

Bank Name	State Street Europe Holdings Germany S.a.r.l. & Co. KG
LEI Code	529900V3O1M5IHMOSF46
Country Code	DE

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.



#### **Key Metrics**

(min EUR, %)	As of 30/09/2023	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



#### Leverage ratio

	(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
A.1	Tier 1 capital - transitional definition	4,256	4,255	4,255	4,254	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	4,256	4,255	4,255	4,254	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU)
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	49,196	49,687	54,659	50,725	C 47.00 (r0300,c0010)	2015/62 of 10 October 2014 amending CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	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]	



# 2024 EU-wide Transparency Exercise Capital 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	(91999 E.U.R., %) OWN FUNDS	4,256	4,255	4,255	4,254	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CFFR
	A.1	COMMON EQUITY TIER 1 CAPITAL (not of deductions and after applying transitional adjustments)	4,256	4,255	4,255	4,254	C 01.00 (10020,c0010)	Article 50 of CFR
	A1.1	Capital instruments eligible as CET\$ Capital (including share premium and net own capital	1	1	1	1	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 26(1) point (f) and 42 of CRR
	A1.2	instruments)  Retained earnings	-9	-9	-9	-9	C 01.00 (r0110,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRIR
	A.1.3	Accumulated other comprehensive income	0	0	0	0	C 01.00 (r0180,c0010)	Adsches 4(100), 26(1) point (d) and 36 (1) point (i) of CRR
	A1.4	Other Reserves	5,330	5,330	5,330	5,330	C 01.00 (r0200,c0010)	Acticies 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	91	91	91	91	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (i) of CRR
	A1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0220,c0010)	Atticle B4 of CFR
	A1.7	Adjustments to CET1 due to prudential filters	-1	-1	-1	-1	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (i) of CRR
	A1.8	(-) Intangible assets (including Goodwill)	-1,121	-1,121	-1,122	-1,122	C 01.00 (0250,c0010) + C 01.00 (r0340,c0010)	Articles 32 to 30 or and 36 (1) point (s) or LHA  Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR.
	A1.9	(-) Interrigine asserts (including Goldowni)  (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated		-1,121		-1,122	C 01.00 (40370,c0010) * C 01.00 (40340,c0010)	Amouse 4(113), 36(1) point (b) and 37 or User, Amouse 4(115), 36(1) point (b) and 37 point (a) or USE Articles 36(1) point (c) and 38 of CBR
	_	DTLs	0		0			
	A1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	0	0	C 01.00 (+0380,c0010)	Articles 36(1) point (d), 42 and 129 of CRR
	A1.11	(-) Defined benefit pension fund assets	0	0	0	-1	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r9430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A1.13		0	0	0	0	C 01.00 (r0440,c0010) C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) +	Article 36(1) point (i) of CRR  Articles 4(36), 36(1) point (k) (i) and 80 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1)
	A1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010)+ C 01.00 (r0472,c0010)	point (b) and 258 of CRR, Articles 36(1) point k) (III) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (iv) and 155(6) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)  (-) Holizings of CEF1 capital in struments of financial sector entities where the institution does not have	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	<ul> <li>(-) Holdings of CE11 capital instruments of manical sector entities where the institution does not have a significant investment</li> </ul>	0	0	0	0	C 01.00 (r0460,c0010)	Articles 4(27), 35(1) point (h): 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (s) and 48(2) of CRR
OWN FUNDS	A1.17	<ul> <li>Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment</li> </ul>	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 35(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
Transitional period	A.1.18		0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CFR
	A.1.18A		0	0	0	0	C 01.00 (40513,c0010)	Article 26(1), point (m) and Article 47c CRR
	A.1.18B		0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C		0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19		0	0	0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20		-36	-36	-36	-36	C 01.00 (r0529,c0010)	-
	A1.21		0	0	0	0	CA1(1.1.6 + 1.1.1.8 + 1.1.1.26)	-
	A.1.21.1		0	0	0	0	C 01.00 (40220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2		0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3		0	0	0	0	C 01.00 (40520,c0010)	Articles 460 to 472, 478 and 481 of CRR
	A.2		0	0	0	0	C 01.00 (r0530,c0010)	Article GI of CFR
	A2.1		0	0	0	0	C 01.00 (+0540,c0010) + C 01.00 (+0670,c0010)	
	A2.2		0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3		0	0	0	0	C 01.00 (r0590,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010) + C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010)	
	A2.4		0	0	0	0	C 01.00 (r0650,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	4,256	4,255	4,255	4,254	C 01.00 (40015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0750,c0010)	Addictor 71 of CFPR
	A4.1		0	0	0	0	C 01.00 (r0760,c6010) + C 01.00 (r0890,c0010)	
						_	C 01.00 (10910,c0010) + C 01.00 (10920,c0010) + C 01.00 (10930,c0010) + C 01.00 (10940,c0010) +	
	A.4.2		0	0	0	0	C 01.00 (r0950,c0010) + C 01.00 (r0955,c0010)+ C 01.00 (r0970,c0010) + C 01.00 (r0974,c0010) + C 01.00 (r0978,c0010)	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (10860,c0010) + C 01.00 (10900,c0010) + C 01.00 (10960,c0010)	
OWN FUNDS REQUIREMENTS	8	TOTAL RISK EXPOSURE AMOUNT	11,528	10,576	11,355	11,927	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 96 of CRR
	B.1	Of which: Transition all adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	36.91%	40.23%	37.47%	35.67%	GA3 (1)	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	36.91%	40.23%	37.47%	35.67%	CA3 (3)	•
	C.3	TOTAL CAPITAL RATIO (transitional period)	36.91%	40.23%	37.47%	35.67%	GA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	4,256	4,255	4,255	4,254	[A 1-A 1.13-A 1.21+MN[A 2+A 1.13-A 2.2- A 2.4+MN[A 4+A 2.2-A 4.3,0],0]]	
CET1 RATIO (%) Fully loaded <sup>1</sup>	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	36.91%	40.23%	37.47%	35.67%	[0.1)(6-6.1]	-
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0040)	
P The full-in edad CETs crisis is no ordinate.	anionisted has	and on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view a	# the moneting date are not taken in	a construct in this evaluation.	1	1	1	



#### Overview of Risk exposure amounts

		RWAs			
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
Credit risk (excluding CCR and Securitisations) <sup>1</sup>	7,703	6,193	6,902	7,103	C 02.00 (6040, c0110) (-C 07.00 (6060, c0220, s001) + C 07.00 (6110, c0220, s001) + C 07.00 (6130, c0220, s001) + C 07.00 (6130, c0220, s001) + C 08.01 (6040, c0200, s001) + C 08.01 (6040, c0200, s001) + C 08.01 (6050, c0200, s002) + C 08.01 (605
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) <sup>2</sup>	435	403	507	860	C07.00 (n0090, c0220, s001) + C07.00 (n0110, c0220, s001) + C07.00 (n0130, c0220, s001) + C08.01 (n0040, c0260, s002) + C08.01
Credit valuation adjustment - CVA	87	91	97	156	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	726	878	841	795	C 02.90 (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 19.09 (r0010, c0601)*12.5+C 20.00 (r0010,c0450)*12.5+MAX(C 24.00(r0010,c0090),C 24.00(r0010,c0100),C 24.00(r0010,c0100)*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	

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

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



P&I

(min EUR)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024
Interest income	1,083	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 <sup>1</sup>	0	0	0	0
Of which restructuring <sup>1</sup>	0	0	0	0
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	0	0	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 subsidaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	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

<sup>(1)</sup> Information available only as of end of the yea

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



Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/2023	3			As of 31	/12/2023			As of 31/0	33/2024			As of 30/0	6/2024		
		1	Fair value hierarch	hy			Fair value hierarchy			1	Fair value hierarch	у		,	air value hierarch	у	
ASSETS:	Carrying amount	Level 1 Level 2 Level 3		Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References	
Cash, cash balances at central banks and other demand deposits	23,221				21,974				28,658				24,722				IAS 1.54 (I)
Financial assets held for trading	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	0				0				0				0				IFRS 7.8(1); 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 <sup>t</sup>	22,930				25,086				22,906				22,701				-
TOTAL ASSETS	46,157				47,060				51,570				47,427				IAS 1.9(a), IG 6

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

(min	EUR)			As of 30/09/20	23					As of 31/1	2/2023					As of 31/0	13/2024					As of 30/1	06/2024			
		Gross carry	ring amount <sup>(2)</sup>		Acc	umulated impairme	ıt <sup>(2)</sup>	Gr	oss carrying amoun	t <sup>(2)</sup>	Accu	imulated impairme	nt <sup>(2)</sup>	Gro	ss carrying amount	(II)	Acci	ımulated impairme	nt <sup>(2)</sup>	Gros	s carrying amount	Ф	Accu	mulated impairme	ent <sup>(2)</sup>	
Breakdown of financial assets by instrument and by counterparty sector <sup>3</sup>		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired		Stage 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		risk since initial	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	risk since initial		Stage 1 Assets without significant increase in credit risk since initial recognition	risk since initial	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	increase in credit	risk since initial	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.31, 44(b)
comprehensive income		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)

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

<sup>(</sup>FI) 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 period



#### Breakdown of liabilities

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

#### (mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
inancial liabilities held for trading	0	0	0	0	IFRS 7.8 (e) (ii); IFRS 9.BA.6
ading financial liabilities <sup>1</sup>	502	495	266	382	Accounting Directive art 8(1)(a),(3),(6)
nancial liabilities designated at fair value through profit or loss	0	0	0	0	IFRS 7.8 (e)(i); IFRS 9.4.2.2
nancial liabilities measured at amortised cost	0	0	0	0	IFRS 7.8(g); IFRS 9.4.2.1
on-trading non-derivative financial liabilities measured at a cost-based method <sup>1</sup>	38,903	39,416	44,232	39,864	Accounting Directive art 8(3)
rivatives – Hedge accounting	0	1	1	1	IFRS 9.6.2.1; Annex V.Part 1.26
ir 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
ovisions	397	339	314	320	IAS 37.10; IAS 1.54(I)
x liabilities	30	30	30	29	IAS 1.54(n-o)
aare capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
her liabilities	638	1,018	898	908	Annex V.Part 2.13
abilities 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
aircuts for trading liabilities at fair value <sup>1</sup>	0	0	0	0	Annex V Part 1.29
OTALLIABILITIES	40,470	41,299	45,741	41,504	IAS 1.9(b);IG 6
OTAL EQUITY	5,687	5,762	5,829	5,924	IAS 1.9(c), IG 6
OTAL EQUITY AND TOTAL LIABILITIES	46,157	47,060	51,570	47,427	IAS 1.IG6

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



#### Breakdown of liabilities

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

#### (mln EUR)

			Carrying	gamount		
Breakdown of financial liabilities	by instrument and by counterparty sector	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	References
Derivatives		502	496	263	373	IFRS 9.BA.7(a); CRR Annex II
Characteristics	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities .	0	0	0	0	Annex V.Part 1.31
	Central banks	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)
Deposits	of which: Current accounts / overnight deposits	3,612	948	7,031	4,237	ECB/2013/33 Annex 2.Part 2.9.1
υεμυσιτο	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: Subordin	nated 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	



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

ī	SA					II.	4									IM						
			VaR (Memorandi	um item)	STRESSED Var (	(Memorandum item)		TAL DEFAULT AND SK CAPITAL CHARGE	ALL PRICE RISI	KS CAPITAL CHA	ARGE FOR CTP		VaR (Memora	andum item)	STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE				RGE FOR CTP	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt- 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt- 1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023				As of 30/	09/2023									As of 31/1	2/2023					
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities	8 8 0	9 9	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk Foreign exchange risk	0	0	0 0 0	0	0	0							0 0	0 0	0	0						
Commodities risk Total	0	9	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 30/0	6/2024					
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						
Equities Of which: General risk	0	0	0	0	0	0							l :	0	0	0						
Of which: Specific risk	0	0	0	ō	0	0							0	0	0	0						
Foreign exchange risk 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

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.

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

					Standardised Ap	proach	Standardised Approach												
			As of 50/09/2023 As of 53/12/2023																
	(minSUR, No	Original Exposure <sup>s</sup>	Esposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions*	Original Exposure <sup>2</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions										
	(minter, %) Central governments or central banks	21,290	23.913			23.624	26,080												
	Regional governments or local authorities	0	0			0	0												
	Public sector entities	711	711	0		850	850	75											
	Multilateral Development Banks	409	409	0		409	409	0											
	International Organisations	1,049	1,049	0		981	961	0											
	Institutions	11,356	3,154	632		10,525	2,703	544											
	Corporates	13,088	7,076	6,758		12,391	5,390	5,390											
	of which: SME	0	0	0		0	0	0											
	Retail	0	0	0		0	0	0											
Consolidated data	of which: SME	0	0	0		٥	0	0											
OUTSOUGHTEG GGTG	Secured by mortstailes on immovable property	0		0		0	0												
	of which: SME	9																	
	Exposures in default			0															
	Items associated with particularly high risk Covered bonds			0			0												
	Claims on institutions and corporates with a ST credit assessment						0												
	Collective investments undertakings (CIU)	4	4	31		4	4	33											
	Equity	1	1	1		1	1	1											
	Other exposures	763	703	703		541	541	541											
	Standardised Total 2	46,611	37.019	8,126	20	49,326	36,957	6,584											

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31.	12/2023	
	(min EUR, No	Original Exposure <sup>s</sup>	Original Exposure* Exposure Writer* Rick represent mount Value adjustments and processors* Original Exposure* Exposure Value* Rick represents and processors*						
	Central sovernments or central banks	17.354	17.354	0		20.043	20.043		
	Regional governments or local authorities	0		0			0	0	
	Public sector entities	306	305	0		192	192	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	234	234	44		21	21	4	
	Corporates	722	593	593		591	349	349	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
GERMANY	of which: SME	0	0	0		0	0	0	
OLIVIAIVI	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0		0			0		
	Exposures in default				0				
	Items associated with particularly high risk	0							
	Covered bonds	0							
I	Claims on institutions and corporates with a ST credit assessment								
I	Collective investments undertakings (CIU)								
I	Equity	393	393	393		207	207	207	
	Other exposures	393	393	393		207	207	207	

					Standardised Ap	proach						
			As of 30/09/2	023			As of 31.	12/2023				
		Original Exposure <sup>s</sup>	provisions*									
	(minSUR, %) Central sovernments or central banks		2,228				2,090					
	Regional governments or local authorities			0			0					
	Public sector entities			0		374	374	75				
	Multilateral Development Banks	0		0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	10,370	2,232	446		9,601	1,842	368				
	Corporates	3,720	1,434	1,116		3,181	1,043	1,043				
	of which: SME	0	0	0		0	0	0				
	Retail	0		0			0					
UNITED STATES	of which: SME											
OTHITED OTHER	Secured by mortifales on immovable property											
	of which: SME											
	Exposures in default Items associated with particularly high risk			0			0					
	Rems associated with particularly high risk Covered bonds	i i	·			ů.	0	· ·				
	Claims on institutions and corporates with a ST credit assessment											
	Collective investments undertakings (CRII)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
	Other exposures	0		0			0					
	Standardised Total <sup>2</sup>				9							

		(2) local value adjustments and provisions per c	ountry or counterparty excuses to	ose for securitization eigosures bu	incudes general credit risk adjust	THIRTS.				
					Standardised Ap	proach				
			As of 30/09/2	023			As of 31.	12/2023		
	(minSUR, No	Original Exposure 1	injust Exposure * Exposure Value* Risk exposure amount Value adjustments and provisions* Original Exposure * Exposure Value* Risk exposure amount provisions*							
	Central governments or central banks	160	162			141	141			
	Regional governments or local authorities			0			0			
	Public sector entities	0		0			0			
	Multilateral Development Banks	0	0	0		0	0	0		
	International Organisations	0	0	0		0	0	0		
	Institutions	60	60	12		91	91	18		
	Corporates	3,089	2,431	2,431		3,163	1,727	1,727		
	of which: SME	0	0	0		0	0	0		
	Retail	0	0	0		0	0	0		
LUXEMBOURG	of which: SME						0			
	Secured by morbiales on immovable property of which: SME	9								
	of which: SME Exposures in default								,	
	Items associated with particularly high risk	o o		0	Ů	ů	0		·	
	Covered bands	,				i i		· ·		
	Claims on institutions and corporates with a ST credit assessment									
	Collective investments undertakings (CIU)	3	3	31		3	3	33		
	Equity	0	0	0		0	0	0		
	Other exposures	119	119	119		207	207	207		

		(2) Total value adjustments and provisions per c	ountry of counterparty excludes th	ose for securitisation exposures but	t includes general credit risk adjust	ments.					
					Standardised Ap	proach					
			As of 30/09/2	023			As of 31	12/2023			
		Original Exposure <sup>s</sup>	Original Exposure Value - Exposure Value - Risk exposure amount - Value adjustments and - Original Exposure - Exposure Value - Risk exposure amount - Value -								
	(minEUR, %)										
	Control demonstration control banks Resident demonstration for less distributes Public sector entition Notificial Deviations of Resident International Organizations International Organizations Controlled of much; SSE Resident Re	1211 0 0 0 0 25 2,0322 0 0	121 0 0 0 25 197 0	0 0 0 5 197		127 0 0 0 0 21 2,071 0	127 0 0 0 0 0 21 102 0	0 0 0 4 102			
ITALY	of which TOM Science by printinging an immersible property Execution to default Science associated the subscience from risk Course doubt Course on immersional professional COS Course on immersional professional COS Science COS Science Scie	0 0 0 0 0 0 0 0 2 2 2 2 2 2 2 2 2 2 2 2	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 72	0 0 0 0 0 0 0	0 0 0 0 0 0 0			
	Standardised Total <sup>2</sup>				0						

	date direct Europe Holdings definally diame. No										
					Standardised Ap	proach					
			As of 30/09/2	023			As of 31	12/2023			
	(min EUR, No	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	Central governments or central banks										
	Regional governments or local authorities										
	Public sector entities										
	Multilateral Development Banks	409	409	0		400	400	0			
	International Organisations	1,049	1,049	0		981	961	0			
	Institutions	0	0	0		0	0	0			
	Corporates	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
Other Countries	of which: SME	0	0	0		0	0	0			
Outer Oddinings	Secured by mortifales on immovable property	0		0			0				
	of which: SME	0					0				
	Exposures in default				0		0		0		
	Items associated with particularly high risk Covered bonds						0				
	Covered bonds  Claims on institutions and corporates with a ST credit assessment			0		ů	0				
	Collective investments undertakings (CIU)			0			0				
	Coulty  Equity			0			0				
	Other exposures	36	35	36		26	26	26			
	Standardised Total										
		Chistral exposure, united Documentals, in reported before takinal risk account any effect due to credit convention faction or credit risk militarilise hockeds.									
	Criginal exposure, unlike Exposure value, in reported before bising into account any effect due to credit convention faction or credit nois miligation fechniques (e.g., substitution effects).										

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31.	12/2023	
		Original Exposure <sup>1</sup>	Originifepouss* Esposes Value* Risk exposes amount Value ediptoments and produces* Originifepouss* Exposes Value*						Value adjustments and provisions <sup>2</sup>
	(minELP, %) Central governments or central banks	429 429 0 429 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0		0		0	0		
	Multilateral Development Sanks International Organisations								
	Institutions			0			0		
	Corporates	930	517	517		835	292	292	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
IRELAND	of which: SME	0	0	0		0	0	0	
""ELAND	Secured by mortilailes on immovable property	0		0			0		
	of which: SME	0		0			0		
	Exposures in default Items associated with particularly high risk						0		
	Covered bands			0			0		
	Claims on institutions and corporates with a ST credit assessment								
	Collective investments undertakings (CIUI)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0				0			
	Standardised Total <sup>2</sup>				0				

		Standardised Approach									
					Standardised Ap	proach					
			As of 30/09/2	023				12/2023			
	(minSUR, Nr)	Original Exposure <sup>2</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions 2	Original Exposure <sup>a</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	Central dovernments or central banks Resional dovernments or local authorities Public sector entities	0	0 0 0	0		0 0 0	0	0 0 0			
	Multilateral Development Banks Inhernational Ordanisations Inhernational Ordanisations Corporalies	0 0 1,200	0 0	0 0		0 0 1.137	0 0 857	0 0 857			
UNITED KINGDOM	of which: SME Retail of which: SME	0	0	0		0	0 0	0			
UNITED KINGDOM	Secured by mortulates on immovable property of which: SME Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk Covered bands Cluims on institutions and corporates with a ST credit assessment Collector investments undertaktings (CRI)	0	0 0 0	0		0	0	0			
	Control investments undertakings (UKO)  Stendar Other eszokures  Standardised Total	0	0	0	2		0	0	2		
		<sup>(5)</sup> Original exposure, unlike Exposure value, is n	2  **Original exposure, unlike Diposure wakes, in reported before bising into account any effect due to credit convention faction or credit nick militagiste shockniques (e.g., substitution effects).								

					Standardised Ap	proach					
			As of 30/09/2	023			As of 31.	12/2023			
		Original Exposure <sup>2</sup>	Esposure Velue	Risk exposure amount	Original Exposure	Exposure Value	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	(minEUR, %)	341	341			341	341				
	Central dovernments or central banks Regional governments or local authorities	341	341			341	341				
	Resional sovernments or local authorities  Public sector entities	463	401			284	284				
	Multilateral Development Banks	401				200	200				
	International Organisations	,		0			0				
	Institutions	114	114	23		141	141	28			
	Corporates	156	154	154		204	201	201			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
FRANCE	of which: SME	0	0	0		0	0	0			
FRANCE	Secured by mortalistics on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default			0		0	0				
	Items associated with particularly high risk	9									
	Covered bonds										
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIII)	ů,									
	Collective investments undertakings (CIU) Equity	,		0			0				
	County Other exposures	15	15	25		25	16	16			
	Oner esposites				,						

					и чашы корилетнета, вогр гомилоть рег соилиту от свитите раступента на принципент в постоя принципент в постоя по								
			Standardised Approach										
			As of 30/09/2	023			As of 31/	12/2023					
		Original Exposure <sup>1</sup>	Exposure Velue <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>							
	(minEUR, %)												
	entral governments or central banks	952	952	0		972	972						
	esional sovernments or local authorities			0			0						
	ublic sector entities lutilisteral Development Banks												
	idibilateral Development Banks rternational Organisations												
	nerrational Organizations	40	40			42	42						
	prografes	13	13	13		11	11	11					
	of which: SME	0	0	0		0	0	0					
Rei	etait	0	0	0		0	0	0					
SWITZERLAND		0	0	0		0	0	0					
Ser	ecured by mortdasies on immovable property	0	0	0		0	0	0					
		0	0	0		0	0	0					
	sposures in default	0	0	0		٥	0	0					
	ems associated with particularly high risk	0		0		0	0						
	overed bonds	0					0						
	laims on institutions and corporates with a ST credit assessment	0					0						
	ollactive investments undertakings (CRII) sulfor			0			0						
	turity Ther exposures	1	1	1		1	1	,					
	tendendised Total <sup>2</sup>							<u> </u>					

		(2) Total value adjustments and provisions per o	stal value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.							
					Standardised Ap	proach				
			As of 30/09/2	023			As of 31.	12/2023		
		Original Exposure <sup>s</sup>	Exposure Value <sup>4</sup>	Flisk exposure amount	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(minSUR, %) Central governments or central banks	767	850	0		776	811	0		
	Regional governments or local authorities	0	0	0		0	0	0		
	Public sector entities	0	0	0		0	0	0		
	Multilateral Development Banks	0		0			0	0		
	International Organisations									
	Institutions Corporates	10	10	19		13	13			
	of which: SME			0			0			
	Retail	0		0		0	0	0		
SPAIN	of which: SME	0	0	0		0	0	0		
SPAIN	Secured by mortifailes on immovable property	0	0	0		0	0	0		
	of which: SME	0	0	0		0	0	0		
	Exposures in default	0		0	0		0	0		
	Items associated with particularly high risk	0						0		
	Covered bonds Claims on institutions and corporates with a ST credit assessment	l °								
	Collective investments undertakings (CIU)			0			0			
	Equity			0			0			
	Other exposures			0			0			
	Standardised Total <sup>2</sup>									

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

					Standardise	ed Approach				
				03/2024			As of 30	106/2024		
	(min DUR, No.)	Original Exposure <sup>b</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>6</sup>	Risk exposure amount	Value adjustments and provisions	
	Central governments or central banks	26,839	29,458	0		22,971	25,561	0		
	Regional governments or local authorities	0	0	0		0	0	0		
	Public sector entities	978	978	75		284	984	75		
	Multilateral Development Banks	719	719	0		764	764	0		
	International Organisations	1,270	1,270	0		1,244	1,244	0		
	Institutions	11,009	3,123	629		10,709	3,382			
	Corporates	13,574	6,302	6,074		13,770	6,478	6,478		
	of which: SME	0	0	0		0	0	0		
	Retail	0	0	0		0	0	0		
Consolidated data	of which: SME	0	0	0		0	0	0		
Collabilidated data	Secured by mortalists on immovable property		0	0		0		0		
	of which: SME		0			0				
	Exposures in default		0			0				
	Items associated with particularly high risk		0			0				
	Covered bands		0			0				
	Claims on institutions and corporates with a ST credit assessment	۰	0			0				
	Collective investments undertakings (CIU)			35		4	4	37		
	Equity	1	1	1			1	1		
	Other exposures	582	582	582		681	681	681		
	Standardised Total <sup>2</sup>	54,976	42,236	7,396	17	51,128	39,099	7,950	- 11	

					Standardisc	ed Approach			
			As of 31/	03/2024			As of 30	/06/2024	
	(min DUF, No	Original Exposure <sup>s</sup>	Exposure Value <sup>4</sup>	Rhik exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>6</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central appearaments or central banks	23,417	23,417	0		20,011	20,011	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	291	291	0		313	313	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	153	146	27		154	152	29	
	Corporates	742	491	491		708	457	457	
	of which: SME	0	0			0	0	0	
	Retail							0	
GERMANY	of which: SME		0			0		0	
	Secured by mortgages on immovable property of which: SME		0						
	of which: SMS Exposures in default		0					0	
	Exposures in default Items associated with particularly high risk		0	0				0	
	Covered bonds								
	Claims on institutions and corporates with a ST credit assessment					0			
	Collective investments undertakings (CIU)					0			
	Equity	0	0	0		0	0	0	
	Other exposures	336	336	336		528	528	528	

		(a) total ration automatical and pro-							
					Standardise	ed Approach			
			As of 31	03/2024			As of 30	06/2024	
	(minU.S. No	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>6</sup>	Exposure Value <sup>6</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
UNITED STATES	Control discontinuone or central tracks  Administration of the discontinuone  Adminis	0 0 2777 0 0 9,0008 3,1022 0 0 0 0 0 0 0 0	2,002 0 377 0 2,005 1,005 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 75 0 411 1,000 0 0 0 0		0 0 0 0 0 0 9,572 3,129 0 0 0 0 0 0 0 0 0 0 0	2.081 0 373 0 0 0 2.413 1,000 0 0 0 0 0 0 0	0 0 75 0 483 1,000 0 0 0 0 0 0 0 0 0 0	٠
	Standardised Total <sup>2</sup>				8				4

					Standardis	ed Approach			
			As of 31	63/2024			As of 30	106/2024	
	train D.R. Ni	Original Exposure <sup>b</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
LUXEMBOURG	Central generation or critical basis hardware decembers of the all charles submitted commons for all charles for all charles of the common	191 0 0 0 0 0 0 3,512 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	131 0 0 0 201 2,014 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 2 2,054 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥	268 0 0 0 40 2,700 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	105 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 2,725 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total <sup>2</sup>				3				2

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	06/2024	
	(min EUR, %)	Original Exposure <sup>b</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Expessure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Command and comman	welsk Morillies whole property y Mathrisk what with a ST credit assessment	140 0 0 0 117 2,208 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1400 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 2 2 2 3 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥	190 0 0 0 277 2.786 0 0 0 0 0 0 0	350 0 0 27 26 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 5 200 0 0 0 0 0 0 0 0 0 0 0 0 0	0

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

Page 12   Page 13   Page 14   Page						Standardise	ed Approach			
Compared Sequence   Comp				As of 31	03/2024			As of 30	/06/2024	
Could accomment or anothal basis   0   0   0   0   0   0   0   0   0		(min DR NA	Original Exposure <sup>b</sup>	Exposure Value <sup>3</sup>	Risk exposure amount		Original Exposure <sup>4</sup>	Exposure Value <sup>b</sup>	Risk exposure amount	
	Other Countries	Control Association of control states  Additional Control and Cont			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	/06/2024	
		Original Exposure <sup>1</sup>	Exposure Value <sup>3</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
IRELAND	Control of	5220 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	326 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥	350 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	322 0 0 0 0 0 0 0 411 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥
	Standardised Total <sup>2</sup>								0

				Standardise	ed Approach			
		As of 31	03/2024			As of 30	06/2024	
min D.R. Ni	Original Exposure <sup>4</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>6</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Count of accounts of the country bases in a country bases in the country	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	.0

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	/06/2024	
	(mis DJR, N)	Original Exposure <sup>6</sup>	Exposure Value	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central dovernments or central banks Region of governments or local authorities	322	322	0		414	414	0	
	Public sector entities	310	320	0		297	297	0	
	Multiluteral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	101	101	23		110	110	22	
	Corporates	179	176	176		198	195	195	
	of which: SME		0	0		0		0	
	Retail of which: SME			0				0	
FRANCE	of which: SME Secured by mortalistis on immovable property			0		0		0	
	of which: SME		0	0		0		0	
	Exposures in default	o o		0					
	tems associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinss (CIU)	0	0	0		0	0	0	
	Equity Other exposures	5	5	0		0 5	0 5	5	
	Standardised Total <sup>2</sup>				2				

		(a) rous rance augustration and pro-	ventions per country or country and	THE REAL PROPERTY AND ADDRESS OF THE PERSON OF	nquarer sur recourt general con-	ninkaquarena.			
					Standardis	ed Approach			
			As of 31	03/2024			As of 30	1/06/2024	
		Original Exposure <sup>5</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>4</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)  Central abvernments or central banks  Regional governments or local authorities	940	940	0		771 0	771 0	0	
	Public sector entities Multilateral Development Bunks		0	0		0	0	0	
	International Organisations Institutions Corporales	15 20	15 20	3 20		60	60	12 25	
	of which: SME Retail	0	0	0		0	0	0	
SWITZERLAND	of which: SME Secured by mortalises on immovable property of which: SME	0	0	0		0	0	0	
	or writch: Sinc Exposures in default Hens associated with particularly high risk	0	0	0	۰	0	0	0	
	Covered bonds  Ctains on institutions and corporates with a ST credit assessment		0	0		0	0	0	
	Collective investments undertakinds (Cittl) Equity Other exposures	0	0	0		0	0	0	
	Standardised Trial <sup>2</sup>								

					Standardise	ed Approach			
				03/2024			As of 30	06/2024	
	(min D.R. N)	Original Exposure <sup>6</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>4</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
SPAIN	Control assessment or control leads  Facility of the Control of the Control  Facility of the Control of the Control  Facility of the Control  Faci	800 0 0 0 45 51 0 0 0 0 0	833 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	510 0 0 13 51 6 0 0 0 0 0 0	543 0 0 0 13 12 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	,
	Standardised Total <sup>2</sup>				۰				



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2023					As of 31	/12/2023		
		Origir	al Exposure <sup>1</sup>	Exposure	Risk expo	sure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk expo	sure amount	Value adjustments
	(mln EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
0	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total <sup>2</sup>				0						0		

<sup>(1)</sup> 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).

<sup>(2)</sup> IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31	/03/2024					As of 30	/06/2024		
		Origin	al Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure <sup>1</sup>	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value <sup>1</sup>		Of which: defaulted	and provisions		Of which: defaulted	- Value <sup>1</sup>		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
0	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total <sup>2</sup>				0						0		

<sup>(1)</sup> 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).

<sup>(2)</sup> IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

			State Street Europe Holdings Germ As of 31/12/202 Direct exposures					3.d.T.L. & CO. NG						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance si	neet				Derivat	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M] [3M-1V] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Austria	6 71 55 6 22 6	0 71 53 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6 6			0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
10 - 3M     3M - 1Y	Belgium	317 33 234	0 0 174 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Bulgaria													
[ 0 - 3M [	Cyprus													
[0.3M] [3M-1Y] [11-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Czech Republic													
[0-3M] [3M-1Y] [11-2Y] [2Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Estonia		0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		



General governments exposures by country of the counterparty

						State Street	Europe Holdings Germany	S.a.r.l. & Co. KG						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balar	nce sheet	
												Off-balance si	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio	l	Derivatives with po	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[ 0 - 3M [	Finland	5	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	France	8 19 122 1 1 8 122	85 85 193 193 193 194 197 197 197 197 197 197 197 197 197 197	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Germany		1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		9
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Greece													
[0.3M] [3M-1Y] [11-2Y] [12-2Y] [27-3Y] [37-5Y] [57-10Y] [107-more	Hungary													
[ 0-3M [	Ireland	411	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [SY-10Y] [10Y-more	Italy	61	0 60 0 0 0 0 0 0 0 0	0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
Total	1	6	60		1	0		1		0	1 0		1	0



General governments exposures by country of the counterparty

						State Street	Europe Holdings Germany	S.a.r.l. & Co. KG						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M[   13M-1Y    11Y-2Y    12Y-3Y    13Y-5Y    15Y-10Y    10Y-more	Latvia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Uthuania													
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Luxembourg													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Malita													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Netherlands	160	160 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Poland		200									J		
10tal   0 - 3M     3M - 1Y     1Y - 2Y     2Y - 3Y     3Y - 5Y     5Y - 10Y     10Y - more	Portugal													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Romania													



General governments exposures by country of the counterparty

						State Street	Europe Holdings Germany	3.a.i.i. & C0. NG						_
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
					Non-derivative financial as	isets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value	Off-balance sh	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)		Notice that the little as	sets by accounting portions		Demaures wan pos	ALVE TAIL VALUE	Delivaures mu	Tregative fall value			Risk weighted exposure amount
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M[   13M-1Y    11Y-2Y    12Y-3Y    13Y-5Y    15Y-10Y    10Y-more	Stovakia													
[ 0 - 3M[ [ 3M - 1Y] [ 1Y - 2Y] [ 2Y - 3Y] [ 3Y - 5Y] [ 1SY - 10Y I [ 10Y - more Total	Slovenia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Spain	777	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0	0	
[ 0 - 3M[	Sweden													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	United Kingdom													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Iceland													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Liechtenstein													
[ 0 - 3M[	Norway													



General governments exposures by country of the counterparty

tate Street Europe Holdings Germany S a r J & Co. k

						State Street	Europe Holdings Germany	S.a.r.l. & Co. KG						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair yalue through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[ 0 - 3M[   13M - 1Y    11Y - 2Y    12Y - 2Y    12Y - 3Y    13Y - 5Y    15Y - 10Y    10Y - 10Te   10	Australia													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [3Y - 5Y] [10Y - more Total	Canada		0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
10-3Mf 13M-1Yf [1Y-2Yf [2Y-3Yf [3Y-5Yf [5Y-10Yf [10Y-more	Hong Kong													
[ 0 - 3M[	Japan													
[ 0 - 3M[	U.S.													
[ 0 - 3M[	China													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Switzerland		0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	6	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0		
Total   Tota	Other advanced economies non EEA	(	0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( ) ( )	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		



General governments exposures by country of the counterparty

						State Street	Europe Holdings Germany	S.a.r.l. & Co. KG						
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Deriva	tives		Off balan	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive tair value	Denvatives witi	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Other Central and eastern Europe countries non EEA													
[ 0 - 3M [	Middle East													
10-3Mf	Latin America and the Caribbean													
Total   Tota	Africa													
[ 0 - 3M] [ 3M - 1Y] [ 1Y - 2Y] [ 2Y - 3Y] [ 3Y - 5Y] [ 5Y - 10Y] [ 10Y - more	Others	33 100 177 611 199	9 199 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0	
Total	1	1,12	1,125	0	1	0 0	0	1	0	0		0	0	0

Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018. [1] Information on sovereign exposures is only available for institutions that have zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

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

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

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

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

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

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

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

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

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

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



General governments exposures by country of the counterparty

						State Street	Europe Holdings Germany	S.a.r.l. & Co. KG						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance si	neet				Deriva	tives		Off balar	nce sheet	
												Off-balance st	neet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	anoun
[0·3M[ [3M-3Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Austria	0 125 0 0 22 0 0	0 125 0 22 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0	0	0	0	0 0 0		
Total  Total	Belgium	0 0 0 55 5 5 5 5 6 8 176 0	0 0 55 0 58 176 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Bulgaria													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Cyprus													
[ 0.3M   [ 3M - 1Y	Czech Republic													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Denmark													
Total	Estonia	0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0		000000000000000000000000000000000000000



General governments exposures by country of the counterparty

Part   Country   Region		
Residuel Manuarly  Country Targeton  Tated gross carrying amount of consistent with four profession of an activative flowered assert by accounting portion  Country Targeton  Tated gross carrying amount of consistent with flower flowered assert to a consistent for profession for the profession of an activate flower flower flowered assert to a consistent flower flow		
Non-definition   Number   Non-definition   Non-definiti		
Part	e sheet	
Total gross carrying amount of non-destrubre financial assets   Feet of short positions   Feet	et exposures	
Residual Maturity		Risk weighted exposure amount
171-77    Feland	Provisions	
[ 62-3MT	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
F3-NFT	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
[ 9- 194] [ 194- 194] [ 197- 294] [ 197- 297] [ 197- 197] [ 197- 197] [ 197- 197] [ 197- 197] [ 197- 197] [ 197- 197]		
[ 9-34] [ 38-17] [ 37-27] [ 37-27] [ 37-27] [ 37-37] [ 37		
[9-34] [3M-37] [3Y-27] [3Y-37] [3Y-37] [3Y-37] [3Y-37] [3Y-37] [3Y-37] [3Y-37] [3Y-37] [3Y-37]		
F2-DV	0 0 0 0 0	
19-DM	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0



General governments exposures by country of the counterparty

						State Street	Europe Holdings Germany	3.a.i.t. & C0. NG						_
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance sh	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)											Risk weighted exposure amount
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M[   13M-1Y    11-2Y    12-3Y    13Y-5Y    15Y-10Y    10Y-more	Latvia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [5Y-10Y] [10Y more Total	Uthuania													
10 - 3M    13M - 1Y    1Y - 2Y    2Y - 3Y    3Y - 5Y    5Y - 10Y    10Y - more	Luxembourg													
[0-3M[ [3M-17] [1Y-27] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Malta													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Netherlands		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6	0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Poland		o o							٠	·	Ü	v	J
Total [0 - 3M[ [3M - 11] [17 - 27] [27 - 37] [37 - 57] [57 - 107] [107 - more Total	Portugal													
[0-3M] [3M-1Y] [11Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Romanila													



General governments exposures by country of the counterparty

						State Street	Europe Holdings Germany	S.a.r.l. & Co. KG						
				_			As of 30/06/2024			_		_		
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Cärrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[ 0 - 3M]	Stovakia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Slovenia													
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Spain	15 399 97	19 395 97 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
[0.3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Sweden													
[0.3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	United Kingdom													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland													
[0.3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] 110Y-more	Liechtenstein													
[0.3M[   13M-1Y    11Y-2Y    2Y-3Y    3Y-5Y    5Y-10Y    10Y-more	Norway													



General governments exposures by country of the counterparty

						State Street	Europe Holdings Germany	S.a.r.l. & Co. KG						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance st	neet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Cärrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M[ 13M-1Y] 11Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Australia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Canada		0 0 0	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0	0 0 0 0 0		
[ 0 - 3M[	Hong Kong													
[0-3M[ [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	u.s.													
[ 0 - 3M[	China													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Switzerland	(0)	0 0 0	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Other advanced economies non EEA		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0



General governments exposures by country of the counterparty

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

						State Street	Europe Holdings Germany	5.d.I.I. & CO. NG						
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Deriva	tives		Off balar	ice sheet	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value	Off-balance si	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0-3M] [3M-1Y] [12Y-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	Middle East													
10 - 3M    13M - 1Y    1Y - 2Y    2Y - 3Y    3Y - 5Y    5Y - 10Y    10Y - more	Latin America and the Caribbean													
10-3M	Africa													
Total  [ 0 - 3M	Others	6 11 144 526 777 168	0 0 13 13 14 14 15 20 2 772 2 165 2				0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		
[10Y - more Total		1,614	1,614	0		0	0	0	0	0	0	0		0

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

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

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

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

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

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

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

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

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

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

(?) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e94.

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



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

								SI	tate Street Europe Holding	s Germany S.a.r.l. & Co.	KG							
					As of 30/09/2023									As of 31/12/2023				
		Gro	ss carrying amount/ Nominal	amount		Accumulated impairs credit risk and provis	ment, accumulated negative ch	ranges in fair value due to			Gros:	carrying amount/ Nominal a	mount		Accumulated impairs credit risk and provisi	vent, accumulated negative chi ons <sup>4</sup>	anges in fair value due to	
		Of which performing but pas due >30 days and <=90 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-perform	ming exposures <sup>2</sup>	Collaterals and financial guarantees received on non- performing exposures		Of which performing but past due > 30 days and <= 90 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-perforn	ning exposures <sup>2</sup>	Collaterals and financial guarantees received on non- performing exposures
(min EUR)		une - 50 anja mio 50 anja		Of which: defaulted	Of which Stage 3 <sup>8</sup>			Of which Stage 3 <sup>8</sup>			eue - 30 days and 1-30 days		Of which: defaulted	Of which Stage 3 <sup>8</sup>			Of which Stage 3 <sup>8</sup>	
Cash balances at central banks and other demand deposits	23,22	1 (	0	0 0					0	21,974					0			
Debt securities (including at amortised cost and fair value)	10,66	1 (	0	0 0		,				10,284					0	0		
Central banks		0	0	0 0			0		0	0	0		0		0	0		0
General governments	4,19	8 (	0	0 0			0 0		0	3,804	0		0		0	0		0 0
Credit institutions	95	6 (	0	0 0			0 0		0	988	0		0		0	0		0 0
Other financial corporations	5,43	4 (	0	0 0			0 0		0	5,418	0		0		0	0		0 0
Non-financial corporations	7	4 (	0	0 0			0 0		0	74	0		0		0	0		0 0
Loans and advances(including at amortised cost and fair value)	9,93	0 16:	3 3	13 0		1			0	12,448	144				0 15			
Central banks		0 (	0	0 0			0 0		0	1			0		0	0		0 0
General governments		0 (	0	0 0			0 0		0	1	1		0		0	0		0 0
Credit institutions	3,98	5 :	1	0 0			0		0	6,886	10		0		0	0		0 0
Other financial corporations	4,62	1 14	6	0 0			5 0		0	4,425	125		0		0	0		0
Non-financial corporations	1,32	5 1	7 5	13 0		1	4 0		0	1,136	8		0		0 11	0		0 0
of which: small and medium-sized enterprises		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
Households		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
of which: Credit for consumption		0	0	0 0			0	0	0	0	0		0		0	0		0
DEBT INSTRUMENTS other than HFT	43,81	2 16:	3 2	3 0		1:			0	44,706	144				0 15	0		

<sup>(5)</sup> For the definition of non-performing exposures please refer to Article 47al31 of Regulation (EU) No 575/2013 (CRR)

institutions aport here the cumulative amount of expected credit issues since initial recognition for financial instruments subject to impairment and provisions for off-balance shake exposures.

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

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



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

					As of 31/03/2024			As of 30/06/2024												
		Gross	carrying amount/ Nominal a	amount		Accumulated impairment, accumulated negative changes in fair value due to credit risk and provisions   Collaterate and fire					Gros	s carrying amount/ Nominal.	amount		Accumulated impairs credit risk and provisi					
		Of which performing but past due >30 days and <=90 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>		On non-performing exposures <sup>3</sup>			Of which performing but past due > 30 days and <= 90 days		Of which non-performing <sup>1</sup>		On performing exposures <sup>2</sup>	On non-performing exposures <sup>2</sup>		Collaterals and financial guarantees received on non- performing exposures		
(min EUR)		one 200 days and 4-90 days		Of which: defaulted	Of which Stage 3 <sup>8</sup>			Of which Stage 3 <sup>3</sup>			and 1-90 days		Of which: defaulted	Of which Stage 3 <sup>8</sup>			Of which Stage 3 <sup>8</sup>			
Cash balances at central banks and other demand deposits	28,658	0		0		0			0 0	24,722	2 0		0 0		0	0		0		
Debt securities (including at amortised cost and fair value)	10,898	0		0					0	10,356	9 0		0		0 0	0		0		
Central banks	0	0		0					0 0		0		0		0 0	0		0		
General governments	4,169	0		0		0			0 0	3,835	0		0		0 0	0		0		
Credit institutions	1,049	0		0		0			0 0	1,097	7 0		0		0 0	0		0		
Other financial corporations	5,547	0		0					0 0	5,316	0		0		0 0	0		0		
Non-financial corporations	133	0		0					0 0	106	0		0		0 0	0		0		
oans and advances(including at amortised cost and fair value)	10,121	90		0		21			0	10,284	92		0		0 21	0		0		
Central banks	0	0		0					0 0	1	. 0		0		0 0	0		0		
General governments	1	0		0					0 0	1	. 0		0		0 0	0		0		
Credit institutions	4,137	7		0					0 0	4,100	2 5		0		0 0	0		0		
Other financial corporations	4,777	74		0		9			0 0	5,079	81		0		0 9	0		0		
Non-financial corporations	1,206	8		0		12			0 0	1,100	2 6		0		0 12	0		0		
of which: small and medium-sized enterprises	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		
Households	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		
of which: Credit for consumption	0	0		0		0			0 0		0		0		0	0		0		
DEBT INSTRUMENTS other than HFT	49,677	90		0		21			0	45,362	92		0		0 21	0		0		
OFF-BALANCE SHEET EXPOSURES	5,989			0 0		1			0 0	5,801			0 0		0 0	0		0		

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#### Forborne exposures

İ			As of 30/	09/2023		As of 31/12/2023									
	Gross carrying amount of exposures with forbearance measures			exposures with	Collateral and financ	ial guarantees received orbearance measures	Gross carryin exposures wi measures	g amount of th forbearance		r exposures with		al guarantees received rbearance measures			
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures			
(min EUR)  Cash balances at central banks and other demand deposits	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			
Central banks	0	0	0	0	(		0	0	0	0	0				
General governments	0	0	0	0	(		0	0	0	0	0				
Credit institutions	0	0	0	0	(		0	0	0	0	0				
Other financial corporations	0	0	0	0	(		0	0	0	0	0				
Non-financial corporations	0	0	0	0	(		0	0	0	0	0				
Loans and advances (including at amortised cost and fair value)	0	0	0	0		0	0	0	0	0	0	0			
Central banks	0	0	0	0	(	0	0	0	0	0	0	0			
General governments	0	0	0	0	(	0	0	0	0	0	0	0			
Credit institutions	0	0	0	0	(	0	0	0	0	0	0	0			
Other financial corporations	0			0	,		n	0		0	0				
	0			0			0	0		0	0				
Non-financial corporations	0	0	U	0			U	U		0	0	0			
of which: small and medium-sized enterprises	0	0	0	0			0	0	0	0	0				
Households	0	0	0	0	(	0	0	0	0	0	0	0			
DEBT INSTRUMENTS other than HFT	0	0	0	0	(		0	0	0	0	0				
Loan commitments given	0	0	0	0	(	0	0	0	0	0	0	0			
QUALITY OF FORBEARANCE <sup>2</sup>															
Loans and advances that have been forborne more than twice <sup>3</sup>	0						0								
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria <sup>3</sup>	0						0								

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

<sup>&</sup>lt;sup>OP</sup>For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item ("Accumulated impairment, accumulated changes in fair value due to credit risk and provisions") is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

<sup>OT</sup> The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances (excluding loans and advances classified as held for sale, cash balances at Learntal banks and other demand deposits) of 5% or



#### Forborne exposures

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

			As of 31/	03/2024		As of 30/06/2024									
	Gross carryin, exposures wi measures	g amount of th forbearance		r exposures with	Collateral and financi	al guarantees received orbearance measures	Gross carryir exposures w measures	g amount of ith forbearance		r exposures with	Collateral and financial guarantees rece on exposures with forbearance measu				
		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures			
(mln EUR)															
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0			
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0	0	0			
Central banks	0	0	0	0	0		0	0	0	0	0				
General governments	0	0	0	0	0		0	0	0	0	0				
Credit institutions	0	0	0	0	a		0	0	0	0	0				
Other financial corporations	0	0	0	0	0		0	0	0	0	0				
Non-financial corporations	0	0	0	0	0		0	0	0	0	0				
Loans and advances (including at amortised cost and fair value)	0	0	0	0	O	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			
Credit institutions	0	0	0			0	-		0		0	9			
			-							Ů	-	0			
Other financial corporations	0	0	0	0	ď	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				
Households	0	0	0	0	0	0	0	0	0	0	0	0			
DEBT INSTRUMENTS other than HFT	0	0	0	0	0		0	0	0	0	0				
Loan commitments given	0	0	0	0	0	0	0	0	0	0	0	0			
QUALITY OF FORBEARANCE <sup>2</sup>															
Loans and advances that have been forborne more than twice <sup>3</sup>	0						0								
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria <sup>3</sup>	0					0	0								

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

(2) For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/461-115 on Supervisory reporting, However, for the off-balance sheet instruments, he same item ('Accumulated impairment, accumulated ranges in fair value due to credit risk and provisions) is disclosed consistently with the FINREP sign convention. This is because in the size is convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

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



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

			As of	30/09/2023					As of 3	1/12/2023			As of 31/03/2024							As of 30/06/2024						
	Gross carrying amount					Accumulated	Gross carr	ying amount				Accumulated	Gross carry	ring amount				Accumulated	Gross carry	ying amount				Accumulated		
		Of which: non- performin	of which:	Of which loans and advances subject to impairment	subject to	Accumulated impairment <sup>1</sup>			Of which: non- performing of which:		subject to impairment	Accumulated impairment <sup>1</sup>	negative changes in fair value due to credit risk on non-performing			of which:	Of which loans and advances subject to impairment	Accumulated impairment <sup>1</sup>	negative changes in fair value due to credit risk on non-performing		Of which: non- performin	of which:	Of which loans and advances subject to impairment	Accumulated impairment <sup>1</sup>	to credit risk on non-performing	
(mln EUR)			defaulted			exposures <sup>1</sup>			defaulted			exposures <sup>1</sup>			defaulted			exposures <sup>1</sup>			defaulted			exposures <sup>1</sup>		
A Agriculture, forestry and fishing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
B Mining and 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		
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		
D Electricity, gas, steam and air conditioning supply	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
E Water supply	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
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		
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		
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		
I Accommodation and food service activities	27	0	0	27	0	0	90	0	0	90	1	0	69	0	0	69	1	0	70	0	0	70	1	0		
J Information and communication	286	0	0	286	3	0	361	0	0	361	4	0	348	0	0	348	4	0	326	0	0	326	4	0		
K Financial and insurance activities	320	0	0	320	4	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		
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		
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		
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		
P Education	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Q Human health services and social work activities	61	0	0	61	1	0	64	0	0	64	1	0	64	0	0	64	1	0	53	0	0	53	1	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		
S Other services	47	0	0	47	0	0	2	0	0	2	0	0	8	0	0	8	0	0	1	0	0	1	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	1.102	0	0	1.102	12	0		

<sup>&</sup>lt;sup>11</sup>The items' accumulated impairment' and 'accumulated negative changes in fair value due to credit fisk on non-performing exposures' are disclosed with a posible 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 F06.01), which follows a sign convention based on a credit/debit convention, as explained in Anner V. Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-ITS on Supervisory reporting.