

Bank Name	Goldman Sachs Bank Europe SE
LEI Code	8IBZUGJ7JPLH368JE346
Country Code	DE

This bank does not report FINREP data on a consolidated level, and so only COREP templates are published.



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	12,174	12,872	12,748	12,749	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	12,174	12,872	12,748	12,749	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	12,174	12,872	12,748	12,749	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	12,174	12,872	12,748	12,749	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	12,194	12,892	12,768	12,769	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	12,194	12,892	12,768	12,769	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	34,301	36,045	41,901	39,093	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	34,301	36,045	41,901	39,093	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	35.49%	35.71%	30.42%	32.61%	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	35.49%	35.71%	30.42%	32.61%	(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	35.49%	35.71%	30.42%	32.61%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	35.49%	35.71%	30.42%	32.61%	(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	35.55%	35.77%	30.47%	32.66%	CA3 {5}	•
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	35.55%	35.77%	30.47%	32.66%	(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	119,471	112,901	137,496	134,996	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	10.19%	11.40%	9.27%	9.44%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mtn 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	12,174	12,872	12,748	12,749	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	12,174	12,872	12,748	12,749	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	119,471	112,901	137,496	134,996	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	119,471	112,901	137,496	134,996	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	10.19%	11.40%	9.27%	9.44%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	10.19%	11.40%	9.27%	9.44%	[A.2]/[B.2]	



Ebal | Europeans | Bunking | 2024 EU-wide Transparency Exercise | Capital | Goldman Sachs Bank Europe SE

		oroin 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	(9999) EUR, %) OWN FUNDS	12,194	12,892	12,768	12,769	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CPR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	12,174	12,872	12,748	12,749	C 01.00 (40020,c0010)	Article 50 of CFR
	A1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital	354	354	354	354	C 01.00 (40030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	instruments) Retained earnings	1,352	2,051	2,051	2,051	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	6	2	2	2	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 35 (1) point (i) of CRR
	A1.4	Other Reserves	10,576	10,576	10,576	10,576	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CPR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (40210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (19230,c0010)	Artiscle B4 of CFR
	A.1.7	Adjustments to CET1 due to prudential filters	-84	-80	-76	-72	C 01.00 (19250,c0010)	Articles 32 to 35 of and 36 (1) point (j) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-31	-32	-28	-32	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Adicios 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (s) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated	0	0	-1	0	C 01.00 (19370,c0010)	Adicios 36(1) point (c) and 38 of CRR
	A1.10	OTLs (-) IRB shortfall of credit risk adjustments to expected losses	0	0	-1	0	C 01.00 (0380,c0010)	Articles 36(1) point (d), 40 and 150 of CRR
	A1.11		0	0	0	0	C 01.00 (0380,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A1.11	(-) Defined benefit pension fund assets		0		0	C 01.00 (9380,c0010)	Articles 4 (104), 30(1) point (e) artic 4.1 or Lieft Articles 4(122), 36(1) point (g) and 44 of CRR
		(-) Reciprocal cross holdings in CET's Capital	0		0			
	A1.13		0	0	0	0	C 01.00 (r0450,c0010) C 01.00 (r0450,c0010) +	Article 36(1) point (j) of CRR Articles 4(26), 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 (9470,c0010) + C 01.00 (9471,c0010)+ C 01.00 (9472,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) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-) (-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have	0	0	0	0	C 01.00 (r0460,c0010)	Articles 35(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 235 of CRR
	A1.15	a significant investment	0	0	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 35(1) point (h): 43 to 46, 49 (2) and (3) and 79 of CRR
	A1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences (-) Holdinas of CETI capital instruments of financial sector entities where the institution has a	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 Transitional period	A1.17	significant investment	0	0	0	0	C 01.00 (r9500,c0010)	Articles 4(27); 35(1) point (I); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A1.18		0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CFR
	A.1.18A		0	0	0	0	C 01.00 (r0513,c0010)	Article 36(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 132r(2) CRR
	A.1.18C		0	0	0	0	C 01.00 (49515,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		0	0	-131	-131	C 01.00 (r0529,c0010)	-
	A.1.21		0	0	0	0	CA1(111.6 * 111.8 * 1.11.26)	*
	A.1.21.1		0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2		0	0	0	0	C 01.00 (40240,c0010)	Articles 479 and 4800 of CRR
	A.1.21.3		0	0	0	0	C 01.00 (r0520,c0010)	Articles 460 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0530,c0010)	Article 61 of CFR
	A.2.1		0	0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A.2.2		0	0	0	0	C 01.00 (40720,c0010) C 01.00 (40700,c0010) + C 01.00 (40700,c0010) +	
	A.2.3		0	0	0	0	C 01.00 (+0590,c0010) + C 01.00 (+0700,c0010) + C 01.00 (+0710,c0010) + C 01.00 (+0740,c0010) + C 01.00 (+0744,c0010) + C 01.00 (+0740,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (10660,c0010) + C 01.00 (10680,c0010) + C 01.00 (10730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	12,174	12,872	12,748	12,749	C 01.00 (r9015,c0010)	Article 25 of CFFR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	20	20	20	20	C 01.00 (r0750,c0010)	Article 71 of CFR
	A4.1		20	20	20	20	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010) C 01.00 (r0910,c0010) + C 01.00 (r0920,c0010) +	
	A.4.2		0	0	0	0	C 01.00 (4950,c0010) + C 01.00 (4950,c0010) + C 01.00 (4950,c0010) + C 01.00 (4955,c0010) + C 01.00 (49570,c0010) + C 01.00 (49574,c0010) +	
	A.4.3		0	0	0	0	C 01.00 (49978,c0010) C 01.00 (4980,c0010) + C 01.00 (49900,c0010) + C 01.00 (4980,c0010)	<u> </u>
	В	TOTAL RISK EXPOSURE AMOUNT	34,301	36,045	41,901	39,093	C 02.00 (99000,c0010)	Articles 92(3), 95, 95 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1		0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	35.49%	35.71%	30.42%	32.61%	CA3(1)	
CAPITAL RATIOS (%)	C.2	TIER 1 CAPITAL RATIO (transitional period)	35.49%	35.71%	30.42%	32.61%	CA3 (3)	
Transitional period	C.3	TOTAL CAPITAL RATIO (transitional period)	35.55%	35.77%	30.47%	32.66%	CA3 (5)	
CET1 Capital	D.	COMMON EQUITY TIER 1 CAPITAL (Mily loaded)	12,174	12,872	12,748	12,749	[A.1-A.1.13-A.1.21+MNJA.2+A.1.13-A.2.2- A.2.4+MNJA.4+A.2.2-A.4.3,0),0)]	
Fully loaded CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL (1009) (GAUGE) COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	35.49%	35.71%	30.42%	32.61%	A 2.4+MN(A.4+A.2.2+A.4.3,0),0)] [D.1)([8-8.1]	
Fully loaded ¹	F	COMMON EQUITY HER 1 CAPITAL KATRO (trulty loaded) Adjustments to CETs due to IFRS 9 transitional arrangements	35.49%	35.71%	30.42%	32.61%	C 05.01 (10440,c0010)	
	F	Adjustments to CE i 1 due to IFHS 9 transitional arrangements Adjustments to ATI due to IFHS 9 transitional arrangements	0	0	0	0	C 05.01 (19440,c0020)	
Memo items	F	Adjustments to A13 que to IFRS 9 transitional arrangements Adjustments to T2 que to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (19440,c0030)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements Adjustments included in RIWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (0440,c0030)	
	•	Augustinen'is included in HWAs due to IPRS 9 transitional arrangements	0	0	0	0	L US.U1 (r0440,c0040)	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the expensing date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column* "COREP CODE" – please note that this might load to difference to fully loaded CET1 capital ratio solphished by the participating basis as gir in their PRIze 2 disclosure



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) ¹	5,910	6,189	10,769	8,954	C 02.09 (n044, c0110) (C 07.00 (n089, c1220, s001) + C 07.00 (n0110, c1220, s001) + C 07.00 (n0130, c0220, s001) + C 07.00 (n0130, c0220, s001) + C 08.01 (n0400, c2200, s001) + C 08.01 (n0400, c2200, s001) + C 08.01 (n0400, c2200, s002) + C 08.01 (
Of which the standardised approach	5,910	6,189	10,769	8,954	C 02.00 (r0000, c0010)-{C 07.00 (r0000, 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 (0310, c0010) - [C 08.01 (0040, c0280, s001) + C 08.01 (0050, c0280, s001) + C 08.01 (0060, c0280, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (40420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	12,591	13,241	13,351	13,652	C 07.00 (10090, c0220, s001) + C 07.00 (10110, c0220, s001)+ C 07.00 (10130, c0220, s001)+ C 08.01 (10040, c0280, s002)+ C 08.
Credit valuation adjustment - CVA	2,434	2,713	2,183	2,304	C 02.00 (r0640, c0010)
Settlement risk	158	92	132	192	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	89	79	67	70	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	10,981	10,740	12,385	10,913	C 02.00 (r0520, c0010)
Of which the standardised approach	98	164	166	89	C 02.00 (r0530, c0010)
Of which IMA	10,882	10,575	12,219	10,823	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (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	2,102	2,992	2,992	2,992	C 02.00 (r0590, c0010)
Of which basic indicator approach	2,102	2,992	2,992	2,992	C 02.00 (0600, c0010)
Of which standardised approach	0	0	0	0	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	37	0	23	17	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	34,301	36,045	41,901	39,093	

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

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.



Market Risk Goldman Sachs Bank Europe SE

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	SA					-	М									IM						
			VaR (Memorano	fum item)	STRESSED Var (Memorandum item)	INCREMEN MIGRATION RI	TAL DEFAULT AND SK CAPITAL CHARGE	ALL PRICE RIS	KS CAPITAL CHA	ARGE FOR CTP		VaR (Memor	andum item)	STRESSED Var (M	femorandum item)			ALL PRICE RIS	KS CAPITAL CHA	RGE FOR CTP	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVE)	LATEST AVAILABLE (SVøRt- 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGI OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVE)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023				As of 30.	09/2023									As of 31/1	2/2023					
Traded Debt Instruments	38	34	108	39	502	108							115	27	548	71						
Of which: General risk Of which: Specific risk	8	7	102	37	472 185	103							107	26	520 188	68 24						
Equities	29	26	41	7	226	20							43	7	211	18						
Of which: General risk	0	0	0	o o	0	0							0	0	0	0						
Of which: Specific risk	0	0	41	7	226	20							43	7	211	18						
Foreign exchange risk Commodities risk	27	80	48	15	239	41							67	26	318	68						
Total	34	164	123	48	643	169	104	89	0	0	0	10.882	124	37	604	102	118	94	0	0	^	10.575
· viu	As of 31/03/2024	As of 30/06/2024	11.0		040	As of 31		33	, ,	- J	Ü	10,002	227	, ,		As of 30/0			Ü	Ü	,	10,070
Traded Debt Instruments	63	56	126	31	456	130							105	23	422	106						
Of which: General risk	35	32	120	30	442	125							99	21	400	99						
Of which: Specific risk	28	24	46	11	161	46							32	8	124	37						
Equities	0	0	59	9	228	37							74	12	299	54						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	59	9	228	37							74	12	299	54						
Foreign exchange risk Commodities risk	74 29	33	128	17	435	70							81	7	292	34						
Commodities risk Total	29 166	89	163	33	570	138	170	245	0	0	0	12.219	134	25	548	120	169	184	0	0	0	10.823
rotot	100	89	163	33	370	138	1,0	240			,	********	134	20	046	120	400	204	,			10,013

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.

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Credit Risk - Standardised Approach

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
	(minSEP NA	Original Esposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	15.987	15.987	213		16,697	16,697	1.757	
	Regional governments or local authorities	350	350	0		325	315		
	Public sector entities	336	336	2		330	310	1	
	Multilateral Development Banks	14	14	0		34	14	0	
	International Organisations	50	50	0		43	43	0	
	Institutions	11,188	7,502	1,844		12,207	8,439	2,370	
	Corporates	24,558	18,777	15,899		23,608	17,730	14,781	
	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	
DOIIDOIIGGICG GGIG	Secured by mortstudes on immovable property	207	0	0		450	0		
	of which: SME	220	112	167		215	110	165	
	Exposures in default	220	112	107	۰	210	110	103	
	Items associated with particularly high risk Covered bonds			0					
	Covered bonds Claims on institutions and corporates with a ST credit assessment					, a	0		
	Collective investments undertakings (CIU)					, a	0		
	Equity	2	2	4		2	2	4	
	Other exposures	243	243	243		267	267	267	
	Standardised Total ²	53,155	43.372	18,372	32	54.120	43.927	19,345	

Startingfrom the 2023 exercise, value adjustements and provisions for the consolidated data include general credit risk adjustments, for the consistency with the consolidated data include general credit risk adjustments, for the consistency with the consolidated data include general credit risk adjustments, for the consistency with the consolidated data include general credit risk adjustments, for the consistency with the consolidated data include general credit risk adjustments, for the consistency with the consolidated data include general credit risk adjustments.	the data per country of counterparty

					Standardised Ap	proach			
		As of 50/09/2023					As of 31/	12/2023	
	IndeEAR, No	Original Exposure ^a	Esposure Value ¹	Pisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	15,600	15,600	122		14,768	14,768	141	
	Regional dovernments or local authorities	310	310	0		273	273	0	
	Public sector entities	262	262	0		230	230	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		٥	0	0	
	Institutions	623	623	164		631	631	278	
	Corporates	3,201	2,595	2,215		3,395	2,742	2,192	
	of which: SME						0		
	Retail	0					0		
GERMANY	of which: SME								
	Secured by mortgages on immovable property of which: SME								
1	of which: SME Exposures in default						0		
	Items associated with particularly high risk				· ·				
1	Covered bonds			0					
	Claims on institutions and corporates with a ST credit assessment					0			
1	Collective investments undertakings (CIU)					0			
1	Equity	2	2	4		2	2	4	
	Other exposures	243	243	243		267	267	267	
1	Standardised Total ²				2				2

					Standardised Ap	proach			
			As of 30/09/2	023				/12/2023	
		Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²
	(minESR, %) Central dovernments or central banks	30	-	75		77	77	83	
	Regional governments or local authorities	-		,,,		22			
	Public sector entities			0			0		
	Multilateral Development Banks			0			0		
	International Organisations	0	0	0		0	0		
	Institutions	558	558	11		1,681	1,481	30	
	Corporates	5,524	4,978	2,788		4,984	4,458	2,535	
	of which: SME	0	0	0		0	0		
	Retail	0		0			0		
UNITED KINGDOM	of which: SME	0					0	9	
	Secured by mortificies on immovable property	-				31	0		
	of which: SME Exposures in default					ů,	0	1	
	Items associated with particularly high risk			0			0		
	Covered bonds			0			0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0		
	Collective investments undertakings (CIU)	0	0	0		0	0		
1	Equity	0	0	0		0	0		
	Other exposures	0	0			0	0		
	Standardised Total ²				5				

					Standardised Ap	proach			
		As of 30/09/2023 As of 31							
	(min EUR, No	Original Exposure ¹	Exposure Value	fisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks Regional governments or local authorities	1 0	1	0		4 0	4	4	
	Public sector entities	4	4	1		4	4	1	
	Multilateral Development Banks International Organisations	0		0		0	0	0	
	Institutions Corporates	3,351 4,011	544 3.516	112 3.344		3,246 3,314	561 2.766	146 2,665	
	of which: SME	0		0					
NETHERLANDS	Retailt of which: SME	0		0		0	0	0	
NETHENDANDS	Secured by mortalises on immovable property of which: SME	0		0		0	0	0	
	Exposures in default Items associated with particularly high risk	19	14	22	5	29	14	21	5
	Covered bonds	0		0			0		
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CRI)	0	0	0		0	0	0	
	South Other exposures	0	0	0		0	0	0	
	Standardised Total ²				7				7

		(2) Total value adjustments and provisions per c	country of counterparty excludes th	ose for securitisation exposures but	t includes general credit risk adjust	reets.			
					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
		Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(minESR, 66) Central sovernments or central banks		5	0		1,505	1,500	1.505	
	Regional governments or local authorities	0		0		0	0	0	
	Public sector entities	0		0		0	0		
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,382	1,326	130		1,045	202	129	
	Corporates	3,751	1,823	1,627		3,961	2,092	1,853	
	of which: SME	0	0	0		0	0	0	
	Retail			0		0	0		
FRANCE	of which: SME					۰	0		
	Secured by mortgages on immovable property of which: SME					156	0		
	of which: SME Exposures in default	130		46		130	20		
	Items associated with particularly high risk						20		
	Covered bonds	, and a	·			ů.		·	
	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	0		
	Standardised Total ²				3				

Credit Risk - Standardised Approach

	Goldman Sacris Bank Europe SE								
					Standardised Ap	proach			
			As of 30/09/2	023			As of 31.	12/2023	
		Original Esposure ¹	Exposure Velise ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(minEUR, %)								
	Central dovernments or central banks Regional dovernments or local authorities	0		0			0		
	Resional sovernments or local authorities Public sector entities	0					0		
	Multilateral Development Banks	,	·			ů .	0		
	International Ordanisations	10	10	0		17	17	0	
	Institutions	2,288	2,404	926		2,989	3,150	1,351	
	Corporates	277	150	149		425	82	80	
	of which: SME	0	0	0		0	0	0	
	Retail			0			0	0	
UNITED STATES	of which: SME								
	Secured by mortifales on immovable property of which: SME					169			
	Exposures in default	ŏ	i	0	0	i i	0		
	Items associated with particularly high risk	0		0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIUI)	0	0	0		0	0	0	
	Equity	0		0			0	0	
	Other exposures	0		0			0	0	
	Standardised Total ³				0				
		(*) Original exposure, unlike Exposure value, is n	sported before taking into account	any effect due to credit conversion	factors or credit risk mitigation tech	hniques (e.g. substitution effects).			

Control communication or control basis Control communication or control control basis Control control control basis Control control control basis Control control control basis Control cont						Standardised Ap	proach				
Control communication or control basis Control communication or control control basis Control control control basis Control control control basis Control control control basis Control cont				As of 30/09/2	023		As of 31/12/2023				
Contra amountment or sentent basis 0 0 0 0 0 0 0 0 0			Original Exposure ¹	Exposure Value ¹	Fisk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
Other excounts 0 0 0 0 0	ITALY	Central memorination or minimization of memorination of memori				٥					

					Standardised Ap	proach			
			As of 30/09/2	323			As of 31/	12/2023	
	(minSUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Central description of central states And the contraction of central states And the contractio	200 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	69 0 0 20 20 21 1,734 0 0 0 0 0 0 0 0	0 0 0 0 0 4 1,759 0 0 0 0 0 0 0		83 0 0 0 27 12 1,574 0 0 0 0 0 0 0 0	823 0 0 0 0 27 12 1.260 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 4 1.2822 0 0 0 0 0 0 0 0	
	Standardised Total ²				2				2

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
		Original Exposure ¹	Exposure Value	Risk exposure amount	Value adjustments and provisions ²	Original Exposure	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(minSLR, %)								
	Central governments or central banks Regional governments or local authorities			1					
	Resional sovernments or local authorities Public sector entities	0					0		
	Multilateral Development Banks								
	International Organisations	0		0			0		
	Institutions	553	58	12		764	85	18	
	Corporates	515	97	96		553	82	82	
	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	
INCLAIND	Secured by mortstates on immovable property	168	0	0		72	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	0		
	Covered bonds	0					0		
	Claims on institutions and corporates with a ST credit assessment						0		
	Collective investments undertakines (CIU)	0					0		
	Equity						0		
	Other exposures			v			٠		

		(2) local value adjustments and provisions per c	ountry or counterparty excludes to	ose for securitization eigosures bu	incudes general credit risk adjust	THEEL.			
					Standardised Ap	proach			
			As of 30/09/2	023			As of 31.	12/2023	
		Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(minEUR, %)								
	Central dovernments or central banks	2	2			1	1	3	
	Regional governments or local authorities Public sector entities								
	Multilateral Development Banks			0			0		
	International Organisations			0			0		
	Institutions	20	20	10		21	21	10	
	Corporates	393	390	390		494	494	494	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
DENMARK	of which: SME	0	0	0		0	0	0	
DEIMININ	Secured by mortilailes on immovable property	0		0			0	0	
	of which: SME								
	Exposures in default Items associated with particularly high risk				0			0	
	Covered bands			0			0		
	Claims on institutions and corporates with a ST credit assessment	i i				,			
	Collective investments undertakings (CRI)			0			0		
	touty	0	0	0			0	0	
	Other exposures	0		0			0		
	Standardised Total ²				0				

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31	12/2023	
	(min SU-N)	Original Esposure ^s	Esposure Value ¹	fisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²
SINGAPORE	Central deservation or sectoral lands Parks State various Parks State various Residential Commission Residential Commission Residential Commission Residential Res	6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 5 412 0 0 0 0 0 0 0 0	0 0 0 0 1 1 412 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	0 0 0 0 4 221 20 0 0 0 0 0 0 0 0 0	0 0 0 0 0 4 211 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1 211 0 0 0 0 0 0 0	

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardis	ed Approach			
				03/2024			As of 30	06/2024	
	(min EUR, N)	Original Exposure ⁶	Exposure Value ¹	Rhik esposure amount	Value adjustments and provisions	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	21.681	21.681	233		10.072	10.072	276	
	Regional governments or local authorities	460	450	0		408	405	0	
	Public sector entities	303	303	1		355	355	1	
	Multilateral Development Banks	13	13	0		21	21	0	
	International Organisations	40	40	0		45	45	0	
	Institutions	14,260	9,965	2,323		14,433	10,490	2,572	
	Corporates	31,236	23,899	21,033		30,261	22,680	19,077	
	of which: SME Retail		0	0		0			
	of which: SME							0	
Consolidated data	Secured by mortglades on immovable property	664				305			
	of which: SME	0	0	0		0	0	0	
	Exposures in default	165	204	157	7	241	139	209	7
	Hems associated with particularly high risk	0	0	0		29	29	43	
	Covered bands	0	0	0		0		0	
	Claims on institutions and corporates with a ST credit assessment		0	0		0	0	0	
	Collective investments undertakings (CIUI								
	Equity Other exposures	281	281	281		337	337	337	
	Standardised Total 2	60,000	56,750	24,032	30	56,500	44,548	22,520	м
		(1) Original exposure, unlike Exposu			Francoine for ton as result risk t				-

					Standardis	ed Approach			
			As of 31/	03/2024			As of 30	106/2024	
	creb CUR, No.	Original Exposure ¹	Expresure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Rhk exposure amount	Value adjustments and provisions ²
	Central dovernments or central banks	21,265	21,265	141		9,624	9,624	180	
	Regional governments or local authorities	417	417	0		365	365	0	
	Public sector entities	232	232			284	284	0	
	Multilateral Development Banks		0			0			
	International Organisations	475	478	183		686	605	188	
	Institutions Corporates	4903	4.012	4.005		4.298	3.135	2,814	
	of which: SME	4,003	4,022	0		0,230	0,000	2,020	
	Retail							0	
	of which: SME		0	0				0	
GERMANY	Secured by mortgages on immovable property		0	0		0		0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment		0			0		0	
	Collective investments undertakinsis (CIU)		0			0		0	
	Equity	2	2	. 4		2	2	4	
	Other exposures	281	281	281		337	337	337	

				Standardis	ed Approach					
		As of 31/03/2024 As of 30/06/2024								
(min DJF, N)	Original Exposure ⁶	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²		
Control assessment of	223 6 0 0 1,6427 7,2081 0 0 46 6 6 6 6 6 6 6 6 6	29 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	72 0 0 0 0 34 3.72 0 0 0 0 0 0	٥	30 0 0 0 1,867 7,732 0 0 43 6 0 0 0 0	30 0 0 0 1,007 7,128 0 0 0 0 0 0 0 0 0	74 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰		
Standardised Total ²				5				5		

					Standardise	ed Approach			
				63/2024			As of 30	106/2024	
	train D.R. Ni	Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Control generation of control shade individual control and a distribute individual control and a distribute individual control and individual individual control and individual individual control and individual contro	3 4 4 0 3,579 3,336 0 0 0 10 10 0 0 0 0 0 0	3 6 4 0 751 2,850 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4 0 1 0 0 128 2,007 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3	3 4 6 0 3,489 3,233 0 0 10 10 0 0 0 0 0	3 0 4 0 0 0 227 2,008 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3 0 1 1 0 0 0 131 2,566 0 0 0 0 0 0 0 0 0 0	4

Control decisions with a control to control to control decisions with a control to control decisions with a control to control decisions with a control to control			(2) Total value adjustments and pr	ovisions per country of counterparts	excludes those for securitisation of	exposures but includes general cre	Strisk adjustments.			
Original Expansion Department Value Departmen						Standardis	ed Approach			
Commission Com				As of 31	03/2024			As of 30	/06/2024	
Count demonstrate a central tables 1		2000 N	Original Exposure ^b	Exposure Value ¹	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Colors and consumes 0 0 0 0 0	FRANCE	Control assessment or untrol banks (Application of Control assessment) (Application of Control assessm	5,201 0 0			۰	4,262 0 0 0 0 128	2,279 0 0 0 0	2,032 0 0 0 0	0

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	Constrain securi sean, serope de										
				Standardise	ed Approach						
			1/03/2024			As of 30	1/06/2024				
trin DA	Orlyteal Exposure*	Exposure Value ³	Rhk exposure amount	Value adjustments and provisions ²	Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
Enter de montre mante en enter la contre de la contre del contre de la contre del la contre de la contre de la contre del l	anti	0 0 1 1 1777 3.30 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,371		0 0 0 2 3.418 1,062 0 0 0 0 0 0 0 0 0 0 0	0 0 0 22 3,225 403 0 0 0 0 0	0 0 0 1.322 401 0 0 0 0 0 0 0				

Average Aver										
Contract content of the content of						Standardis	ed Approach			
Control connections for central limits Control connections are central limits Control connections are central limits Control connections are central limits Control connections Control					03/2024			As of 30	/06/2024	
Column animal content and animal an			Original Exposure ¹	Exposure Value ³	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	
	ITALY	Control automatement or untrol basis Marcol communication of an inflores Marcol communication Marcol commun				٥				0

					Standardise	ed Approach			
			As of 31/	03/2024			As of 30	106/2024	
	(min DJR, No.)	Original Exposure ^L	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Control description of control bases in American Control of Contro	811 0 0 0 0 28 8 2,984 0 0 11 0 0 0 0 0 0	81 0 0 0 0 28 2,008 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 3 2,820 0 0 0 0 0 0	۰	112 0 0 0 0 23 13 2,346 0 0 0 0 0 0 0 0	1127 0 0 0 0 25 13 1,885 0 0 0 0 0 0 0 0 0 0	0 0 0 0 4 2,054 0 0 0 0 0 0	
1	Standardised Total ²			·	2		·		2

					Standardis	ed Approach			
				/03/2024			As of 30	1/06/2024	
		Original Exposure ¹	Exposure Value ¹	Rhik exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %) Central sovernments or central banks	0	0	1		0	0	1	
	Regional governments or local authorities	0	0	0		0	0		
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,005	68	14		987	92	20	
	Corporates	705	97	97		720	71	71	
	of which: SME		0	0					
	Retail of which: SME		0	0					
IRELAND	of which: SME Secured by mortalistis on immovable property		0	0					
	of which: SME	07	0	0		20			
	Exposures in default		0	0		0			
	Items associated with particularly high risk	o o	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	
I	Collective investments undertakinsis (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
I	Other exposures		0	0		0		0	
	Standardicad Total ²								4

		(a) total table aspatistica and pr	vennes per country or country as q	, account a control account account	npanara and recover general con	arrat aquarena.			
					Standardis	ed Approach			
				/03/2024			As of 30	/06/2024	
		Original Exposure ¹	Exposure Value ³	Rhik exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Rbk exposure amount	Value adjustments and provisions ²
DENMARK	Confidential Confi	1 0 0 0 2 22 22 230 0 0 0 0 0 0 0	1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3 0 0 0 0 3 3 3 3 6 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	1 0 1 0 26 867 0 0 0 0 0 0 0 0	1 0 1 26 26 0 0 0 0	3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Standardised Total ²								

		(2) Total value adjustments and pr	ovisions per country of counterparts	excludes those for securitisation e	xposures but includes general cred	ditrisk adjustments.			
					Standardis	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
	(min DJR, N)	Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SINGAPORE	Control description of the control white. And control week and control was a financia consensate of an electron of the control was a control was a control with the control was a contr	0 0 0 0 3 500 0 0 0 0 0 0 0 0	0 0 0 0 3 370 0 0 0 0 0 0 0	0 0 0 0 1 270 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥	0 0 0 0 27 782 0 0 0 0 0 0 0 0 0	0 0 0 27 773 0 0 0 0 0 0 0	0 0 0 0 5 773 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2023					As of 31	/12/2023		
		Origir	nal Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
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 ²				0						0		

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

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



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31	/03/2024					As of 30.	/06/2024		
		Origin	al Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments
	(mln EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
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 ²				0						0		

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

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



General governments exposures by country of the counterparty

			Goldman Sachs Bank Europe SE											
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	tive 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	
[0-3M] [3M-3Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Austria	2 16 15 1 107 108 100 344	2 16 15 1 107 105 100	100	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 [12Y - 2Y [2Y - 3Y [5Y - 10Y [10Y - more Total	Belgium	20 38 28 177 249	1 20 4 38 28 173 219 444 484	1 200 4 38 28 173 219	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 45	0 0 0 0 0 15	0 0 0 0 5 15	0 0 0 0 0 25 25	000000000000000000000000000000000000000		
[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	Сургия	0 14 8 0 14 0 0	0 14 8 0 14 0 0	0 14 8 0 14 0 0 5 5 5	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Gzech Republic	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	000000000000000000000000000000000000000	0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Denmark	0	0 4 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Estonia	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	000000000000000000000000000000000000000	0		



General governments exposures by country of the counterparty

						(Goldman Sachs Bank Europ	ne SE						
					_		As of 31/12/2023			_		_	_	
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balar	ice sheet	
												Off-balance st	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive 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 [Finland	3 6 7.	6 6 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	1 2 3 2 39 64 74		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5 0 0 0 0	3 8:	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3 0 1 1 0 94 8	29 0 58 20 0 596 0	0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	France	11 32 6 28 24 100	4 114 7 327 9 9 5 5 7 67 4 284 6 246	114 327 9 5 67 284 246 1,052		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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		
10 - 3M 3M - 1Y 11 - 2Y 27 - 3Y 27 - 3Y 57 - 10Y 100' - more	Germany	150 160 150 50 50 53	160 168 168 9 159 0 0 3 53 0 700 7 537	9 188 159 0 53 700 537 1,827		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	151 0 0 0 0 0 0	61 277 364	0 0 0 0 8 200 1 1 1 10 1 15 5 5 5 5 5 5 6 5 6 6 7 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0 14 68 1 8 16 293	0 420 550 50 115 175 2,345	0 0 0		
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia	20.0												
[0 - 3M [Greece	14 35 36 36 1 1 10	4 4 4 4 4 4 4 4 5 5 5 5 5 5 5 5 5 5 5 5	4 147 4 350 366 10 107 988		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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 [Hungary		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	111		0 0 0 0 0 0 119	0 0 0 0 0 0 846	0 0 0 0 0		
[0.3M] [3M-1Y] [1Y-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Ireland	9	34 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 4 94 94 9 195	34 0 8 0 0 94 19		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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		
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [SY-10Y] [10Y-more	italy	15 32 36 29 57 63 27	3 153 5 325 6 360 6 296 3 573 0 630 5 275	153 325 360 296 573 630		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 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	2,61	2,612	2,612	1		0		0			0		0



General governments exposures by country of the counterparty

				Goldman Sachs Bank Europe SE										
							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 po	sitive 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[13M-1Y] 11Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Latvia		0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	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	Lithuania		0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Luxembourg	17/ 22 22 100 9 14 7.7	178 23 2 22 3 103 3 4 5 72 488	0 23 22 103 34 15 72 270		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	178 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 194	0 0 0 0 0 1,250	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	Malta													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Netherlands	6 11 6 33 66 11 11 232	6 15 16 17 17 18 18 18 18 18 18 18 18 18 18 18 18 18	6 15 0 2 33 68 110		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Portugal	77 55 6 3 3 150	70 50 0 0 0 0 0 0 3 2 32 0 8	70 50 0 0 0 32 0 152		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 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 11Y-2Y 2Y-3Y [3Y-5Y [5Y-10Y Total	Romania		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 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

								As of 31/12/2023		_	_		_	_	
							Dire	ct exposures							
		(mln EUR)			On balance sh	ieet				Derivat	tives		Off balar	ice sheet	
													Off-balance sh	neet exposures	
						Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives wit	h negative fair value			Risk weighted exposure amount
Residual Mat	urity	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-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	,	Slovakia			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more		Slovenia	6 55 88 11 14 42	0 0 50 50 8 8 8 16 1 1 1 1 4 4 14 4 3 4 3 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	0 50 88 16 1 1 4 43 212		0 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 - 3M[Spain	177 77 65 55 228 60 134	173 77 73 63 8 8 228 9 609 1354	173 773 63 58 228 609		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	000000000000000000000000000000000000000	0 0 0 0		
[0 - 3M]		Sweden		0 0 0	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	25 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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		United Kingdom		0 0 0 1	0 0 1 1 0 0		0 0 0	0 0 0 0		0 0 0	000000000000000000000000000000000000000	0 0 0 0	0 0 0 0 0		
Total [0-3M[[3M-1Y[114-2Y[127-3Y[127-3Y[137-5Y[107-10Y[1007-more		Iceland	3 3 6 3 10	1 1 3 3 3 3 3 3 3 3 3 5 5 5 5 5 5 5 5 5	3 3 0 3 10 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0	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		
Total [0-3M[[3M-1Y[[11-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more		Liechtenstein	11	15	15		0	0		0	0	0	0		0
[0 - 3M] [3M - 1Y] [11 - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more		Norway		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1 1		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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		



General governments exposures by country of the counterparty

						(Goldman Sachs Bank Europ	e SE						
							As of 31/12/2023		_	_		_	_	
						Dire	ct exposures							
	(mln EUR)			On balance sh	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	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Australia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [10Y-more Total	Canada		0 0 2 2 2 3 0 0 0 0 2 2 2 2 1	0 0 2 0 0 2 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	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 - 3M 3M - 1Y 1 Y - 2Y 1 Y - 2Y	Hong Kong		0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 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	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Japan		0 0 0 2 2 2 2 2 3 3	0 0 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 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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	u.s.	22 6 6	0 0 1 7 7 7 7 2 22 4 64 4 67 67 5 165 165 165 165	0 1 7 22 6 4 67 165		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0	0 0 0 0 0	0 0 0 0 0	0
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	China		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	11	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	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 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 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0	0
[0 - 3M] [3M - 1Y	Other advanced economies non EEA		47 0 0 0 0 0 0 4 4 0 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 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	47 0 0 0 0 0 0	422 100 4 1 1 1	18,536 5,103 715 200 127 245 136 25,061	272 244 20 266 10 40 13 624	10,550 9,552 884 1,067 520 842 1770 23,566	0 0 0 0	0	173



General governments exposures by country of the counterparty

Goldman Sachs Bank Europe SE

							Goldman Sachs Bank Europ	oe SE						
							As of 31/12/2023							
						Dire	ect exposures							
	(mln EUR)			On balance sheet				Off balar	nce sheet					
					Derivatives with po	s positive fair value Derivatives with negative fair value		h negative fair value	Off-balance sheet exposures		-			
													Risk weighted exposure	
Residual Maturity	Country / Region		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 1 value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominat	Provisions	amount
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 5Y] [5Y - 10Y] [10Y - more	Other Central and eastern Europe countries non EEA	0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
Total [0 - 3M] [3M - 1Y] [3Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Middle East		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 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 10-3M1 13M-1Y1 [1Y-2Y1 [2Y-3Y1 [3Y-5Y1 [5Y-10Y1 [10Y-more Total	Latin America and the Garibbean	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 2 2		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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-1V] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Africa		2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	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		
Total [0.3M-1Y[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	Others	6	0 4 0 0 0 0 0 0 0 0 0 3 3 3 0 7	0 0 0 0 0 0 3		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 2 3 0 0	55 55 56 0	0 0 0		J

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, Reputic, Ecuador, El Salvador, Grenada, Guadetoupe, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (IRIS), Vingo Islands

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

Goldman Sachs Bank Europe SE														
							As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet			Derivatives Off balance sheet						
												Off-balance s	heet exposures	
			Total carrying amount of non- derivative financial assets (net of short positions)		Non-derivative financial as		Derivatives with positive fair value		Derivatives with negative fair value				Risk weighted exposure amount	
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets		of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-mone Total	Austria	0 4 0 27 57 103	0 4 0 0 27 57 103	0 4 0 27 57 103 191		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 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 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Belgium	28 39 0 139 240	5 28 4 39 0 0 139 230 445	5 28 4 39 0 139 230 445	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 45	0 0 0 0 0 15	0 0 0 0 6 14	0 0 0 0 0 25 25	000000000000000000000000000000000000000		
[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 17 11 14 10 10 0	0 17 11 14 0 10 0 52	0 17 11 14 0 10 0 52	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Czech Republic	0	0 0 0 0 0 1 1	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 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	Denmark	0	0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Estonia	0 0	0 0 0	0	0 0 0 0	0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 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		



General governments exposures by country of the counterparty

	Goldman Sachs Bank Europe SE														
								As of 30/06/2024			_		_	_	
							Dire	ct exposures							
		(mln EUR)			On balance sh	eet				Off balar	ice sheet				
												Off-balance st	eet exposures		
			Total gross carrying amount of non-derivative financial assets	Total Carrying amount of non- derivative financial assets (set of short positions)		Derivatives with positive fair value		Derivatives with negative fair value				Risk weighted exposure			
Residual Maturity	rity	Country / Region			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		Finland	38 3 133(4) 40 6 22 8 8	39 1 130 2 42 3 0 0 5 25 84 4 321	2 1 13 42 0 25 84 285		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	37 0 0 0 0 0	11 5 7.	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1 0 0 0 105 122	0 91 0 0 0 90 164 1,161	0 0 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		France	96 30- 100 38 111 1,077 188 1,913	99 304 100 38 2 112 2 1,072	99 304 100 38 112 1,072 188 1,912		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 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	283 867 2575 44 196 1,181 333	283 867 257 48 9 199 1,181	47 867 257 48 199 1,181 397		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	236 0 0 0 0 0 0	7. 1. 30 39	1 200 5 210 1 15 0 0 0 2 600 5 235 6 3,416 9 4,676	74 5 0 22 343	0 220 600 115 0 540 2,880	0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more		Croatia	2,000	U, kon	Agendo			avv		,,,,,,,	40	4,000	·		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more		Greece	118 72 37-75 56 8 300 46 47-77	116 72 72 75 16 16 16 16 16 16 16 16 16 16 16 16 16	116 72 374 56 8 303 49 978		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0	0 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] [11-2Y] [12-3Y] [37-5Y] [57-10Y] [10Y-more		Hungary	#75	37 37 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0 0	8.8	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 131	0 0 0 0 0 0 846	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		Ireland	3 3 35 1 100 66 233	3/ 0 30 5 35 1 1 1 1 1 103 61 8 2 232	0 30 35 1 1 10 61 232		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3) 0 0 0	8	712 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		
[0-3M[13M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 5Y-10Y 10Y-more		Italy	25) 243 456 461 211 193	257 243 5 456 461 210	257 243 456 461 210		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0		0
[5Y - 10Y [[10Y - more Total			1,817 193 3,636	193	1,817 193 3,636		0 0	0		0 0	0	0	0		0



General governments exposures by country of the counterparty

Goldman Sachs Bank Europe SE														
							As of 30/06/2024							
						Dire	ct exposures							
	(min EUR)			On balance sh	neet				Derivat	tives		Off balar	nce sheet	
											Off-balance sheet exposures			
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)		Non-derivative financial a	ssets by accounting portfolio		Derivatives with positive fair value Deri		Derivatives with	Derivatives with negative fair value			Risk weighted exposure
Residual Maturity	Country / Region			of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0.3M[13M-1Y 11Y-2Y 12Y-3Y[13Y-5Y[15Y-10Y 10Y-more	Latvia		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [3Y - 5Y] [10Y - more Total	Lithuania			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		
10 - 3M1 1 3M - 1Y1 [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Luxembourg	24 2 2 2 3	7 247 8 8 8 8 0 0 0 0 0 0 4 4 24 7 27 306	2 8 6 0 2 24 22		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	245 245 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 247	0 0 0 0 0 1,250	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	Malta													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Netherlands	11 5 18 13	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6 116 5 51 136 138 488		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	2	0 0 0 0 0 0 0 0 0 1 2 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 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Portugal	1 2 1 1 2	55 7 27 9 20 5 5 13 8 18 6 26	55 22 26 5 13 18 28		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Romania		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0)		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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

							Goldman Sachs Bank Europe SE													
			As of 30/06/2024																	
			Direct exposures																	
		(mln EUR)			On balance sh	ieet				Derivat	tives		Off balar	ice sheet						
					Non-derivative financial assets by accounting portfolio								Off-balance sh	eet exposures						
			Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)		Derivatives with po	privatives with positive fair value Derivative		Derivatives with negative fair value			Risk weighted exposure								
Residual Maturity	laturity	Country / Region			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	T NAL NAL NAL	Stovakia			0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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-1] [1Y-2Y [2Y-3Y [3Y-5Y [5Y-10] [10Y-mo	5000 A1 A1 A1 A1 A1	Stovenia	5 1 1 1 1 1	3 63 0 0 2 2 2 2 0 1 1 1 8 18 2 42 6 126	63 0 2 0 1 18 42 126		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 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 - 1] [17 - 27 [27 - 37 [37 - 57 [57 - 10]	0000 0000 0000 0000 0000 0000 0000 0000 0000	Spain	111 133 7. 185 20. 23. 1.185 2.181	7 117 5 138 3 73 7 187 7 207 7 237	116 135 73 187 207 237		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 11 [17 - 27 [27 - 37 [37 - 57 [37 [37 - 57	A1 A1 A1 A1 A1 A1	Sweden		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	1 0 0 0 0		20 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0	211 0 0 0 0 0	0		3					
[0 3M - 1) [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10) [10Y - tack	0.41 A1 A1 A1 A1 A1	United Kingdom		1 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1 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							
[0-3M] [3M-1] [1Y-2V] [2Y-3Y] [3Y-5V] [5Y-10) [10Y-mo	0.41 A1 A1 A1 A1 A1	Iceland	1	1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 17 7		0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0					
Total [0-3M [3M-1] [1Y-2V [2Y-3Y [3Y-5Y [5Y-10] [10Y-me	541 41 41 41 141 141	Liechtenstein	21	25	25		0	0		0	0	0	0		0					
[0-3M] [3-3M-1] [13'-2' [2'-3' [3'-5' [5'-10' [10'-mc	oose A.I. A.I. A.I. A.I.	Norway		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1 1		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0	0 0 0 0	000000000000000000000000000000000000000	0 0 0 0							



General governments exposures by country of the counterparty

Göldman Sachs Bank Europe SE														
							As of 30/06/2024		_	_				
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balance sheet		
												Off-balance sheet exposures		
			Total carrying amount of non- e derivative financial assets (net		Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	h negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region			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] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Australia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [10Y-more Total	Canada	2	0 0 0 0 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 10 0 4 4 24		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	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		3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3
[0 - 3M[Hong Kong		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 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 0 0 0	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	3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 8		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	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	3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	u.s.	21	28 0 0 4 4 4 1 1 7 7 7 7 2 2 2 1 1 1 1 3	28 0 4 1 7 2 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	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	14 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	China	1 100 133 6 1 15 188	0 0 103 103 103 103 105 11 111 111 11 12 152 150 150 150 150 150 150 150 150 150 150	0 103 131 66 11 152 180		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 0 0 0	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	3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	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 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3
[0 - 3M] [1 3M - 1Y [1 14 - 2Y [2 2 - 3Y [3 2 - 5Y [5 2 - 10 Y Total	Other advanced economies non EEA	10	100 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 3 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	100 0 0 0 0 0 0	70s 223 6 6 6 6 8	433 0 19 0 140	728 119 5 24 12 39 15	1,715 175 575 726 175	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

Goldman Sachs Bank Europe SE

							Goldman Sachs Bank Europ	pe SE						
							As of 30/06/2024			_		_	_	
						Dire	ect exposures							
	(mln EUR)			On balance sh	On balance sheet				Off balance sheet					
					Non-derivative financial a		Derivatives with po	s with positive fair value Derivatives with negative fair value		h negative fair value	Off-balance sheet exposures			
													Risk weighted exposure	
Residual Maturity	Country / Region		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 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0 0 0		5
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y [10Y-more Total	Middle East			0		0 0 0 0 0 0 0 0 0 0 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	Latin America and the Caribbean		0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0 1 1 0 1 3 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 - 3M[Africa	6	0 0 0 0 0 0 0 0 0 1 1	0 0 0 0 0 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		
Total (0 - 3Mf (3 - 4 - 1 - 2 - 2 - 2 - 2 - 2 - 2 - 2 - 2 - 2	Others	2 0 0 0 0 12 12	1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0 12 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		

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, Reputic, Ecuador, El Salvador, Grenada, Guadetoupe, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (IRIS), Vingo Islands

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 eQ4.

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