

Bank Name	State Street Bank Luxembourg S.A.
LEI Code	RNVZOEETEJ32KW0QXS82
Country Code	LU

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



#### 2016 EU-wide Transparency Exercise Capital

State Street Bank Luxembourg S.A.

		(min EUR, %)	As of 31/12/2015	As of 30/06/2016	COREP CODE	REGULATION
	A	OWN FUNDS	175	338	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	175	338	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	65	65	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	394	551	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (I) of CRR
	A.1.3	Accumulated other comprehensive income	0	0	C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	1	1	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	0	0	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-284	-278	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) 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 (-)	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
OWN FUNDS Transitional period	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-1	-1	C 01.00 (r529,c010)	-
	A.1.21	Transitional adjustments	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	175	338	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	0	0	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	$\begin{array}{l} C \ 01.00 \ (r910,c010) + C \ 01.00 \ (r920,c010) + \\ C \ 01.00 \ (r930,c010) + C \ 01.00 \ (r940,c010) + \\ C \ 01.00 \ (r950,c010) + C \ 01.00 \ (r970,c010) + \\ C \ 01.00 \ (r974,c010) + C \ 01.00 \ (r978,c010) \end{array}$	
	A.4.3	Tier 2 transitional adjustments	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	905	927	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	19.30%	36.50%	CA3 (1)	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	19.30%	36.50%	CA3 {3}	
CETI Caribal	C.3	TOTAL CAPITAL RATIO (transitional period)	19.30%	36.50%	CA3 {5}	
CET1 Capital Fully loaded CET1 RATIO (%)	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	175	338	A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)]	-
Fully loaded <sup>1</sup>	E ation based	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) on the formulae stated in column "COREP CODE"	19.30%	36.50%	[D.1]/[B-B.1]	-

Fully loaded CET1 capital ratio estimation based on the formulae stated in column "COREP CODE"



# **Risk exposure amounts**

State Street Bank Luxembourg S.A.

	as of 31/12/2015	as of 30/06/2016
(mln EUR) Risk exposure amounts for credit risk	231	176
Risk exposure amount for securitisation and re-securitisations in the banking book	0	0
Risk exposure amount for contributions to the default fund of a CCP	0	0
Risk exposure amount Other credit risk	231	176
Risk exposure amount for position, foreign exchange and commodities (Market risk)	45	56
of which: Risk exposure amount for securitisation and re-securitisations in the trading book <sup>1</sup>	0	0
Risk exposure amount for Credit Valuation Adjustment	0	0
Risk exposure amount for operational risk	629	695
Other risk exposure amounts	0	0
Total Risk Exposure Amount	905	927

<sup>(1)</sup> May include hedges, which are not securitisation positions, as per Article 338.3 of CRR

# 2016 EU-wide Transparency Exercise Market Risk

### State Street Bank Luxembourg S.A.

	S	<b>A</b>				]	IM										IM					
	As of 31/12/2015	As of 30/06/2016				As of 31	/12/2015									As of 30	0/06/2016					
			VaR <i>(Memoran</i>	dum item)	STRESSED VaR (M item)	emorandum	INCREM DEFAUL MIGRATI CAPITAL	.T AND ON RISK		PRICE RISKS			VaR <i>(Memoran</i>	dum item)	STRESSED VaR (M item)	lemorandum	INCREM DEFAUL MIGRATI CAPITAL	T AND ON RISK		RICE RISKS HARGE FOR		
(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)		LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	FACTOR (mc) x AVERAGE OF	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)			LAST MEASURE	FLOOP	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
Traded Debt Instruments	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	45	56	0	0	0	0							0	0	0	0						
Commodities risk	0	0	0	0	0	0							0	0	0	0				-		
Total	45	56	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0



Credit Risk - Standardised Approach

State Street Bank Luxembourg S.A.

					Standardise	ed Approach			
			As of 31	/12/2015			As of 30	/06/2016	
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	87	87	0		164	164	0	
	Regional governments or local authorities	0	0	0		104	0	0	
	Public sector entities	ő	0	0		0	0	0	
	Multilateral Development Banks	ő	0	0		0	ő	0	
	International Organisations	ő	ő	ő		ő	0	ő	
	Institutions	13	13	3		25	25	5	
	Corporates	143	143	143		83	83	83	
	of which: SME	0	0	0		0	0	0	
	Retail	0	ō	ō		ō	ō	ō	
	of which: SME	Ó	0	0		0	0	0	
Consolidated data	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Eauity	0	0	0		0	0	0	
	Securitisation	0	0	0		0	0	0	
	Other exposures	136	136	85		159	159	88	
	Standardised Total	380	380	231	0	430	430	176	0

					Standardise	d Approach			
			As of 31	/12/2015			As of 30	/06/2016	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	87	87	0		164	164	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	3	3	1		16	16	3	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
LUXEMBOURG	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	136	136	85		159	159	88	
	Standardised Total <sup>2</sup>				0				0

Original exposure, unlike Expossive lables, 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> Total value adjustments and provisions per country of counterparty does not include Securistization exposures

					Standardise	d Approach				
			As of 31	/12/2015			As of 30/06/2016			
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
	Central governments or central banks	0	0	0		0	0	0		
	Regional governments or local authorities	ō	ō	ō		ō	ō	ō		
	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	0	0	0		0	0	0		
	Corporates	143	143	143		83	83	83		
	of which: SME	0	0	0		0	0	0		
	Retail	0	0	0		0	0	0		
	of which: SME	0	0	0		0	0	0		
GERMANY	Secured by mortgages on immovable property	0	0	0		0	0	0		
	of which: SME	0	0	0		0	0	0		
	Exposures in default	0	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0		
	Covered bonds	0	0	0		0	0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
	Collective investments undertakings (CIU)	0	0	0		0	0	0		
	Equity	0	0	0		0	0	0		
	Securitisation									
	Other exposures	0	0	0		0	0	0		
	Standardised Total <sup>2</sup>								0	

Standardised Total<sup>\*</sup>
<sup>(2)</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> Total value adjustments and provisions per country of counterparty does not include Securistisation exposures

					Standardise	ed Approach			
			As of 31,	/12/2015			As of 30	/06/2016	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	ő	ů 0	0		0	ő	0	
	International Organisations	ō	ō	ō		0	ō	ō	
	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	
Country of	of which: SME	0	0	0		0	0	0	
Counterpart 3	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 5	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk Covered bonds	0	0	0		0			
	Covered bonds Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation	0				0	0	, in the second se	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>			-	0			-	0

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 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> Total value adjustments and provisions per country of counterparty does not include Securistization exposures



Credit Risk - Standardised Approach

State Street Bank Luxembourg S.A.

					Standardise	ed Approach			
			As of 31	/12/2015			As of 30	/06/2016	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)								
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Country of	of which: SME	0	0	0		0	0	0	
Country of	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 4	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	ő	0	0
	Items associated with particularly high risk	ő	ő	ő	0	ő	ő	0	Ů
	Covered bonds	0	0	0		0	ō	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				0

Contignal exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.a. substitution effects).
 <sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securistisation exposures

					Standardise	ed Approach					
			As of 31,	/12/2015			As of 30	/06/2016	2016		
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(min EUR, %)										
	Central governments or central banks	0	0	0		0	0	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations Institutions	0	0	0		U	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			
Country of	of which: SME	0	0	0		0	0	0			
	Secured by mortgages on immovable property	0	ő	0		ő	ő	0			
Counterpart 5	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	ō	0	0	0	ō	0		
1	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
1	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
1	Collective investments undertakings (CIU)	0	0	0		0	0	0			
1	Equity	0	0	0		0	0	0			
1	Securitisation										
1	Other exposures	0	0	0		0	0	0			
	Standardised Total <sup>2</sup>				0				0		

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

					Standardis	ed Approach			
			As of 31	/12/2015			As of 30	/06/2016	
	(min EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions <sup>2</sup>
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	ō	ō		ō	ō	ō	
	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	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	
Country of	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 6	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		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup> ure value, is reported before taking into account any effect due to credit conversion factors or credit				0				

					Standardise	au Approach			
			As of 31	/12/2015			As of 30	/06/2016	
	(min EUR. %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustmen provisio
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	Ó	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	Ó	0	0		0	0	0	
	International Organisations	0	0	0		0	0	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	
Country of	of which: SME	Ó	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
Counterpart 7	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	Ó	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Securitisation								
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				



Credit Risk - Standardised Approach

State Street Bank Luxembourg S.A.

		Standardised Approach									
			As of 31	/12/2015		As of 30/06/2016					
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(min EUR, %)										
	Central governments or central banks	0	0	0		0	0	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	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			
Country of	of which: SME	0	0	0		0	0	0			
Counterpart 8	Secured by mortgages on immovable property	0	0	0		0	0	0			
Counterpart o	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Securitisation	0	0	0		0	0	0			
	Other exposures	U	U	U		U	U	U			
	Standardised Total <sup>2</sup>				0				0		

Contignal exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.a. substitution effects).
 <sup>(2)</sup> Total value adjustments and provisions per country of counterparty does not include Securistisation exposures

		Standardised Approach									
			As of 31	/12/2015		As of 30/06/2016					
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(min EUR, %)										
1	Central governments or central banks	0	0	0		0	0	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	0	0	0		0	0	0			
	Corporates	0	0	0		0	0	0			
	of which: SME Retail	0	0	0		0	0	0			
		0				0					
Country of	of which: SME Secured by mortgages on immovable property	0	0	0		0	0	0			
Counterpart 9	of which: SME	0	0	0		U	0	0			
councerpare s	Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk	0	0	0	0	0	0	0	0		
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	ő	ŏ		ő	ő	ő			
	Securitisation	-	-	-			-				
	Other exposures	0	0	0		0	0	0			
	Standardised Total <sup>2</sup>				0				0		

Original exposure, unilike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.e., substitution effects).
 Credit value adjustments and provisions per country of counterparty does not include Securistization exposures

		Standardised Approach									
			/12/2015		As of 30/06/2016						
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(min EUR, %) Central governments or central banks	0	0	â		0	0	â			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	ő	0	ő		ő	ő	0			
	Corporates	0	ō	ō		0	ō	ō			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
Country of	of which: SME	0	0	0		0	0	0			
	Secured by mortgages on immovable property	0	0	0		0	0	0			
Counterpart 10	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Securitisation										
	Other exposures	0	0	0		0	0	0			
	Standardised Total <sup>2</sup>				0				0		

Standardised Total <sup>10</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>10</sup> Total value adjustments and provisions per country of counterparty does not include Securistization exposures



#### Credit Risk - IRB Approach

#### State Street Bank Luxembourg S.A.

		IRB Approach											
		As of 31/12/2015					As of 30/06/2016						
		Original I	Original Exposure <sup>1</sup> Of which: defaulted		Risk exposure amount		Value adjustments	Original Exposure <sup>1</sup>		Exposure Value <sup>1</sup>	Risk exposure amount		Value adjustments
	(min EUR, %)					Of which: defaulted	and provisions		Of which: defaulted	value		Of which: defaulted	and provisions
	Central banks and central governments	0		0	0		0	0		0	0		0
	Institutions	0		0	0		0	0		0	0		0
	Corporates	0		0	0		0	0		0	0		0
	Corporates - Of Which: Specialised Lending	0		0	0		0	0		0	0		0
	Corporates - Of Which: SME	0		0	0		0	0		0	0		0
	Retail	0		0	0		0	0		0	0		0
	Retail - Secured on real estate property	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
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0		0	0		0	0		0	0		0
	Retail - Qualifying Revolving	0		0	0		0	0		0	0		0
	Retail - Other Retail	0		0	0		0	0		0	0		0
	Retail - Other Retail - Of Which: SME	0		0	0		0	0		0	0		0
	Retail - Other Retail - Of Which: non-SME	0		0	0		0	0		0	0		0
	Equity				0						0		
	Securitisation	0		0	0		0	0		0	0		0
	Other non credit-obligation assets				0						0		()
	IRB Total				0						0		