

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

This bank did not report data related to COVID-19 in compliance to the Moratoria Reporting and Disclosure.

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



Key Metrics

(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	3,234	3,233	3,009	3,379	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,234	3,233	3,009	3,379	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	3,234	3,233	3,009	3,379	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition	3,234	3,233	3,009	3,379	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	3,234	3,233	3,009	3,379	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,234	3,233	3,009	3,379	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	8,055	8,355	9,972	10,176	C 02.00 (r010,c010)	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	8,055	8,355	9,972	10,176	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	40.16%	38.69%	30.17%	33.21%	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	40.16%	38.69%	30.17%	33.21%	(C 01.00 (r020,c010) - C 05.01 (r440,c010))/ (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	40.16%	38.69%	30.17%	33.21%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	40.16%	38.69%	30.17%	33.21%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	40.16%	38.69%	30.17%	33.21%	CA3 {5}	
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	40.16%	38.69%	30.17%	33.21%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	46,792	48,042	49,335	48,218	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	6.91%	6.73%	6.10%	7.01%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	3,234	3,233	3,009	3,379	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	3,234	3,233	3,009	3,379	C 47.00 (r310,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	46,792	48,042	49,335	48,218	C 47.00 (r300,c010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	46,792	48,042	49,335	48,218	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	6.9%	6.7%	6.1%	7.0%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	6.9%	6.7%	6.1%	7.0%	[A.2]/[B.2]	



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							*****	Provinces
		(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
	A	OWN FUNDS COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying	3,234	3,233	3,009	3,379	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	transitional adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	3,234	3,233	3,009	3,379	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	instruments)	1	1	1	1	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	-737	-737	-737	-603	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	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	5,330	5,330	5,330	5,330	C 01.00 (r200,c010)	Articles 4(117) and 25(1) point (e) of CRR
	A.1.5	Funds for general banking risk	82	82	82	82	C 01.00 (r210,c010)	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 (r230,c010)	Article S4 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	0	0	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 Goodwil)	-1,425	-1,427	-1,648	-1,407	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 CDR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	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	0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11		0	0	-3	-3	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	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	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	0	0	C 01.00 (r450,c010) + C 01.00 (r450,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010) + C 01.00 (r472,c010)	Articles 4(36), 36(1) point (0) (i) and 89 to 51 of CRR; Articles 36(1) point (4) (i), 243(1) point (b), 244(1) point (b) and 25% of CRR; Articles 36(1) point (b) (ii) and 279(3) of CRR; Articles 36(1) point (b) (iv) and 153(3) of CRR and Articles 36(1) point (b) (iv) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	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	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
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	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	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	0	0	C 01.00 (rS10,c010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				0	C 01.00 (r513,c010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B	(-) Minimum value commitment shortfalls				0	C 01.00 (r514,c010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (rS15,c010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	0	0	0	0	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	-17	-17	-17	-22	C 01.00 (r529,c010)	
	A.1.21	Transitional adjustments	0	0	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
							C01.00 (r220.e010)	. Articles 483(1) to (3), and 494 to 487 of CRR
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	,	
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	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	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	0	0	C 01.00 (r530,c010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	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	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and disductions	0	0	0	0	C 01.00 (r600,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	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)	3,234	3,233	3,009	3,379	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	0	0	0	0	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2		0	0	0	0	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r978,c010) C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments	0	0	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	8,055	8,355	9,972	10,176	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r010;c040)	
C107711 01-01-01	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	40.16%	38.69%	30.17%	33.21%	CA3 (1)	*
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	40.16%	38.69%	30.17%	33.21%	CA3 (3)	•
	C.3	TOTAL CAPITAL RATIO (transitional period)	40.16%	38.69%	30.17%	33.21%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	3,234	3,233	3,009	3,379	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3.0).0)]	
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	40.16%	38.69%	30.17%	33.21%	[D.1]/[B-B.1]	•
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c040)	
		ated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a re-	auditory point of view at the re-	corting data are not taken into a	count in thir relouistion		1	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indimments that are not eligible from a regulatory point of view at the reporting date are not balen into account in this calculation.
Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP" college note that this mintel load to differences to fully loaded CET1 capital ratio sublished by the carticostation banks e.e. in their Pillar's disclosure



Overview of Risk exposure amounts

		RW	110-]
	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE
(min EUR, %)					C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)
Credit risk (excluding CCR and Securitisations) ¹	5,028	5,247	6,553	6,380	+ C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050,
Of which the standardised approach	5,028	5,247	6,553	6,380	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	215	130	436	629	C 07.00 (r990, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r050, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA	105	41	78	115	C 02.00 (R640, c010)
Settlement risk	0	0	0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	410	414	381	528	C 02.00 (9470, c010)
Position, foreign exchange and commodities risks (Market risk)	0	0	0	0	C 02.00 (R520, c010)
Of which the standardised approach	0	0	0	0	C 02.00 (R530, c010)
Of which IMA	0	0	0	0	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00_010_601*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	2,296	2,524	2,524	2,524	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	2,296	2,524	2,524	2,524	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	0	0	0	0	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	8,055	8,355	9,972	10,176	

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

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



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	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021
(min EUR)	200	107	400	212
Interest income	282	437	105	213
Of which debt securities income	67	86	19	39
Of which loans and advances income	101	129	29	64
Interest expenses	67	159	44	91
(Of which deposits expenses)	14	85	19	42
(Of which debt securities issued expenses)	0	0	0	0
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	0	0	0	0
Net Fee and commission income	578	764	191	398
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	0	2	-1	10
Gains or (-) losses on financial assets and liabilities held for trading, net	0	0	0	0
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	0	0	0	0
Gains or (-) losses from hedge accounting, net	0	0	0	0
Exchange differences [gain or (-) loss], net	0	0	0	0
Net other operating income /(expenses)	40	71	16	22
TOTAL OPERATING INCOME, NET	833	1,115	267	552
(Administrative expenses)	435	607	153	313
(Cash contributions to resolution funds and deposit guarantee schemes)	22	29	7	15
(Depreciation)	220	261	40	84
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	2	1	2	0
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	2	1	2	0
(Other provisions)	0	0	0	0
Of which pending legal issues and tax litigation ¹	0	0	0	0
Of which restructuring ¹	0	0	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	41	39	-1	-11
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	0	0	0	0
(Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	113	179	66	150
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	74	134	57	133
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	74	134	57	133
Of which attributable to owners of the parent	74	134	57	133

Or mind reductable to other parent.

"Information available only as of end of the year

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



Total Assets: fair value and impairment distribution

(min EUR)		As of 30/09/20	20			As of 31	/12/2020			As of 31,	03/2021			As of 30/	06/2021		
		Fa	ir value hierar	thy		Fa	air value hieran	chy		Fa	ir value hieran	chy		Fa	ir value hieraro	:hy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	21,897				23,405				25,076				29,384				IAS 1.54 (i)
Financial assets held for trading	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	0				0				0				0				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 0 0		IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ¹	25,393				24,578				24,449				23,535				
TOTAL ASSETS	47,290				47,983				49,525				52,919				IAS 1.9(a), IG 6

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

(min	EUR)		,	ls of 30/09/20)20					As of 31	/12/2020					As of 31	/03/2021					As of 30/	06/2021			
		Gross carry	ing amount		Accı	mulated impair	ment	Gro	ss carrying amo	ount	Accu	mulated impair	ment	Gro	ss carrying amo	ount	Acci	ımulated impaiı	ment	Gros	carrying amo	unt ⁽²⁾	Accum	ulated impairm	ent ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ¹		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	assets	credit risk since	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	References
Financial assets at fair	Debt securities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.31, 44(b)
value through other comprehensive income	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)

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

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



Breakdown of liabilities

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

(mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	References
Financial liabilities held for trading	0	0	0	0	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	474	353	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	0	0	0	0	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	0	0	0	0	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	41,631	42,259	43,195	46,696	Accounting Directive art 8(3)
Derivatives – Hedge accounting	0	0	0	0	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	307	306	311	323	IAS 37.10; IAS 1.54(I)
Tax liabilities	36	34	33	32	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	536	546	616	544	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	42,510	43,145	44,629	47,948	IAS 1.9(b);IG 6
TOTAL EQUITY	4,779	4,838	4,895	4,970	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	47,290	47,983	49,525	52,919	IAS 1.IG6

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



Breakdown of liabilities

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

(mln EUR)

			Carrying	amount		
Breakdown of financial liabiliti	es by instrument and by counterparty sector	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	References
Derivatives		0	0	474	353	IFRS 9.BA.7(a); CRR Annex II
Chart maritime	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	0	0	0	0	Annex V.Part 1.31
	Central banks	7	33	0	0	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	7	33	0	0	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	4	9	0	13	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	4	9	0	13	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	8,612	1,053	7,540	7,036	Annex V.Part 1.42(c),44(c)
Donath	of which: Current accounts / overnight deposits	8,588	1,052	7,540	7,036	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	32,811	40,745	35,288	39,537	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	32,810	40,745	35,288	39,537	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	197	413	347	84	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	197	413	347	84	ECB/2013/33 Annex 2.Part 2.9.1
	Households	0	4	20	26	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	0	4	20	26	Annex V.Part 1.42(f), 44(c)
Debt securities issued		0	0	0	0	Annex V.Part 1.37, Part 2.98
Of which: Subo	dinated Debt securities issued	0	0	0	0	Annex V.Part 1.37
Other financial liabilities		0	0	0	0	Annex V.Part 1.38-41
TAL FINANCIAL LIABILITIES		41,631	42,259	43,669	47,049	



2021 EU-wide Transparency Exercise Market Risk State Street Europe Holdings Germany S.a.r.l. & Co. KG

							Stat	e Street Europ	c molalings	ociman, on	a a co.											
	SA						IM									IM						
			VaR (Memoran	ndum item)	STRESSED VaR (Memorandum item)	AND MIG	NTAL DEFAULT RATION RISK AL CHARGE	ALL PRICE	RISKS CAPIT FOR CTP			VaR (Memora	andum item)	STRESSED VaR (M	D VaR (Memorandum item)		MENTAL LT AND ON RISK CHARGE	ALL PRICE F	RISKS CAPITA FOR CTP		
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt 1)	12 WEEKS AVERAGE MEASURE		FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2020	As of 31/12/2020				As of 30	/09/2020									As of 31/1	2/2020					
Traded Debt Instruments	0	0	0	0	0	0							0	0	0	0						
Of which: General risk 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 Foreign exchange risk	0	0	0	0	0	0							0	0	0	0						
Commodities risk	0	0	0	0	ŏ	0							0	0	0	0						
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	As of 31/03/2021	As of 30/06/2021				As of 31	/03/2021									As of 30/0	6/2021					
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 Foreign exchange risk	0	0	0	0	0	0							0	0	0	0						
Commodities risk	0	i o	l ő	0	0	0							0	0	0	0						
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach

		Standardised Approach												
		As of 30/09/2020 As of 31/12/2020												
		Original Exposure* Exposure Value* Risk exposure amount Value adjustments and provisions Original Exposure* Exposure Value* Risk exposure amount provisions												
	(min EUR, %) Central governments or central banks	26,249	27,091	8		24,871	25,631	27						
	Regional governments or local authorities	0	0	0		18	18	0						
	Public sector entities	1,101	1,101	0		1,280	1,280	0						
	Multilateral Development Banks	919 886	919 886	0		918 851	918 851	0						
	International Organisations Institutions	9,346	2,279	456		11.825	3.306	661						
	Comorates	7,440	4,384	4,229		8.415	4.302	4.166						
	of which: SME	,,++0	1,301	0		0,413	1,302	4,100						
	Retail	ō	ō	ō		ō	ō	ō						
Consolidated data	of which: SME	0		0		0	0	0						
Corisolidated data	Secured by mortoages on immovable property	0	0	0		0	0	0						
	of which: SME	0	0	0		0	0	0						
	Exposures in default	21	21	32	0	14	14	21						
	Items associated with particularly high risk	0	0	0		0	0	0						
ı	Covered bonds Claims on institutions and comorates with a ST credit assessment	239	239	24		236	236	24						
ı	Claims on institutions and cornorates with a ST credit assessment Collective investments undertakings (CIU)	2	2	0		2	2	2						
	Collective investments undertaxings (CIU) Equity	11	11	26		10	10	26						
	Other exposures	464	464	464		449	449	449						
	Standardised Total ²	46,680	37,398	5,243	29	48,891	37,019	5,377	29					
		(1) Original exposure, unlike Ex	nnoune value is remorted hefr	ne taking into account any offer	rt due to medit moversion facts	rs or credit risk mitination techn	inues (e.n. subditution effort	6)						

					Standardise	d Approach			
			As of 30)	09/2020			As of 31,	12/2020	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Contral overenments or contral banks Recisional overenments or local authorities Public sector entities Multilateral Deviament Banks Multilateral Deviament Banks Institution Orientations Institutions Commontes	14,585 0 553 0 0 68 691	14,585 0 553 0 0 68 460	0 0 0 0 14 460		13,754 18 553 0 0 41 671	13,754 18 553 0 0 40 441	0 0 0 0 8 8 441	
GERMANY	of which: SNE Retail of which: SNE Socured by montasses on immovable property of which: SNE The share	000000000000000000000000000000000000000	0	0	0	0	0	0	0
	Collective investments undertakings (CTU) Equity Other exposures Standardised Total ²	0 0 422	0 0 422	0 0 422	2	0 0 403	0 0 403	0 0 403	2

Countries described backs Countries			exposures, but includes general credit risk adjustments.								
Control operators Cont						Standardise	ed Approach				
Control operations Control				As of 30,	/09/2020			As of 31,	/12/2020		
Control doverments or celeral busines 1,971 2,970 0 1,666 2,566 0		(** 00 %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount		Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
Other endoures 0 0 0 0	UNITED STATES	Control overmonates or control basis is decisional overwomen or roled antivottes substitutes of the control of the control substitutes of the control of the control of the control substitutes or control of the co	0 0 0 0 8,629	0 0 0 0 1,572		o	0 162 162 162 162 162 162 162 162 162 162	0 162 0 0 2,786	0 0 0 0 557	0	

					Standardise	d Approach			
			As of 30,	09/2020			As of 31,	12/2020	
	(min BJR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Control deversionals or control basis of Producinal dovernments or Incid authorities Public acts or criticis Public acts or criticis Incidenticis of Consistential Incidential Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Composition Consistential Consisten	1,307 0 0 0 0 46 853 0 0 0 0 0 0	1,307 0 0 0 0 46 851 0 0 0 0 0	0 0 0 0 9 851 0 0 0 0 0		1,232 0 0 0 43 1,912 0 0 0 0 0 0	1,232 0 0 0 0 43 878 0 0 0 0 0 0 0 0 0	0 0 0 9 878 0 0 0 0 0 0 0	0
	Standardised Total ²	,			2				2

			7) Total value adjustments and croxisions per country of counterparty excludes those for securistization excourses, additional valuation adjustments (ANA) and other own funds reductions related to the exposures, but includes general credit risk adjustments.									
					Standardise	d Approach						
			As of 30,	/09/2020			As of 31	/12/2020				
	(min BJR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions 2	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
ITALY	Control overmentate or control tables (solicinal overmentate or robot authorities solicinal overmentate or robot authorities solicinal control overmentate solicinal control solicinal control overmentate solicinal control solicinal co	980 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	980 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 12 147 0 0 0 0 0 0		998 0 0 0 45 1,935 0 0 0 0 0	\$56 0 0 0 45 55 50 0 0 0 0 0	0 0 0 9 9 99 0 0 0 0 0	0			
	Other exposures Standardised Total ²	0	0	0	0	0	U	0				



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach State Street Europe Holdings Germany S.a.r.l. & Co. KG

	State Street Europe Holdings Germany S.a.r.i. & Co. No.	te street Europe Holdings Germany S.a.r.I. & Co. KG										
					Standardise	d Approach						
			As of 30/	09/2020			As of 31	/12/2020				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(min EUR. %)											
	Central governments or central banks Regional governments or local authorities	625	625	0		625	625	0				
	Public sector entities	548	548	ő		565	565	i				
	Multilateral Development Banks	0	0	0		0		0				
	International Organisations	0	0	0		0		0				
	Institutions	117	117 304	23		106	104	21				
	Corporates	335	304	304		303	272	272				
	of which: SME Retail			0		0	,					
	of which: SME	ů ů	0	0		0	ì	i				
FRANCE	Secured by mortgages on immovable property	i i	ō	0		0		i i				
	of which: SME	0	0	0		0		0				
	Exposures in default	19	19	29		14	14	21				
	Items associated with particularly high risk	0	0	0		0		0				
	Covered bonds	130	130	13		130	130	13				
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)			0			,	1 :				
	Equity	0		0		0	ì	i				
	Other exposures	ő	o o	o o		0	č	i i				
	Standardised Total ²				3				3			

					Standardise	d Approach					
			As of 30)	09/2020			As of 31	/12/2020			
	(min EUR. %).	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²		
UNITED KINGDOM	Control enversements or central basis. Relational conversionals or local authorities Relational conversionals or local authorities Relational or Journals of local authorities Relational or Journals of local Relationals or Journals of local Relationals or Journals of local Relationals of local Relati	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 88 394 0 0 0 0 0 0 0 0 0	0 0 0 18 394 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 2 585 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 5 5 459 0 0 0 0 0	0 0 0 11 459 0 0 0 0 0 0 0	0		
	Standardised Total*	(1) Original exposure, unlike Ex	and the second section is a second section of the second section is a second section of the sect			and the state of t	- I	and a	3		
		(2) Total value adjustments and exposures, but includes gener	provisions per country of cou								
		And Parkers of									

					Standardise	d Approach			
			As of 30,	/09/2020			As of 31	12/2020	
	(mh EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SPAIN	Central ownerments or central insists Residuad ownerments of local antifolities Public source entities Public source entities Indicated ownerments In	1,172 0 0 0 0 0 0 207 0 0 0 0	1,316	60 00 00 00 00 00 00 00 00 00 00 00 00 0	0	1,102 0 0 0 0 1 213 0 0 0 0 0	1,246	68 0 0 0 0 0 0 0 0 0 0	
	Standardised Total ²	Ů			1	Ů			1

Chainal escourse, utilial Escourse value, is recorded before takins into account any effect due to credit convenien factors or credit risk initiation techniques (e.g., substitution effects).
 Total value adhustments and creditions or country of countriesers excludes these for securidisation escourse, additional valuation adjustments (ANNs) and other own funds reduction valuated to the

		** Total value adsultminds and revokens set counter of contensant executes those for secundation executes, additional valuation adsultminds (ANN) and other own funds reductions related to the exposure, but for long general root for subplants adjustments.											
					Standardise	d Approach							
			As of 30/	09/2020			As of 31)	12/2020					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
	(min EUR, %)												
	Central governments or central banks Regional governments or local authorities	1,053	1,113	0		1,039	1,100	0					
	Public sector entities	0		0		0	0	0					
	Multilateral Development Banks	ů				o o	0	0					
	International Organisations	0	0	ō		ō	ō	0					
	Institutions	12	2	0		12	2	0					
	Corporates	52	2	2		54	4	4					
	of which: SME	0	0	0		0	0	0					
	Retail	0	0	0		0	0	0					
AUSTRIA	of which: SME Secured by mortgages on immovable property	٥						0					
	of which: SME	ů	0	ů		0	0	0					
	Exposures in default	0	0	ō	0	ō	ō	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 undertakinos (CIU)	0	0	0		0	0	0					
	Equity	0	0	0		0	0	0					
	Other exposures Standardised Total ²	0	0	0		0	0	0					
	Standardised rotal	m			U				· ·				

(1) Orielael exocurs, unified Exocurs value, is recorded before taking into account any effect due to credit conversion factors or credit risk mitization techniques (e.u., substitution effects).
(3) Total value activaments and creditions our country of countercardy excludes those for securistization exocurses, additional valuation adjustments (AVAII) and other own funds reductions related to the

		exposures, but includes general credit risk adjustments.										
					Standardise	d Approach						
			As of 30)	09/2020			As of 31	/12/2020				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(min EUR, %)	1,234 1,234 0 1,195 1,195 0										
	Central governments or central banks Regional governments or local authorities	1,239	1,234	0		1,195	1,195					
	Public sector entities	ů	0	i o		0	0	o o				
	Multilateral Development Banks	0	0	0		0						
	International Organisations	0	0	0		ō	ō	0				
	Institutions	1	1	0		0	0	0				
	Corporates	6	6	6		1	1	1				
	of which: SME	0	0	0		0	0	0				
	Retail	0	0	0		0	0	0				
BELGIUM	of which: SME	0	0	0								
	Secured by mortoaces on immovable property of which: SME	0	0	0		0	U					
	or which; SME Exposures in default	0	0	0	0	0	0					
	Items associated with particularly high risk	ō	o o	ō		ō	ō	i i				
	Covered bonds	100	100	10		100	100	10				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakinos (CIU)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
	Other exposures			0		0						
	Standardised Total ²				0							

(ii) Orientel exocurs, unitie Exocurs value, is recorted before taking into account any effort due to credit conversion factors or credit risk mistation techniques (a.c. substitution effects).
(iii) Total value adjustments and crevisions our country of counterwarty excludes those for securisdiation exocurses, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but having exercised read this adjustments.									
					Standardise	d Approach					
			As of 30,	/09/2020			As of 31	/12/2020			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
IRELAND	Control communities to control facilities. And No.	992 0 0 0 0 0 0 9 9 9 0 0 0 0 0 0 0 0 0	9922 900 00 00 00 00 00 00 00 00 00 00 00 00	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	965 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	9855 965 96 96 96 96 96 96 96 96 96 96 96 96 96	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		
	Other exposures Standardised Total ²	Ü	0	0	0	0	U	0			



2021 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	State Street Europe Holdings Germany S.a.r.l. & Co. KG								
					Standardise	ed Approach			
			As of 31,	03/2021			As of 30/	06/2021	
	(mh EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	27,356	28,431	n		31,378	33,000	0	
	Regional governments or local authorities	0	0	ō		0	0	o o	
	Public sector entities	913	913	0		907	907	0	
	Multilateral Development Banks	675	675	0		276	276	0	
	International Organisations	642	642	0		341	341	0	
	Institutions	9,480	2,745	549		8,364	2,693	539	
	Corporates	10,813	6,317	6,008		11,371	6,219	5,910	
		0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Consolidated data		0	0	0		0	0	0	
Corisonaatea aata	Secured by mortgages on immovable property	0	0	0		0	0	0	
		0	0	0		0	0	0	
	Exposures in default	14	14	21	0	0	0	0	0
	Items associated with particularly high risk	0		0					
	Covered bonds	230	230	23		130	130	13	
	Claims on institutions and comorates with a ST credit assessment Collective investments undertakings (CIU)	0	0	0				28	
	Collective investments undertakinos (CIU) Equity	10	4	4 26		11		28 27	
	Other exposures	359	359	359		492	492	492	
	Standardised Total ²	50,496	40,340	6.989	29	53,274	44,074	7.009	56

50,496 40,340 6,989 29 53,274 44,074 (1) Original exposure value, is reported before taking into account any effect due to oradi consenting factors or credit risk mitigation techniques (e.g., substitution effects). (2) Standardised Total does not include the Secularisation position unifies on the results prior to the 2019 exercise.

			Standardised Approach									
			As of 31,	/03/2021			As of 30/	06/2021				
		Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²			
	(min EUR, %) Central governments or central banks	17.215	17,215	0		21,713	21,713	0				
	Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities	435	435	0		435	435	0				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	.0	.0	. 0				0 86				
	Institutions	217 1.052	215 804			430 892	430 635	635				
	Corporates of which: SME	1,052	809	804		892	635	635				
	Retail	o o		0		ů	0	0				
CEDMANN/	of which: SME	0	0	0		ō	ō	o o				
GERMANY	Secured by mortgages on immovable property	0	o	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 Collective investments undertakings (CIU)	0	0									
	Equity	o o		0		0		0				
	Other exposures	359	359	359		492	492	492				
	Standardised Total ²				2							

		exposures, but includes gare	ra credit risk additionalitis.		Standardise	d Approach			
			As of 31;	03/2021			As of 30	06/2021	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Control oversements or control basis. Authorized occurrence or local authorities. Multitude of local sections. Multitude of local sections. Sections.	1,784 0 0 0 0 0 8,404 2,680 0 0 0 0 0	2,558 0 0 0 1,682 1,863 0 0 0 0 0	0 0 0 0 336 1,553 0 0 0 0		1,636	2,958 0 0 0 1,203 1,812 0 0 0 0 0 0 0		
1	Standardised Total ²				13				23

		exposures, but includes gener	al credit risk adjustments.						
					Standardise	d Approach			
			As of 31,	03/2021			As of 30	06/2021	
		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 a provisions ²
	(min EUR. %) Central governments or central banks	1.518	1.518			1.603	1.603	0	
	Regional governments or local authorities	0	0	i o		0	0	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	244	244	49		511	511	102	
	Corporates	2,440	1,419	1,419		2,384	1,329	1,329	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
LUXEMBOURG	of which: SME	0	0	0		0	0	0	
LONE! IDOUNG	Secured by mortgages on immovable property	0	0			0	0	0	
	of which: SME	9	0			9	0	0	
	Exposures in default	9	0		0	9			
	Items associated with particularly high risk Covered bonds	0	0	l "		0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	1		0	0	1	
	Collective investments undertakings (CIU)	4	4	4		2	2	28	
	Equity	o o	i i			0	0	0	
	Other exposures	ō	ō	i o		ō	ō	ō	

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

		(2) Total value adjustments an exposures, but includes gener		unterparty excludes those for s	ecuristisation exposures, additio	nal valuation adjustments (AVA	s) and other own funds reduct	ions related to the	
					Standardise	d Approach			
			As of 31	/03/2021			As of 30	06/2021	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
ITALY	Control overcomments or control shallon Another control overcomment Another control overcomment Comments Comment	994 0 0 0 1.997 0 0 0 0 0 0 0 0 0 0	99-90 0 0 0 199-1100 0 0 0 0 0 0 0 0 0	0 0 0 0 222 1000 0 0 0 0	0	1,000 0 0 0 92 1,926 0 0 0 0 0 0 0 0	1,060 0 0 0 92 155 0 0 0 0 0 0 0 0	0 0 0 18 155 0 0 0 0 0 0 0 0 0	
	Other exposures Standardised Total ²	0		0	0	0		0	0

(I) Organi operate, utilité Epparer vales, in reporte la des tales pins accourt any effect due to cent connection floran or or soft cen displante behaviours (e.g. authentitus effects).
(2) Tale vius applicaments and proviours per convey et countryparty excludes flower for securitation exposures, additional substantes applicaments ((ridge) and other core floats resolutions visible to the country accountry of the core floats of the depositions of the deposition of



AUSTRIA

2021 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

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

As of 31/03/201		State Street Europe Holdings desiriary Statistical Co. No.								
Control concernments or central banks Control cont						Standardise	ed Approach			
Contral society or central habits Contral society Contral so				As of 31,	03/2021			As of 30	06/2021	
Contral sourcements or central sharing 276		Service Colif. Ski.).	Original Exposure ¹	Exposure Value ¹	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Other exposures 0 0 0 0 0	FRANCE	Contral Converments or contral basis Reclosed occurrents or local authorities Reclosed accurrents or local authorities Reclosed accurrents or local authorities Reclosed or local accurrents Reclosed or local accurrents Reclosed or accurrent season or action SSE OR acti	0 478 0 0 106	0 478 0 106 263 0 0 0 0 0		0	0 472 0 0 129	0 472 0 129 284 0 0 0 0 0		
Standardised Total 5		Other exposures	0	0	0		0	0	0	
(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convension factors or credit risk mitigation techniques (e.g. substitution effects).										

					Standardise	d Approach			
			As of 31;	03/2021			As of 30	/06/2021	
	(min EUR. %)	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central commence or central lands Residental convernment or local authorities Public sector entities Multilateral Devisionent Banks Enternational Oreanisations Commentes	0 0 0 0 0 11 1.130	0 0 0 0 111 928	0 0 0 0 0 2		0 0 0 0 0 37 1.179	0 0 0 0 37 989	0 0 0 0 0 7	
UNITED KINGDOM	of which: SME Retail of which: SME Secured by montaness on immovable property of which: SME Exposures in default	0 0 0 0 0	0 0 0 0	0 0 0 0	0	0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0
	Rems associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CLU) Equity	0 0 0 0	0 0 0 0	0 0 0 0		0 0 0 0	0 0 0 0	0 0 0 0	
	Standardised Total ²	(t) Original services with 5			3				5

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

(2) Total value adjustments and provisions per country of counterparty excludes those for securification exposures, additional valuation adjustments (AMA) and other own funds reduction related to the

		exposures, but includes gene	ral credit risk adjustments.						
					Standardise	d Approach			
			As of 31,	03/2021			As of 30	06/2021	
	(min EUR. %)	Original Exposure ^s	Exposure Value ^s	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SPAIN	Control oversements or central shadows in the No. Andreas according to the Control of Control Andreas according to the Control of Control Section of Control of Control Section of Control of Control Section of Sect	858 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	975 0 0 0 0 0 0 68 68 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	847 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	964 0 0 0 0 0 0 67 67 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total ²				1				2

1 (1) Original exposure, unities Exposure value, is reported before taking into account any effect due to credit criek midigation techniques (e.g., substitution effects).
(2) Total value adjustments and provisions per country of counterparty excluses those for excursiosation exposures, additional valuation adjustments (AWA) and other own funds reductions related to the

		To the season of												
				Standardise	d Approach									
		As of 31,	03/2021			As of 30	06/2021							
	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²						
(min EUR. %) Central governments or central banks	860	920	0		854	914								
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	25	15	3		17	7	1							
Corporates	60	9	9		69	19	19							
of which: SME	0	0	0		0	0	0							
Retail	0	0	0		0	0								
of which: SME	0	0	0		0	0	0							
Secured by mortgages on immovable property of which: SMF	0	0	0		9	0	0							
of which: SME Exposures in default	U	U	0		0	0	0							
Exposures in default Items associated with particularly high risk	0	0	0	0										
Covered bonds			0		o o									
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0							
Collective investments undertakings (CIU)	o o	o o	ő		ŏ	ŏ	l ő							
Equity	ō	0	0		o	0								
Other exposures	0	0	0		0	0	0							
Standardised Total ²				0										

			d provisions per country of co		ecuristisation exposures, additio				
					Standardis	ed Approach			
			As of 31	/03/2021			As of 30	06/2021	
	(min Fig. %).	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	Central governments or central banks Regional governments or local authorities Public sector entities	924 0 0	924 C	0		916 0 0	916 0 0	0 0 0	
	Multilateral Development Banks International Organisations Institutions Corporates	0 0 21	0 0 21	0 0 21		0 0 21	0 0 21	0 0 0 21	
BELGIUM	of which: SME Retail of which: SME Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME Exposures in default Items associated with particularly high risk	0	0	0	0	0	0	0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity	100 0 0	100	10 0 0		0 0 0	0 0 0	0 0 0	
	Other exposures	0				0		0	

O

O Disjoil exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenien factors or credit risk mitigation bedningue, (e.g., substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AMA) and other own funds reductions related to the

		exposures, but includes gene	ral credit risk adjustments.				,		
					Standardise	d Approach			
			As of 31,	03/2021			As of 30	/06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
IRELAND	Good of commence of control and Mark RD, %) Market of commence of the all submittee Public excels entitled Market of the all submittee Market of subm	640 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	640 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	640 0 0 0 0 0 221 0 0 0 0 0 0	640 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Standardised Total ²	, and the second			0				1



Credit Risk - IRB Approach

							IRB Ap	proach					
		As of 30/09/2020 As of 31/12/2020											
		Origina	l Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

							IRB Ap	proach					
		As of 31/03/2021 As of 30/06/2021											
		Origina	l Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0	·					0		

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany							
							As of 31/12/2020							
						Direc	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
			Total carrying amount of			I		Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	local carrying amount or non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Austria	0 0 237 741 74 0 0	0 0 237 741 74 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 [Belgium	0 0 0 357 297 389 151 1,195	0 0 0 357 297 389 151 1,195	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Bulgaria													
[0 - 3M [Cyprus													
[0 - 3M	Czech Republic													
[0 - 3M [Denmark													
[0 - 3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany	S.a.r.l. & Co. KG						
							As of 31/12/2020							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of					Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland	0 0 348 206 0 165 89	0 0 348 206 0 165 89	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 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	France	0 5 182 274 434 294 0 1,190	0 5 182 274 434 294 0 1,190	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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	Germany	0 0 0 0 0 18 0	0 0 0 0 0 18	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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 [Croatia													
[0 - 3M [Greece													
10Y - more	Hungary													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Ireland	0 0 375 52 537 21 0	0 0 375 52 537 21 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 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	Italy	0 0 0 425 0 114 0 0	0 0 425 0 114 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 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	Latvia													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany	S.a.r.l. & Co. KG						
							As of 31/12/2020							
						Direc	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	nce sheet	
								Derivatives with pos	iitive fair value	Derivatives with	negative fair value	Off-balance sh	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Lithuania													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [15Y - 10Y	Luxembourg													
[0 - 3M [3M - 1Y [Maita													
10 - 3M 13M - 1Y 13M - 1Y 13Y - 2Y	Netherlands	0 0 288 53 160 0	0 0 288 53 160 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0
[0 - 3M [Poland			-							_			
To - 3M	Portugal													
To - 3M	Romania													
[0 - 3M [3M - 1Y [[1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Słovakia													
10 - 3M 10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Slovenia													



General governments exposures by country of the counterparty

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

						State Street E	urope Holdings Germany	S.a.r.l. & Co. KG						
							As of 31/12/2020							
						Dire	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Spain	245 0 50 0 0 807 0	245 0 50 0 807 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0000	0	0
[0 - 3M [Sweden	1,100	1,102		J		J			,		J	v	· ·
[0 - 3M [United Kingdom													
Total Tota	Iceland													
[0 - 3M [Liechtenstein													
13Y - MOTE 130Y - MOTE 130Y - MOTE 100 - 3M	Norway													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Australia													
10Y - more	Canada													
10 - 3M 10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Hong Kong													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany							
							As of 31/12/2020							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ıce sheet	
												Off-balance sh	neet exposures	
			Total coming amount of		l	l		Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Japan													
[0 - 3M [u.s.	104 644 1,059 0 0 0 0 0	104 644 1,059 0 0 0 0 1,807	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 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 [China													
[0 - 3M [Switzerland													
[0 - 3M [Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [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	1,887 97 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,399 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Latin America and the Caribbean	· ·	j		,	, ,	J	Ţ	1,700	j	1/222	, and the second		



General governments exposures by country of the counterparty

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

						State Street E	urope Holdings Germany	y S.a.r.i. & Co. KG						
							As of 31/12/2020)						
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
	, , , ,											Off-balance sl	eet exposures	
								Derivatives with po	sitive fair value	Derivatives with	h negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [13M - 1Y 1Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total	Africa													
Total	Others	25 0 0 122 295 409 0	25 0 0 122 295 409 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	

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

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the 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 sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

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

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

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

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

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany							
							As of 30/06/2021							
						Direc	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off bala	ice sheet	
												Off-balance si	neet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets	of which: Financial assets designated at fair value	of which: Financial assets at fair value through other	or which: Financial assets at	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
				held for trading	through profit or loss	comprehensive income	amortised cost	Can ying amount	Nouvillal amount	Can ying amount	Notional amount			
[0 - 3M [[3M - 1Y [0 99	0 99	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [Austria	21 667	21 667	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [74 0	74 0	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total		0 861	0 861	0	0	0	0 0	0	0	0	0	0	0	0
[0 - 3M [3M - 1Y 1Y - 2Y		0 0 16	0 0 16	0	0	0	0	0	0	0	0	0 0	0	
1 2Y - 3Y I 13Y - 5Y I	Belgium	16 632 32 236	632 32 236	0	0	0	0	0	0	0	0	0	0	
		236 0 916	236 0 916	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Bulgaria													
[10Y - more														
[0 - 3M [
[1Y - 2Y [[2Y - 3Y [13Y - 5Y [Cyprus													
[0 - 3M [[3M - 1Y [
[1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Czech Republic													
[10Y - more														
Total 「0 - 3M 「 「3M - 1Y 「 「1Y - 2Y 「														
f 2Y - 3Y f	Denmark													
[3Y - 5Y [5Y - 10Y [10Y - more Total														
Total [0 - 3M [[3M - 1Y [1													
1Y - 2Y 2Y - 3Y	Estonia													
[3Y - 5Y [5Y - 10Y 10Y - more	Estolila													
Total														



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany	S.a.r.l. & Co. KG						
							As of 30/06/2021							
						Direc	ct exposures							
	(min EUR)			On balance sl	1eet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Finland	0 100 318 82 0 52 0 52	0 100 318 82 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 - 3M [France	0 90 187 380 80 132 0	0 80 187 380 80 132 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Germany	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
Total Total	Croatia		v	·	,	,	v	v		v		·	· ·	v
[0 - 3M [Greece													
13Y - more Total [0 - 3M [3 - 3M [3 - 3M 1] [3 - 3M 1] [3 - 3M 1] [3 - 3M 1] [3 - 5 + 1] [Hungary													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y	Ireland	0 49 76 0 515 0 0	0 49 76 0 515 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0
110Y - more	Italy	0 0 418 51 63 0 0	0 418 51 63 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0
To - 3M	Latvia													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany	S.a.r.l. & Co. KG						
							As of 30/06/2021							
						Direc	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	nce sheet	
								Derivatives with pos	itive fair value	Derivatives <u>with</u>	negative fair value	Off-balance sl	neet exposures	
			Total carrying amount of											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 [Lithuania													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Luxembourg													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Maita													
[0 - 3M	Netherlands	0 0 131 213 0 0 0	0 0 131 213 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0
[0 - 3M [Poland													
[0 - 3M	Portugal													
[0 - 3M 13M - 1Y 11 - 2Y 27 - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Romania													
[0 - 3M [Slovakia													
[0 - 3M [Slovenia													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany	S.a.r.l. & Co. KG						
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
								Derivatives with pos	iitive fair value	Derivatives with	negative fair value	Off-balance sl	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short											Risk weighted exposure amount
		derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Spain	0 0 50 360 437 0 0	0 0 50 360 437 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
[0 - 3M [Sweden	94/	047	Ü		, and the second	U	Ü	U	Ü		Ü	· ·	0
[0 - 3M [United Kingdom													
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [Norway													
[0 - 3M [Australia													
[0 - 3M [Canada													
[0 - 3M [Hong Kong													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany							
							As of 30/06/2021							
						Direc	t exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	neet exposures	
			Total coming amount of					Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Japan													
[0 - 3M [U.S.	77 1,392 167 0 0 0 1,4536	77 1,392 167 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 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 [China													
[0 - 3M [Switzerland													
[0 - 3M [Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [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	839 0 0 0 0 0 0	0	544 48 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	Latin America and the Caribbean		J			J	Ü	,	333	j	3,2	,	J	



General governments exposures by country of the counterparty

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

						State Street L	urope noidings dermany	7 3.a.i.i. & Co. NO						
							As of 30/06/2021							
						Direc	t exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
	(min zory							Derivatives with po			ı negative fair value	Off-balance sh	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	i negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Africa													
[0 - 3M [Others	0 0 0 103 13 225	0 0 103 13 225 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 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	ı	341	341	0	0	0	0	0	0	0	0	0	0	1

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

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loars receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the 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 sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

Regions:

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

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

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

Latin America: Argentina, Belize, Bolivia, Brizal, Chile, Colombia, Costa Riza, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Behados, Guatemala, Guyana, Halti, Honduras, Jamaica, Mexico, Nicaragua, Parama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Aruba, Behamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rizo, Cayman Islands, Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Aruba, Behamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rizo, Cayman Islands, Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Aruba, Behamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rizo, Cayman Islands, Vincent and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Aruba, Behamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rizo, Cayman Islands, Vincent and Tobago, Uruguay, Venezuela, Antigua And Berbuda, Aruba, Behamas, Barbados, Cayman Islands, Cuba, French Guiana, Guiana, Cuba, French Guiana, G

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burund, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, Ongo, The Democratic Republic Of The, Côte D'I'voire, Equatorial Guinea, Ethicpia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritius, Maurit

- (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.



Performing and non-performing exposures

					As of 30/09/202	10								As of 31/12/202	20			
		Gro	ss carrying amo	unt		Accumula changes in provisions	ted impairment, a n fair value due to 4	accumulated o credit risk and	Collaterals and financial		Gn	oss carrying amo	unt		Accumulat changes in provisions	ted impairment, a n fair value due to 4	accumulated o credit risk and	Collaterals and financial
	,	Of which performing but past due >30	Of w	rhich non-perfor	rming ¹	On performing	On non-perfor	ming exposures ³	guarantees received on non- performing		Of which performing but past due >30	Of w	vhich non-perfor	rming ¹	On performing	On non-perfor	ming exposures ³	guarantees received on non- performing
	٥	days and <=90 days		Of which: defaulted	Of which Stage	exposures ²		Of which Stage	exposures		days and <=90 days		Of which: defaulted	Of which Stage	exposures ²		Of which Stage	exposures
(min EUR) Cash balances at central banks and other demand deposits	21,897	0	0	delidated	0 0			0 0	0	23,40	5 0	0	derdated	0 0) 0	
Debt securities (including at amortised cost and fair value)	16,418	0	0		0 0					16,034		0						
Central banks	0	0	0		0 0			0 0	0	, , ,	0	0		0 0		0	0	
General governments	10,362	0	0		0 0			0 0	0	10,04	9 0	0		0 0				
Credit institutions	1,413	0	0		0 0			0 0	0	1,37	9 0	0		0 0)	0	0	. 0
Other financial corporations	3,995	0	0		0 0			0	0	4,04		0		0 0	,			
Non-financial corporations	648	0	0		0			0 0	0	55	7 0	0		0		0	0	
Loans and advances(including at amortised cost and fair value)	7,310	0	51	2:	1 0	53		5 0	0	6,820		42	1	4 0	48			ا ا
] [.,.		_						
Central banks	0	0	0	'	0	1		0	0	'	0	0		0)	9	0	1 01
General governments	1	0	0		0 0) (0 0	0		1 0	0		0 0)	0	0	0
																		1
Credit institutions	4,431	0	0		0 0)	0 0	0	4,29	5 0	0		0 0)	0	0	0
Other financial corporations	1,263	0	0		0 0		7	0 0	0	1,05	9 0	0		0 0)	7	0	0
Non-financial corporations	1,615	0	51	2	1 0	4.	:	5 0	0	1,46	5 0	42	1	4 0	4		5 0	0
of which: small and medium-sized enterprises at amortised cost	0	0.	0		0 0)	0 0	0		0 0	0		0 0			0	
of which: Loans collateralised by commercial immovable property at	_				_							_						
amortised cost		0	0	'	0	1	'l '	0	0	'	0	0	'	0	Ί '	΄ ΄	,	0
Households]	,											,
Households	U	U	U	[0	1	1 '	0	0	'	0	U		0	Ί '	'		U U
of which: Loans collateralised by residential immovable property at amortised cost	0	0	0		0 0		, ,	0	0		0	0		0 0	,	,	0	,
of which: Credit for consumption at amortised cost	0	0	0		0 0		,	0	٥		0	٥			, ,	,		,
DEBT INSTRUMENTS other than HFT	45,625		51	2:		53				46,259		42	1.	4 0	1 4	,		
		,	31	2.		3.		, 0	·			42		- 0	***	, :	, ,	- "
OFF-BALANCE SHEET EXPOSURES	2,421		0	٠	0			0 0	0	3,950	5	0		0 0	1 4	•	0	0

Piror the definition of non-performing exposures please refer to COMPRISSION INPERENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtilité 29

[1] Institutions report here collective allowances for incurred but not reported to losses (naturentes à a anotissed cost) and changes in fair value de performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

[2] Institutions report here specific allowances for financial assist, individually and collective-delivered estimated instruments at anotissed cost) and changes in fair value due to credit risk and provisions (instruments at a fair value other than HFT)

[3] Institutions report here specific allowances for financial assist, individually and collective-delivered estimated instruments and accumulated repaire dualpoint in a financial specific and accumulated repairements and accumulated repaireme



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

					As of 31/03/202	1			As of 30/06/2021										
		Gro	Gross carrying amount				Accumulated impairment, accumulated changes in fair value due to credit risk and provisions ⁴			Gross carrying amount ⁵				Accumulated impairment, accumul changes in fair value due to credit i provisions ^{4,5}			cand Collaterals and financial		
	perfo	Of which performing but past due >30	Of w	hich non-perforr	ning¹	On performing	On non-performing exposu	performing		Of which performing bur past due >30	1	rhich non-perfor	rming ¹	On performing	On non-perfor	ming exposures³	performing		
		days and <=90 days		Of which: defaulted	Of which Stage	exposures ²	Of which S	exposures		days and <=90 days		Of which: defaulted	Of which Stage	exposures ²		Of which Stage	exposures		
(min EUR) Cash balances at central banks and other demand deposits	25,076	0	0	0	0		0	0	0 2	9,384	0 0	derdanced	0 0	0		0	,		
Debt securities (including at amortised cost and fair value)	14,025	0	0	0	0		0	0		3,741							, .		
Central banks	0	0	0	0	0		0	0	0	0	0 0		0 0	0		0 0	,		
General governments	8,019	0	0	0	0		0	0	0	7,527	0 0		0 0	0		0 0	,		
Credit institutions	1,086	0	0	0	0		0	0	0	597	0 0		0 0	0		0) (
Other financial corporations	4,382	0	0	0	0	(0	0	0	5,087	0 0		0 0	0		0) (
Non-financial corporations	538	0	0	0	0	(0	0	0	531	0 0		0 0	0		0) (
Loans and advances(including at amortised cost and fair value)	8,173	1	100	14	0	40	9	0	0	7,567	56		0	36		• 0			
Central banks	0	0	0	0	0	(О	0	0	0	0		0 0	o		0	,		
General governments	0	0	0	0	0	(0	0	0	0	0 0		0 0	C	,	0) (
Credt institutions	4,427	0	0	0	0	(0	0	0	3,624	0		0	o	,	0	. (
Other financial corporations	2,266	1	0	0	0	6	0	0	0	2,596	0		0	10	,	0			
Non-financial corporations	1,480	0	100	14	0	35	9	0	0	1,348	0 56		0	26		4 0)		
of which: small and medium-sized enterprises at amortised cost	0	0	0	0	0		0	0	0	0	0 0		0 0	0		0) (
of which: Loans collateralised by commercial immovable property at amortised cost	0	0	0	0	0	ď	0	0	0	0	0		0	0		0			
Households	0	0	0	0	0	(0	0	0	0	0 0		0	C	,	0) (
of which: Loans collateralised by residential immovable property at amortised cost	0	0	0	0	0	ď	0	•	0	0	0		0	0		0			
of which: Credit for consumption at amortised cost	0	0	0	0	0	ď	0	0	0	0	0		0	0		0	·		
DEBT INSTRUMENTS other than HFT	47,273	1	100	14	0	40	9	0	0 5	0,692	56		0 0	36		1 0	(
OFF-BALANCE SHEET EXPOSURES	4,308		0	0	0	6	0	0	0	4,830			0 0	4			,		

⁽¹⁾ For the dilefelition of non-performing exposures please refer to COMMISSION IMPERENTING ESCLATION (EI) 2015/227 of 9 answay 2015, ANNEX V, Part 2-T emplate related instructions, substite 29
(2) Institutions report here collective allowances for incurrent but not reported looses (institutions exposures due to credit risk and provisions (instruments at fair value other than HFT)
(3) Institutions report here exposures for financial associal, individually and collective, elimitated (instruments at amortised cost) and changes in fair value other than HFT)
(4) For the orbalances sheet kens, accumulated impairments and accumulated repairments and accumulated repairments at amortised cost (2) to 80(2010-11 To 50 to be control risk with provisions (instruments at fair value other than HFT)
(4) For the orbalances sheet kens, accumulated impairment and accumulated repairment fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FIREP framework (templates F 18.00 / F 19.00), which follows a sign convention. This is because, based on this sign convention, the provisions on disablance thereof consistently with the FIREP sign convention. This is because, based on this sign convention, the provisions on disablance there commitments are generally reported with a positive sign.

(5) Fire All Annex Annex



Forborne exposures

			As of 30/	09/2020					As of 31/	12/2020		
		ying amount of with forbearance	Accumulated i accumulated c value due to co provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fin received on e forbearanc	kposures with		ying amount of with forbearance	Accumulated in accumulated control value due to control provisions for forbearance m	hanges in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	0	o	0	o	o	o	o	o	o	o	0	o
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	0	0	0	0	0	o	0	0	0	0	0	0
Central banks	0	0	0	0	0	O	0	0	0	0	0	0
General governments	0	0	0	0	0	O	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0
of which: small and medium-sized enterprises at amortised cost	0	0	0	0	0		0	0	0	0	0	
Households	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	0	0	0	0	0		0	0	0	0	0	
Loan commitments given	0	0	0	0	0	0	0	0	0	0	0	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice Non-performing forborne loans and advances that failed to meet the non- performing exit criteria	0						0					

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

[©]For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting, However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



Forborne exposures

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

			As of 31/			As of 30/06/2021									
		ying amount of with forbearance	Accumulated in accumulated control value due to control provisions for forbearance m	changes in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures		ying amount of with forbearance	Accumulated i accumulated of value due to c provisions for forbearance m	hanges in fair redit risk and exposures with	Collateral and fina received on ex forbearance	cposures with			
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures			
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0			
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	o	o	o	o	0			
Central banks	0	0	0	0	0		0	0	0	0	0				
General governments	0	0	0	0	0		0	0	0	0	0				
Credit institutions	0	0	0	0	0		0	0	0	0	0				
Other financial corporations	0	0	0	0	0		0	0	0	0	0				
Non-financial corporations	0	0	0	0	0		0	0	0	0	0				
Loans and advances (including at amortised cost and fair value)	0	o	0	O	0	0	0	o	0	0	0	0			
Central banks	0	0	0	0	0	0	0	0	0	0	0	0			
General governments	0	0	0	0	0	0	0	0	0	0	0	0			
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0			
Other financial corporations	0	0	0	0	0	0	0	0	0	0	0	0			
Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0			
of which: small and medium-sized enterprises at amortised cost	0	0	0	0	0		0	0	0	0	0				
Households	0	0	0	0	0	0	0	0	0	0	0	0			
DEBT INSTRUMENTS other than HFT	0	0	0	0	0		0	0	0	0	0				
Loan commitments given	0	0	0	0	0	0	0	0	0	0	0	0			
QUALITY OF FORBEARANCE ²															
Loans and advances that have been forborne more than twice Non-performing forborne loans and advances that failed to meet the non-	0						0								
non-performing forborne loans and advances that falled to meet the non- nerforming exit criteria	0						0								

⁽¹⁾ For the definition of forborne exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 30

(2)For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (EU) No 680/2014 - ITS on Supervisory reporting, However, for the off-balance sheet instruments, the same item ('Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.



2021 EU-wide Transparency Exercise

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

			AS OF 3	0/09/2020					AS OF 3	1/12/2020					AS OF 3	1/03/2021					AS OF 31				
	Gross carrying amount						Green complete amount						Gross carrying amount						Gross carrying amount				4		
		Of which non- performi	of which:	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing		Of which: non- performi	of which:	Of which loans and advances subject to impairment	Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing		Of which non- performi	performi of which:		Accumulated impairment ¹	Accumulated negative changes in fair value due to credit risk on non-performing		Of which non- perform	of which:	Of which loans and advances subject to impairment	Accumulated impairment ²	Accumulated negative changes in fa value due to credit risk on non-performin	
(min EUR)			defaulted			exposures ¹			defaulted			exposures ¹			defaulted			exposures ¹			defaulted		Accumulated	exposures ¹	
A Agriculture, forestry and fishing	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
B Mining and guarrying	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
C Manufacturing	299	0	0	299	9	0	256	0	0	256	8	0	337	0	0	337	8	0	296	0	0	296	8	0	
D Electricity, gas, steam and air conditioning sunnly	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
E Water supply	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
F Construction	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
G Wholesale and retail trade	31	29	0	31	2	0	30	28	0	30	2	0	31	29	0	31	2	0	27	0	0	27	1	0	
H Transport and storage	25	0	0	25	0	0	25	0	0	25	0	0	25	0	0	25	0	0	0	0	0	0	0	0	
I Accommodation and food service activities	1	0	0	1	1	0	1	0	0	1	1	0	1	0	0	1	1	0	1	0	0	1	1	0	
3 Information and communication	174	0	0	174	5	0	165	0	0	165	5	0	188	0	0	188	5	0	207	0	0	207	4	0	
K Financial and insurance activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
L Real estate activities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
M Professional, scientific and technical activities	658	21	21	658	21	0	656	14	14	656	20	0	585	14	14	585	17	0	602	0	0	602	10	0	
N Administrative and support service activities	18	0	0	18	1	0	18	0	0	18	0	0	18	0	0	18	0	0	7	0	0	7	0	0	
O Public administration and defence, compulsory social security	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
P Education	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	18	0	0	18	0	0	
Q Human health services and social work activities	125	0	0	125	4	0	123	0	0	123	3	0	123	0	0	123	3	0	77	0	0	77	1	0	
R Arts, entertainment and recreation	42	0	0	42	1	0	39	0	0	39	1	0	39	37	0	39	2	0	60	36	0	60	3	0	
S Other services	242	0	0	242	6	0	151	0	0	151	4	0	134	20	0	134	6	0	54	20	0	54	2	0	
Loans and advances	1.615	51	21	1.615	50	0	1.465	42	14	1.465	45	0	1.480	100	14	1.480	44	0	1 348	56	0	1 348	30	0	

⁽¹⁾ The Items 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F (50.01), which follows a sign convention based on a credit/debt convention, as explained in Annex V, Part 1 paragraphs 9 and 10 of Regulation (CIV) 60-60/2244-1 Too 1 September reporting.