	541	21	0
	Corporates	124	124	114	0	204	204	114	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised total ²									

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

⁽²⁾ Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure 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
(in EUR, %)									
SWITZERLAND	Central governments or central banks	92	92	0	0	92	92	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multinational Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	48	48	0	0	48	48	0	0
	Corporates	13	13	13	0	11	11	11	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised total ²									

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

⁽²⁾ Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 30/09/2023				As of 31/12/2023			
		Original Exposure 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
(in EUR, %)									
SPAIN	Central governments or central banks	26	26	0	0	26	26	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multinational Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	28	28	0	0	23	23	0	0
	Corporates	8	8	8	0	9	9	8	0
	of which: SME	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0	0
	Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
	Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	0	
Standardised total ²									

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

⁽²⁾ Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 31/03/2024				As of 30/06/2024			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
<small>(HUNDREDS OF MILLIONS)</small>								
Consolidated data	Central governments or central banks	26,839	26,464	0	22,971	23,361	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	979	979	79	964	964	79	0
	Multilateral Development Banks	728	728	0	764	764	0	0
	International Organisations	1,270	1,270	0	1,348	1,348	0	0
	Institutions	13,069	13,023	428	12,709	12,801	476	0
	Corporates	13,574	8,302	6,074	13,770	6,478	6,478	0
	of which: SME	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	1	1	-1	1	1	-1	0	
Equity	0	0	0	0	0	0	0	
Other exposures	392	392	392	393	393	393	0	
Standardised Total⁴	54,975	42,295	1,296	54,135	39,091	1,296	11	

(1) Original exposure, unless Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 (2) Defaulted Total does not include the securitisation portfolio unless in the results prior to the 2023 exercise.
 (3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparties covering 95% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

	Standardised Approach							
	As of 31/03/2024				As of 30/06/2024			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
<small>(HUNDREDS OF MILLIONS)</small>								
GERMANY	Central governments or central banks	23,477	23,477	0	20,311	20,311	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	295	295	19	313	313	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	135	346	27	154	312	29	0
	Corporates	742	461	307	742	407	329	0
	of which: SME	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	339	339	339	339	339	339	0	
Standardised Total⁴	335	335	335	335	335	335	0	

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

	Standardised Approach							
	As of 31/03/2024				As of 30/06/2024			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
<small>(HUNDREDS OF MILLIONS)</small>								
UNITED STATES	Central governments or central banks	0	2,892	0	0	2,892	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	377	377	79	373	373	79	0
	Multilateral Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	5,688	2,855	411	5,973	2,413	482	0
	Corporates	3,192	1,855	1,007	3,129	1,800	1,000	0
	of which: SME	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total⁴	6	6	6	6	6	6	0	

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

	Standardised Approach							
	As of 31/03/2024				As of 30/06/2024			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
<small>(HUNDREDS OF MILLIONS)</small>								
LUXEMBOURG	Central governments or central banks	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	80	80	35	40	40	35	0
	Corporates	3,532	2,644	2,054	3,700	2,389	2,389	0
	of which: SME	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	317	317	317	317	317	317	0	
Standardised Total⁴	3	3	3	3	3	3	0	

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

	Standardised Approach							
	As of 31/03/2024				As of 30/06/2024			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
<small>(HUNDREDS OF MILLIONS)</small>								
ITALY	Central governments or central banks	346	346	0	320	320	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	317	317	29	27	27	0	0
	Corporates	3,206	136	136	3,206	136	136	0
	of which: SME	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	85	85	85	85	85	85	0	
Standardised Total⁴	3	3	3	3	3	3	0	

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

Standardised Approach										
As of 31/03/2024										
As of 30/06/2024										
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)										
Other Countries	Central governments or central banks	0	0	0		0	0	0		0
	Regional governments or local authorities	0	0	0		0	0	0		0
	Public sector entities	0	0	0		0	0	0		0
	Multilateral Development Banks	0	0	0		0	0	0		0
	International Organisations	729	729	0		764	764	0		0
	Institutions	1270	1270	0		1244	1244	0		0
	Corporates	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Retail	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Secured by mortgages on immovable property	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Exposures in default	0	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0		0	0	0		0
Covered bonds	0	0	0		0	0	0		0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		0	
Equity	0	0	0		0	0	0		0	
Other exposures	26	26	26		26	26	26		26	
Standardised Total²										6

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

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

Standardised Approach										
As of 31/03/2024										
As of 30/06/2024										
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)										
IRELAND	Central governments or central banks	399	399	0		399	399	0		0
	Regional governments or local authorities	0	0	0		0	0	0		0
	Public sector entities	0	0	0		0	0	0		0
	Multilateral Development Banks	0	0	0		0	0	0		0
	International Organisations	0	0	0		0	0	0		0
	Institutions	0	0	0		0	0	0		0
	Corporates	884	322	322		966	411	411		0
	of which SME	0	0	0		0	0	0		0
	Retail	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Secured by mortgages on immovable property	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Exposures in default	0	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0		0	0	0		0
Covered bonds	0	0	0		0	0	0		0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		0	
Equity	0	0	0		0	0	0		0	
Other exposures	0	0	0		0	0	0		0	
Standardised Total²										6

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

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

Standardised Approach										
As of 31/03/2024										
As of 30/06/2024										
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)										
UNITED KINGDOM	Central governments or central banks	0	0	0		0	0	0		0
	Regional governments or local authorities	0	0	0		0	0	0		0
	Public sector entities	0	0	0		0	0	0		0
	Multilateral Development Banks	0	0	0		0	0	0		0
	International Organisations	0	0	0		0	0	0		0
	Institutions	0	0	0		0	0	0		0
	Corporates	1,861	805	805		1,861	807	807		0
	of which SME	0	0	0		0	0	0		0
	Retail	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Secured by mortgages on immovable property	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Exposures in default	0	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0		0	0	0		0
Covered bonds	0	0	0		0	0	0		0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		0	
Equity	0	0	0		0	0	0		0	
Other exposures	0	0	0		0	0	0		0	
Standardised Total²										6

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

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

Standardised Approach										
As of 31/03/2024										
As of 30/06/2024										
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)										
FRANCE	Central governments or central banks	322	322	0		434	434	0		0
	Regional governments or local authorities	0	0	0		0	0	0		0
	Public sector entities	310	310	0		297	297	0		0
	Multilateral Development Banks	0	0	0		0	0	0		0
	International Organisations	0	0	0		0	0	0		0
	Institutions	391	391	29		119	119	29		0
	Corporates	376	376	376		306	306	306		0
	of which SME	0	0	0		0	0	0		0
	Retail	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Secured by mortgages on immovable property	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Exposures in default	0	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0		0	0	0		0
Covered bonds	0	0	0		0	0	0		0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		0	
Equity	0	0	0		0	0	0		0	
Other exposures	0	0	0		0	0	0		0	
Standardised Total²										6

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

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

Standardised Approach										
As of 31/03/2024										
As of 30/06/2024										
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)										
SWITZERLAND	Central governments or central banks	0	0	0		774	774	0		0
	Regional governments or local authorities	0	0	0		0	0	0		0
	Public sector entities	0	0	0		0	0	0		0
	Multilateral Development Banks	0	0	0		0	0	0		0
	International Organisations	0	0	0		0	0	0		0
	Institutions	21	21	0		61	61	12		0
	Corporates	20	20	20		34	26	26		0
	of which SME	0	0	0		0	0	0		0
	Retail	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Secured by mortgages on immovable property	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Exposures in default	0	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0		0	0	0		0
Covered bonds	0	0	0		0	0	0		0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		0	
Equity	0	0	0		0	0	0		0	
Other exposures	0	0	0		0	0	0		0	
Standardised Total²										6

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

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

Standardised Approach										
As of 31/03/2024										
As of 30/06/2024										
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	
(in EUR, %)										
SPAIN	Central governments or central banks	803	823	0		1010	1043	0		0
	Regional governments or local authorities	0	0	0		0	0	0		0
	Public sector entities	0	0	0		0	0	0		0
	Multilateral Development Banks	0	0	0		0	0	0		0
	International Organisations	0	0	0		0	0	0		0
	Institutions	45	45	13		13	13	6		0
	Corporates	45	45	13		13	13	6		0
	of which SME	0	0	0		0	0	0		0
	Retail	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Secured by mortgages on immovable property	0	0	0		0	0	0		0
	of which SME	0	0	0		0	0	0		0
	Exposures in default	0	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0		0	0	0		0
Covered bonds	0	0	0		0	0	0		0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		0	
Collective investments undertakings (CIU)	0	0	0		0	0	0		0	
Equity	0	0	0		0	0	0		0	
Other exposures	0	0	0		0	0	0		0	
Standardised Total²										6

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

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

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

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

		IRB Approach									
		As of 30/09/2023					As of 31/12/2023				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions		
(min EUR, %)		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	
Consolidated data	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	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
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets											
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.

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

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

		IRB Approach									
		As of 31/03/2024					As of 30/06/2024				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions		
(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
Consolidated data	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	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
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets			0				0				
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.

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty
 State Street Europe Holdings Germany S.a.r.l. & Co. KG

As of 31/12/2023

(min EUR)		Direct exposures												Risk weighted exposure amount
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet				
		Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures				
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Other Central and eastern Europe countries non EEA													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Middle East													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Latin America and the Caribbean													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Africa													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Others	0	31	0	0	0	0	0	0	0	0	0	0	0
		31	31	0	0	0	0	0	0	0	0	0	0	0
		310	308	0	0	0	0	0	0	0	0	0	0	0
		373	373	0	0	0	0	0	0	0	0	0	0	0
		615	615	0	0	0	0	0	0	0	0	0	0	0
		199	199	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0
		1,120	1,120	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 counterparties with full or partial government guarantees

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

(4) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

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

Regions:

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthelemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

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

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

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

2024 EU-wide Transparency Exercise
 General governments exposures by country of the counterparty
 State Street Europe Holdings Germany S.a.r.l. & Co. KG

As of 30/06/2024

(min EUR)		Direct exposures												Risk weighted exposure amount			
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet							
		Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures							
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions				
[0 - 3M]	Other Central and eastern Europe countries non EEA																
[3M - 1Y]																	
[1Y - 2Y]																	
[2Y - 3Y]																	
[3Y - 5Y]																	
[5Y - 10Y]																	
[10Y - more]																	
Total																	
[0 - 3M]	Middle East																
[3M - 1Y]																	
[1Y - 2Y]																	
[2Y - 3Y]																	
[3Y - 5Y]																	
[5Y - 10Y]																	
[10Y - more]																	
Total																	
[0 - 3M]	Latin America and the Caribbean																
[3M - 1Y]																	
[1Y - 2Y]																	
[2Y - 3Y]																	
[3Y - 5Y]																	
[5Y - 10Y]																	
[10Y - more]																	
Total																	
[0 - 3M]	Africa																
[3M - 1Y]																	
[1Y - 2Y]																	
[2Y - 3Y]																	
[3Y - 5Y]																	
[5Y - 10Y]																	
[10Y - more]																	
Total																	
[0 - 3M]	Others	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y]		33	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y]		344	144	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y]		500	520	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y]		772	772	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y]	166	166	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	1,614	1,614	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 counterparties with full or partial government guarantees

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

(4) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

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

Regions:

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthelemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

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

(7) The values for the "Other" bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e4.

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

	As of 30/09/2023										As of 31/12/2023									
	Gross carrying amount/ Nominal amount				Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ¹⁾				Collaterals and financial guarantees received on non-performing exposures	Gross carrying amount/ Nominal amount				Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ¹⁾				Collaterals and financial guarantees received on non-performing exposures		
	Of which performing but past due >30 days and <=90 days	Of which non-performing ²⁾			On performing exposures ³⁾	On non-performing exposures ³⁾				Of which performing but past due >30 days and <=90 days	Of which non-performing ²⁾			On performing exposures ³⁾	On non-performing exposures ³⁾					
		Of which: defaulted	Of which Stage 3 ⁴⁾			Of which Stage 3 ⁴⁾	Of which: defaulted	Of which Stage 3 ⁴⁾			Of which Stage 3 ⁴⁾									
mil. EUR																				
Cash balances at central banks and other demand deposits	23,221	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	10,661	0	0	0	0	0	0	0	10,284	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	4,198	0	0	0	0	0	0	0	3,804	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	956	0	0	0	0	0	0	0	988	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	5,434	0	0	0	0	0	0	0	5,418	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	74	0	0	0	0	0	0	0	74	0	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	9,939	163	23	0	0	19	1	0	12,448	144	0	0	0	19	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	3,985	1	0	0	0	0	0	0	6,888	10	0	0	0	0	0	0	0	0	0	0
Other financial corporations	4,621	146	0	0	0	3	0	0	4,425	125	0	0	0	8	0	0	0	0	0	0
Non-financial corporations	1,329	17	23	0	0	14	0	0	1,138	8	0	0	0	11	0	0	0	0	0	0
of which: small and medium sized enterprises	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
of which: Loans collateralized by commercial immovable property	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Households	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
of which: Loans collateralized by residential immovable property	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
of which: Credit for consumption	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	43,812	163	23	0	0	19	1	0	44,798	144	0	0	0	19	0	0	0	0	0	0
OFF-BALANCE SHEET EXPOSURES	6,297	0	0	0	0	1	0	0	6,798	0	0	0	0	1	0	0	0	0	0	0

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

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

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

⁴⁾ For the on-balance sheet items, accumulated impairment and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are denouncing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FREDP framework (temporal F 18.00 / F 18.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions) is disclosed consistently with the FREDP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁵⁾ From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2024 EU-wide Transparency Exercise
Performing and non-performing exposures
State Street Europe Holdings Germany S.a.r.l. & Co. KG

	As of 31/03/2024										As of 30/06/2024									
	Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾					Gross carrying amount/ Nominal amount					Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions ⁽¹⁾				
	Of which performing but past due >30 days and <90 days		Of which non-performing ⁽²⁾			On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾		Collateral and financial guarantees received on non-performing exposures	Of which performing but past due >30 days and <90 days		Of which non-performing ⁽²⁾			On performing exposures ⁽³⁾	On non-performing exposures ⁽³⁾		Collateral and financial guarantees received on non-performing exposures		
			Of which: defaulted	Of which Stage 3 ⁽⁴⁾																
(in € '000)																				
Cash balances at central banks and other demand deposits	28,858	0	0	0	0	0	0	0	0	24,732	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	10,898	0	0	0	0	0	0	0	0	10,356	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	4,189	0	0	0	0	0	0	0	0	3,835	0	0	0	0	0	0	0	0	0	0
Credit institutions	1,040	0	0	0	0	0	0	0	0	1,007	0	0	0	0	0	0	0	0	0	0
Other financial corporations	5,547	0	0	0	0	0	0	0	0	5,316	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	133	0	0	0	0	0	0	0	0	109	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	10,121	90	0	0	0	21	0	0	0	10,284	92	0	0	0	21	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0
General governments	1	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0
Credit institutions	4,137	7	0	0	0	0	0	0	0	4,102	5	0	0	0	0	0	0	0	0	0
Other financial corporations	4,777	74	0	0	0	9	0	0	0	5,079	81	0	0	9	0	0	0	0	0	0
Non-financial corporations	1,206	8	0	0	0	12	0	0	0	1,102	6	0	0	12	0	0	0	0	0	0
of which: small and medium-sized enterprises	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
of which: Loans collateralised by commercial immovable property	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Households	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
of which: Loans collateralised by residential immovable property	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
of which: Credit for consumption	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	49,877	90	0	0	0	21	0	0	0	46,362	92	0	0	0	21	0	0	0	0	0
OFF-BALANCE SHEET EXPOSURES	5,989	0	0	0	0	-1	0	0	0	5,491	0	0	0	0	0	0	0	0	0	0

(1) For the definition of non-performing exposures please refer to Article 4(7)(c) of Regulation (EU) No 575/2013 (CRD).
 (2) Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment and provisions for off-balance sheet exposures.
 (3) Institutions report here the cumulative amount of expected credit losses since initial recognition for financial instruments subject to impairment, the accumulated negative charges in fair value due to credit risk for financial instruments measured at fair value through profit or loss other than HFT and provisions for off-balance sheet exposures.
 (4) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FTR/NER framework (templates F 18.01 / F 19.02), 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) 2017/453 - ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions) is disclosed consistently with the FTR/NER sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.
 (5) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.

2024 EU-wide Transparency Exercise
Forborne exposures

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

	As of 30/09/2023						As of 31/12/2023					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ¹		Collateral and financial guarantees received on exposures with forbearance measures		Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	
		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures		Of which on non-performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
(min EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
of which: small and medium-sized enterprises	0	0	0	0	0	0	0	0	0	0	0	0
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	0	0	0	0	0	0	0	0	0	0	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

⁽²⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

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

2024 EU-wide Transparency Exercise
Forborne exposures

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

	As of 31/03/2024						As of 30/06/2024					
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees received on exposures with forbearance measures		
	Of which non-performing exposures with forbearance measures	Of which non-performing exposures with forbearance measures	Of which collateral and financial guarantees received on non-performing exposures with forbearance measures	Of which non-performing exposures with forbearance measures		Of which non-performing exposures with forbearance measures	Of which collateral and financial guarantees received on non-performing exposures with forbearance measures					
(mln EUR)												
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
Loans and advances (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
of which: small and medium-sized enterprises	0	0	0	0	0	0	0	0	0	0	0	0
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	0	0	0	0	0	0	0	0	0	0	0	0
Loan commitments given	0	0	0	0	0	0	0	0	0	0	0	0
QUALITY OF FORBEARANCE²												
Loans and advances that have been forborne more than twice ²	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria ³	0						0					

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

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

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

2024 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

(min EUR)	As of 30/09/2023					As of 31/12/2023					As of 31/03/2024					As of 30/06/2024									
	Gross carrying amount		Of which: non-performing of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	Gross carrying amount		Of which: non-performing of which: defaulted	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing exposures ²	
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	0
B Mining and quarrying	0	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	166	0	0	166	2	0	235	0	0	235	3	0	349	0	0	349	3	0	247	0	0	247	3	0	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	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	0
F 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	0
G Wholesale and retail trade	25	0	0	25	1	0	26	0	0	26	0	0	26	0	0	26	0	0	26	0	0	26	0	0	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	0
I Accommodation and food service activities	27	0	0	27	0	0	50	0	0	50	1	0	69	0	0	69	1	0	70	0	0	70	1	0	0
J Information and communication	286	0	0	286	3	0	361	0	0	361	4	0	548	0	0	548	4	0	526	0	0	526	4	0	0
K Financial and insurance activities	520	0	0	520	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
L Real estate activities	33	0	0	33	1	0	34	0	0	34	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
M Professional, scientific and technical activities	274	23	0	274	1	0	231	0	0	231	1	0	161	0	0	161	2	0	188	0	0	188	2	0	0
N Administrative and support service activities	45	0	0	45	0	0	56	0	0	56	0	0	143	0	0	143	1	0	151	0	0	151	1	0	0
O Public administration and defence, compulsory social security	0	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	0
Q Human health services and social work activities	61	0	0	61	1	0	64	0	0	64	1	0	64	0	0	64	1	0	63	0	0	63	1	0	0
R Arts, entertainment and recreation	40	0	0	40	0	0	38	0	0	38	0	0	39	0	0	39	0	0	39	0	0	39	0	0	0
S Other services	47	0	0	47	0	0	2	0	0	2	0	0	4	0	0	4	0	0	1	0	0	1	0	0	0
Loans and advances	1,325	23	0	1,325	14	0	1,136	0	0	1,136	11	0	1,206	0	0	1,206	12	0	1,192	0	0	1,192	12	0	0

¹ The items "accumulated impairment" and "accumulated negative changes in fair value due to credit risk on non-performing exposures" are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F.08.01), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451 - ITS on Supervisory reporting.