

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



2019 EU-wide Transparency Exercise Key Metrics

(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	2,436	2,426	2,420	2,728	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	2,436	2,426	2,420	2,728	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	2,436	2,426	2,420	2,728	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	2,436	2,426	2,420	2,728	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	2,436	2,426	2,420	2,728	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	2,436	2,426	2,420	2,728	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-weighted assets (amounts)						
Total risk-weighted assets	6,317	6,382	6,555	6,871	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	6,317	6,382	6,555	6,871	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	38.56%	38.01%	36.91%	39.70%	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	38.56%	38.01%	36.91%	39.70%	(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	38.56%	38.01%	36.91%	39.70%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	38.56%	38.01%	36.91%	39.70%	(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	38.56%	38.01%	36.91%	39.70%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	38.56%	38.01%	36.91%	39.70%	(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 ratio						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	42,056	43,715	41,577	41,565	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	5.79%	5.55%	5.82%	6.56%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	2,436	2,426	2,420	2,728	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	2,436	2,426	2,420	2,728	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	42,056	43,715	41,577	41,565	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	42,056	43,715	41,577	41,565	C 47.00 (r290,c010)	CRR
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	5.8%	5.5%	5.8%	6.6%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	5.8%	5.5%	5.8%	6.6%	C 47.00 (r330,c010)	

2019 EU-wide Transparency Exercise Capital

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

		(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
	A	OWN FUNDS	2,436	2,426	2,420	2,728	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	2,436	2,426	2,420	2,728	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	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	-591	-624	-653	-671	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) 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	3,698	3,698	3,698	3,808	C 01.00 (r200,c010)	Articles 4(117) and 26(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 (l) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r230,c010)	Article 84 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 Goodwill)	-753	-727	-704	-482	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	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	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	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 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	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
OWN FUNDS	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
Transitional period	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	0	-4	-4	-11	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}	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	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 deductions	0	0	0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	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)	2,436	2,426	2,420	2,728	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	Other Tier 2 Capital components and deductions	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 (r950,c010) + C 01.00 (r970,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	В	TOTAL RISK EXPOSURE AMOUNT	6,317	6,382	6,555	6,871	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	38.56%	38.01%	36.91%	39.70%	CA3 {1}	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	38.56%	38.01%	36.91%	39.70%	CA3 {3}	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	38.56%	38.01%	36.91%	39.70%		-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	2,436	2,426	2,420	2,728	[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	Е	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	38.56%	38.01%	36.91%	39.70%	[D.1]/[B-B.1]	-
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
righto 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)	
		lated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a reg	-					

(1)The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation.

Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" – please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure



Overview of Risk exposure amounts

		R	WAs		
(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE
Credit risk (excluding CCR and Securitisations)	4,291	4,235	4,459	4,693	C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + 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, c260, s002,) + C 08.01 (r060, c260, s002)]-[C 02.00 (R220, c010) + C 02.00 (R430, c010)] - C 02.00 (R460,
Of which the standardised approach	4,291	4,235	4,459	4,693	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)	170	158	152	172	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + 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, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA	37	24	26	29	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)	404	378	344	354	C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010)
Position, foreign exchange and commodities risks (Market risk)	0	0	0	0	Q3 2018: C 02.00 (R520, c010) from Q4 2018: C 02.00 (R520, c010) + C 02.00 (R910, 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	Q3 2018: C 19.00_010_610*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 from Q4 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	1,414	1,586	1,575	1,622	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	1,414	1,586	1,575	1,622	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	Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) from Q4 2018: Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) - C 02.00 (R910, c010)
Total	6,317	6,382	6,555	6,871	



2019 EU-wide Transparency Exercise P&L State Street Europe Holdings Germany S.a.r.l. & Co. KG

	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019
(mln EUR)	AS 01 30/03/2010	AS 01 31/12/2010	AS 01 31/03/2019	AS 01 30/00/2019
Interest income	270	379	112	226
Of which debt securities income	53	71	19	38
Of which loans and advances income	147	213	68	136
Interest expenses	78	117	34	71
(Of which deposits expenses)	29	54	20	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	263	344	76	168
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	5	0	4
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)	117	163	35	80
TOTAL OPERATING INCOME, NET	571	774	190	406
(Administrative expenses)	328	456	121	248
(Depreciation)	289	383	94	190
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	16	3	-3	-2
(Commitments and guarantees given)	4	3	-3	-2
(Other provisions)	12	0	0	0
Of which pending legal issues and tax litigation ¹		0		
Of which restructuring ¹		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)	-7	20	4	5
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	0	0	0	0
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	-55	-87	-26	-35
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	-83	-116	-28	-47
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	-83	-116	-28	-47
Of which attributable to owners of the parent	-83	-116	-28	-47

⁽¹⁾ Information available only as of end of the year

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



Total Assets: fair value and impairment distribution

(mln EUR)	A:	s of 30/09/201	18			As of 31/	12/2018			As of 31/	/03/2019			As of 30/	06/2019		
		Fa	ir value hierarc	hy		Fa	ir value hierarc	hy		Fa	ir value hierarc	hy		Fa	ir value hierarc	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	21,461				22,348				21,428				20,828				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	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	20,950				21,760				20,476				20,848				
TOTAL ASSETS	42,411				44,109				41,904				41,675				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

(mln	n EUR)		4	As of 30/09/20	18				As of 31,	/12/2018					As of 31/	03/2019					As of 30	0/06/2019			
		Gross carr	rying amount		Accu	ımulated impairment	Gro	ss carrying am	ount	Acc	umulated impair	ment	Gro	oss carrying am	ount	Accur	nulated impair	ment	Gro	ss carrying am	ount	Accui	mulated impai	rment	
reakdown of financial assets by instrument and by counterparty sector ¹	5	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 creditimpaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in Stage 3 credit risk since Credit-impaired	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets withou significant increase in credit risk since initial recognition	increase in credit risk since initial recognition but	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 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	Stage 3 Credit- impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	credit risk since initial recognition	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 creditimpaired	Stage 3 Credit- impaired assets	References
Financial assets at fair value through other	Debt securities																								Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances																								Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities																								Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances																								Annex V.Part 1.32, 44(a)

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



Market Risk

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

	SA					I	M									IM						
			VaR <i>(Memorandum ite</i>	m) STRES	SED VaR <i>(M</i>	demorandum item)	AND MIC	NTAL DEFAULT GRATION RISK TAL CHARGE	ALL P	PRICE RISKS (CHARGE FOR (VaR (Memor	andum item)	STRESSED VaR (Memorandum item)	INCREM DEFAU MIGRATI CAPITAL	LT AND ION RISK		ICE RISKS CAF HARGE FOR CTI		
(mln EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	FACTOR (mc) x AVERAGE OF PREV	FACTOR VIOUS AVERA VaRt-1) PREVIO	OUS 60 NG DAYS	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	E FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt	12 WEEKS - AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2018	As of 31/12/2018				As of 30/	09/2018									As of 31/1	2/2018					
raded 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						
Of which: Specific risk		0	0	0	0	0							0	0	0	0						
of which Conord risk		0	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk		0	0	0	0	0							0									
reign exchange risk		0 0		0	0	0							l ő									
ommodities risk		0	0	0	0	0							0	0	0	0						
tal		0 0	0	0	0	0	0	0	C	0	0	0	0	0	0	0	0	0	0	0	0	0
	As of 31/03/2019	As of 30/06/2019				As of 31/	03/2019									As of 30/0	6/2019					
aded 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						
Of which: Specific risk		0	0	0	0	0							0	0	0	0						
uities Of which: General risk		0	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk		n l	0	0	0	0 0							0	0	0	0						
eign exchange risk		0 0		ő	0	0							0		0	0						
nmodities risk		0 0	0	0	0	0							0	0	0	0						
tal		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 OV1 template.



Credit Risk - Standardised Approach

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

					Standardise	ed Approach			
			As of 30/	09/2018			As of 31	./12/2018	
		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
	(mln EUR, %)								
	Central governments or central banks	23,038	23,038	10		23,872	23,856	4	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		1,114	1,114	0	
	Multilateral Development Banks	91	91	0		464	464	0	
	International Organisations	0	0	0		405	405	0	
	Institutions	12,733	2,539	529		11,983	1,530	306	
	Corporates of which: SME	5,649	3,345	3,275		5,800	3,505	3,505	
	Retail	0	0	0		0		0	
	of which: SME	0	0	0		0	0	0	
Consolidated data	Secured by mortgages on immovable property	0	0	0		0		0	
	of which: SME	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	689	689	69		392	392	39	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	3	3	3		3	3	3	
	Equity	10	10	25		10	10	26	
	Other exposures	550	550			511	511	511	
	Standardised Total ²	42,762	30,265	4,461	22	44,553	31,79	0 4,393	28

⁽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) Standardised Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

					Standardise	d Approach			
			As of 30,	09/2018			As of 31	/12/2018	
	(volu EUD 0/)	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
	(mln EUR, %) Central governments or central banks	13,560	13,560	0		14,428	14,428	0	
	Regional governments or local authorities	13,300	15,500			17,720	14,420		
	Public sector entities	0	0	0		661	661		
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	35	35	8		186	186	37	
	Corporates	407	392	392		412	396	396	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
GERMANY	of which: SME	0	0	0		0	0	0	
GLRMANT	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity Other exposures	7	7	7		36	36	36	
	Standardised Total ²	/		/ 	3	30	30	30	Α

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments

					Standardise	d Approach			
			As of 30)/09/2018			As of 31/	/12/2018	
		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 a provisions ²
	(mln EUR, %)								
	Central governments or central banks	1,895	1,895	0		1,920	1,920	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	11,750	1,557			11,222	777	155	
	Corporates	1,296	1,285	1,215		1,366	1,353	1,353	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
NITED STATES	of which: SME	0	0	0		0	0	0	
1111LD 517(1L5	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0	0	0	0	0	
	Exposures in default	0	0	0	U	0	0	0	
	Items associated with particularly high risk Covered bonds	0	0	0		0	0		
		0	0			0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		U	0	0	
	Collective investments undertakings (CIU)	0	0	0		U	0	0	
	Equity Other exposures	361	361	361		364	364	364	
	Standardised Total ²	301	301	301	10	304	J0 1	304	

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes genera	ai credit risk adjustments.						
					Standardise	d Approach			
			As of 30/	09/2018			As of 31/	12/2018	
		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 au provisions ²
	(mln EUR, %)								
	Central governments or central banks	735	735	0		714	714	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	77	77	15		17	17	3	
	Corporates	2,244	93	93		2,294	170	170	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
TT / 1 \/	of which: SME	0	0	0		0	0	0	
ITALY	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	114	114	114		46	46	46	
	Standardised Total ²				0				



Credit Risk - Standardised Approach

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

					Standardise	ed Approach			
			As of 30	/09/2018			As of 31	/12/2018	
		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 a provisions ²
	(mln EUR, %)								
	Central governments or central banks	1,172	1,172	0		514	514	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		367	367	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	187	187	37		139	139	28	
	Corporates	465	343	343		495	370	370	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
FRANCE	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property of which: SME	0	0	0		0	0	0	
		0	0	0	0	0	0	0	
	Exposures in default Items associated with particularly high risk	0	0	0	U	0	0	0	
	Covered bonds	170	170	17		170	170	17	
	Claims on institutions and corporates with a ST credit assessment	170	170 N	n 17		n 170	170 N	1/ n	
	Collective investments undertakings (CIU)	0	0			ا م	n		
	Equity	0	0			l o	n		
	Other exposures	0	0				0		
	Standardised Total ²				3				

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

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 30	/09/2018			As of 31,	12/2018			
		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		
	(mln EUR, %)	022 022 0 1153 1153 0									
	Central governments or central banks	922	922	0		1,153	1,153	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		86	86	0			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations Institutions	0	0	0		0	0	0			
	Corporates	22	33	33		33	22	33			
	of which: SME) 0		33		0		33			
	Retail	0	0	0		0	0	0			
	of which: SME	0	0			o l	0	ľ			
SPAIN	Secured by mortgages on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Other exposures	0	0	0		0	0	0			
	Standardised 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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes genera		erparty excludes those for sect	iristisation exposures, additional	valuation aujustments (AVAS) a	id other own funds reductions	related to the	
					Standardise	d Approach			
			As of 30/	09/2018			As of 31	/12/2018	
		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
	(mln EUR, %)								
	Central governments or central banks	857	857	0		807	807	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	Institutions	33	33	U Q		υ //1	32	6	
	Corporates	9	9	9		53	53	53	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
CAUTTIEDLAND	of which: SME	0	0	0		0	0	0	
SWITZERLAND	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	10	10	25		10	10	26	
	Other exposures	2	2	2		0	0	0	
	Standardised 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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

			(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.									
					Standardise	ed Approach						
			As of 30	/09/2018			As of 31,	/12/2018				
		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			
	(mln EUR, %)											
	Central governments or central banks	857	857	0		1,149	1,149	0				
	Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities	0	0	0		0	0	0				
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	0	0	0		0	0	0				
	Corporates	57	56	56		50	48	48				
	of which: SME	0	0	0		0	0	0				
	Retail	0	0	0		0	0	0				
IRELAND	of which: SME	0	0	0		0	0	0				
INLLAND	Secured by mortgages on immovable property	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0	0				
	Exposures in default	0	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	0	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
	Other exposures	0	0	0		0	0	0				
	Standardised Total ²				1				1			



Credit Risk - Standardised Approach

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

					Standardise	d Approach			
			As of 30/	09/2018			As of 31	/12/2018	
		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
	(mln EUR, %)								
	Central governments or central banks	982	982	0		1,119	1,119	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0 13	13		0	0	0	
	Corporates of which: SME	13	13	13		30	31	31	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0		
AUSTRIA	Secured by mortgages on immovable property	o l	0			0	0		
	of which: SME	0	0			0	0	0	
	Exposures in default	0	0	0	0	0	0	0	(
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes genera	exposures, but includes general credit risk adjustments.									
					Standardise	ed Approach						
			As of 30	/09/2018			As of 31,	12/2018				
		Original Exposure ¹	ginal 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									
	(mln EUR, %)											
	Central governments or central banks	0	0	0		0	0	0				
	Regional governments or local authorities	0	0	0		0	0	0				
	Public sector entities	0	0	0		0	0	0				
	Multilateral Development Banks	91	91	0		464	464	0				
	International Organisations	0	0	0		405	405	0				
	Institutions	0	0	0		0	0	0				
	Corporates of which: SME	1	1			1	1	1				
	Retail	0	0	0		0	0	0				
	of which: SME	١	0	0		0	0	0				
Other Countries	Secured by mortgages on immovable property	0	0			0	0	0				
	of which: SME		0	0		0	0					
	Exposures in default	0	0	0	0	0	0		0			
	Items associated with particularly high risk	0	0	0		0	0	0				
	Covered bonds	0	0	0		0	0	0				
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
	Other exposures	60	60	60		59	59	59				
	Standardised 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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

					Standardise	d Approach			
			As of 30,	/09/2018			As of 31	/12/2018	
		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
	(mln EUR, %)								
	Central governments or central banks	337	337	0		520	520	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	34	34	7		33	33	7	
	Corporates	228	226	226		253	251	251	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
NETHERLANDS	of which: SME	0	0	0		0	0	0	
NETTIERLANDS	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	100	100	10		70	70	7	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				2] 2

Credit Risk - Standardised Approach

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

					Standardise	ed Approach			
			As of 31/	03/2019			As of 30	/06/2019	
		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
	(mln EUR, %)								
	Central governments or central banks	22,643	22,691	4		22,251	22,297	4	
	Regional governments or local authorities	0	0	C		0	0	0	
	Public sector entities	1,113	1,113	C		1,758	1,758	0	
	Multilateral Development Banks	463	463			605	605	0	
	International Organisations	405	405			433	433	0	
	Institutions	10,957	1,604	321		9,965	1,750	350	
	Corporates	5,997	3,616	3,616		6,226	3,996	3,996	
	of which: SME	0	0	C		0	0	0	
	Retail	0	0	C		0	0	0	
Consolidated data	of which: SME	0	0	C		0	0	0	
Corisonaatea data	of which: SME Secured by mortgages on immovable property	0	0	C		0	0	0	
	of which: SME	0	0	C		0	0	0	
	Exposures in default	0	0	C	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	392	392	39		352	352	35	
	Claims on institutions and corporates with a ST credit assessment	0	0	(C		0	0	0	
	Collective investments undertakings (CIU)	3	3	3		3	[3	3	
	Equity	10	10	26		10	10	26	
	Other exposures	602	602	602		451	451	451	
	Standardised Total ²	42,586	30,900	4,610	29	42,055	31,655	4,865	31

(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) Standardised Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

					Standardise	ed Approach					
			As of 31,	/03/2019			As of 30	/06/2019			
		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		
	(mln EUR, %)										
	Central governments or central banks	12,671	12,671	0		12,570	12,570	0			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	661	661	0		557	557	0			
	Multilateral Development Banks	0	0	0		11	11	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	78	78	16		44	44	9			
	Corporates	483	462	462		636	554	554			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
GERMANY	of which: SME	0	0	0		0	0	0			
GLRMANT	Secured by mortgages on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	0	0	0	0	0	0	0	0		
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Other exposures	602	602	602		433	433	433			
	Standardised Total ²				3				6		

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes genera							
					Standardise	ed Approach			
			As of 31	/03/2019			As of 30	/06/2019	
		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
	(mln EUR, %)								
	Central governments or central banks	1,956	1,956	0		1,936	1,936	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		713	713	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	10,033	683	137		9,396	1,184	237	
	Corporates	1,503	1,489	1,489		1,499	1,486	1,486	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
JNITED STATES	of which: SME	0	0	0		0	0	0	
DIVITED STATES	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				14				

(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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardise	d Approach			
			As of 31,	03/2019			As of 30	/06/2019	
		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
	(mln EUR, %)	7.0				404			
	Central governments or central banks	746	746	0		691	691	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	255	255	51		68	68	14	
	Corporates	2,244	106	106		2,110	105	105	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
ITALY	of which: SME	0	0	0		0	0	0	
I 1 / \L	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0 It due to credit conversion factors				



Credit Risk - Standardised Approach

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

					Standardise	ed Approach			
			As of 31	/03/2019			As of 30	/06/2019	
		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
	(mln EUR, %)								
	Central governments or central banks	514	514	0		511	511	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	367	367	0		398	398	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	126	126	0		140	140	0	
	Institutions	136 496	136 372	27 372		148 456	148 401	30	
	Corporates of which: SME	496	3/2	3/2		430 0	1 01	401	
	Retail	0	0			0	0	0	
	of which: SME	0	0	0		0	0		
FRANCE	Secured by mortgages on immovable property	0	0			0	0		
	of which: SME	0	0			0	0		
	Exposures in default	0	0	0	0	0	0		
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	170	170	17		170	170	17	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		11	11	11	
	Standardised Total ²				4				

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

			iterparty excludes those for sect	uristisation exposures, auditional	valuation aujustments (AVAS) a	and other own funds reductions	s related to the	
				Standardise	d Approach			
		As of 31/	03/2019			As of 30/	/06/2019	
	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
	4.454	4.454			1 112	1 112		
	1,154	1,154	0		1,143	1,143	0	
	0 86	U 86	0		00	0	0	
	00	00	0		0	90	0	
	0	0	0		0	0	0	
	0	0	0		0	0	0	
Corporates	33	33	33		75	74	74	
of which: SME	0	0	0		0	0	0	
Retail	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
	0	0	0		0	0	0	
	0	0	0		0	0	0	
	0	0	0	0	0	0	0	0
	0	0	0		0	0	0	
	0	0	0		0	0	0	
	0	0	0		0	0	0	
	0	0	0		0	0	0	
	n	0	n o		0	0		
•		<u> </u>		0				1
	(mln EUR, %) Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail	(min EUR, %) Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks Institutions Corporates Of which: SME Retail Of which: SME Recured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Collective investments undertakings (CIU) Collective investments undertakings (CIU) Collective investments or central banks I1,154 Reposure 1,154 Repo	exposures, but includes general credit risk adjustments. As of 31/ Central governments or central banks Regional governments or local authorities Regional governments of local authorities Regional	As of 31/03/2019 Exposure Exposure Value Risk exposure amount	Central governments or central banks 1,154 1,154 0 0 0 0 0 0 0 0 0	Continue Continue	As of 31/03/2019 As of 30/03/2019 As of 30/03/2019 Exposure Value Paper Pa	As of 31/03/2019 As of 30/06/2019 As of 30/06/2019

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).
 Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes general			Standardise	ed Approach			
			As of 31/	03/2019			As of 30	/06/2019	
	(volu EUD 0())	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
	(mln EUR, %) Central governments or central banks	1,293	1,293	0		1,233	1,233	0	
	Regional governments or local authorities	1,293	1,293	0		1,233	1,233	1	
	Public sector entities	0	0	0		0	0		
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	31	28	6		28	25	5	
	Corporates	7	7	7		11	11	11	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
SWITZERLAND	of which: SME	0	0	0		0	0	0	
SWITZERLAND	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	10	10	26		U 10	10	26	
	Equity Other exposures	10	10	20		10	10	20	
	Standardised Total ²	U	0	0	0	0	0	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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

					Standardise	d Approach			
			As of 31,	03/2019			As of 30/	06/2019	
		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
	(mln EUR, %)								
	Central governments or central banks	1,119	1,119	0		1,078	1,078	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	53	50	50		138	138	138	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
IRELAND	of which: SME	0	0	0		0	0	0	
IKLLAND	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	(
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				1				



Credit Risk - Standardised Approach

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

					Standardise	ed Approach			
			As of 31,	/03/2019			As of 30,	06/2019	
		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
	(mln EUR, %)								
	Central governments or central banks	1,119	1,141	0		1,050	1,073	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0	0		0	0	0	
	Corporates	0 37	U Q	U		0 36	1/1	14	
	of which: SME	37	0	o n		0 I	U TT	0	
	Retail	0	0			0	0	0	
ALICTRIA	of which: SME	0	0	0		0	0	0	
AUSTRIA	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity Other exposures	0	0	0		0	0	0	
	Standardised Total ²	U	U	U	0	U	U	U	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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

_	exposures, but includes general credit risk adjustments.	
	Standardise	ed Approach
	As of 31/03/2019	As of 30/06/2019

			As of 31,	/03/2019			As of 30	/06/2019	
	(mln 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
	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	463	463	0		593	593	0	
	International Organisations	405	405	0		433	433	0	
	Institutions	0	0	0		0	0	0	
	Corporates	2	2	2		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
Other Countries	of which: SME	0	0	0		0	0	0	
Other Countries	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		8	8	8	
	Standardised 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) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes genera	ar create risk dajustineries:		a				
					Standardise	d Approach			
			As of 31,	03/2019			As of 30	06/2019	
	(mln 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
	Central governments or central banks	520	520	0		521	521	0	
	Regional governments or local authorities	0	0 0			0	0		
	Public sector entities	0	0	l o		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	33	33	7		34	34	7	
	Corporates	255	252	252		268	266	266	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
NETHERLANDS	of which: SME	0	0	0		0	0	0	
INLTTILICIANDS	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
		/0	70	/		70	70	/	
		0	0	0		0	0		
		0	0	0		0	0	0	
	Equity Other exposures	0	0	0		0	0	0	
			0	U	2	0	<u> </u>	0	2
	ed bonds s on institutions and corporates with a ST credit assessment tive investments undertakings (CIU)								



Credit Risk - IRB Approach

							<u> </u>	migo comitant, orann											
									IRB Ap	pproach									
			As of 3	0/09/2018			As of 31	/12/2018				As of 31/	/03/2019				As of 30/	06/2019	
		Original Exposure ¹	Exposure	Risk exposure amount	Value adjustment	Original Exposure	Exposure	Risk exposure amou	adjustment	Original Expo		Exposure	Risk exposure amount	Value adjustment	Original Ex	κposure¹	Exposure	Risk exposure amoun	Value adjustme
	(mln EUR, %)	Of which: defaulted	- Value ¹	Of which: defaulted	s and provisions	Of whic defaulte		Of whice defaulte			which:	Value ¹	Of which: defaulted	s and provisions		Of which: defaulted	Value ¹	Of which defaulted	s and provision
Consolidated data	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME	0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0
	IRB Total ²			0				0					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 previous Transparency exercises' results.



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany							
							As of 31/12/2018							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			Diele en de la de
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 [Austria	0 0 0 0 1,063 77 0	77 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 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 [Belgium	1,139 0 0 0 0 398 311 0 709	0 0 0 0 398 311 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0	() () () () () ()	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	J
[0 - 3M [Bulgaria	709	709	U	U	0				0	U		0	
[0 - 3M [Cyprus													
[0 - 3M [Czech Republic													
[0 - 3M [Denmark													
[0 - 3M [Estonia													



General governments exposures by country of the counterparty

						State Street I	urope Holdings Germany	/ S.a.r.l. & Co. KG						
							As of 31/12/2018	3						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	atives		Off bala	nce sheet	
												Off-balance s	heet exposures	
								Derivatives with p	ositive fair value	Derivatives with	negative fair value			
														Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non-	Total carrying amount of non-derivative financial											exposure amount
Residual Flaculity	Country / Region	derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	FIOVISIONS	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [0	0 0	0	0	0	0 0		0 0 0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Finland	0 674	0 674	0	0	0	0		0 0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more Total		0	0	0	0	0	0		0 0	0	0	0	0	
Total [0 - 3M [674	674 0	0	0	0	0 0		0 0	0	0	0	0	0
[0 - 3M [Fire	0	0	0	0	0	0		0 0 0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [France	447 434	447 434	0	0	0	0		0 0	0	0	0	0	
[10Y - more Total	-	881 0	881 0	0 0	0	0 0	0 0		0 0 0	0 0	0 0	0 0	0 0	0
[3M - 1Y [[1Y - 2Y [0 100	0 100	0	0	0	0 0		0 0 0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Germany	0 661	0 661	0	0	0	0		0 0 0	0	0	0	0	
[0 - 3M [-	0 0 761	761	0	0	0	0		0 0	0	0	0	0	0
[0 - 3M [
[1Y - 2Y [Croatia													
[5Y - 10Y [[10Y - more														
[10Y - more Total [0 - 3M [
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [
[0 - 3M [Greece													
[0 - 3M [
[2Y - 3Y [[3Y - 5Y [Hungary													
[0 - 3M [
I [0-3M]		0	0	0	0	0	0		0 0	0	0	0	0	
[3M - 1Y [Ireland	0 0	0 0	0	0 0	0 0	0 0		0 0	0	0	0 0	0 0	
[3Y - 5Y [[5Y - 10Y [Tielallu	569 580	569 580	0	0	0 0	0 0		0 0 0	0	0	0 0	0	
[10Y - more Total [0 - 3M [1	1,149 0	1,149	0 0	0 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 [50 0	50 0	0	0 0	0 0	0 0		0 0	0 0	0 0	0 0	0 0	
[2Y - 3Y [[3Y - 5Y [Italy	0 460	0 460 167	0	0	0	0 0		0 0 0	0	0	0	0 0	
[1Y - 2Y [-	0 677	0	0 0	0	0	0 0		0 0	0 0	0 0	0 0	0	0
[0 - 3M [
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Latvia													
[5Y - 10Y [[10Y - more														
Total														



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany	S.a.r.l. & Co. KG						
							As of 31/12/2018							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
								Derivatives with po	ositive 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 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	Lithuania													
[0 - 3M [Luxembourg													
[0 - 3M [Malta													
[0 - 3M	Netherlands	0 0 0 0 357 161 0	0 0 0 0 357 161 0 518	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 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 [Romania													
[0 - 3M [Slovakia													
[0 - 3M [Slovenia													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany As of 31/12/2018							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance s	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 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	0 0 0 251 167 821 0	0 0 0 251 167 821 0 1,239	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 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	I)EJJ	1,233					J			J			· ·
[0 - 3M [United Kingdom													
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [Norway													
[0 - 3M [Australia													
[0 - 3M [3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Canada													
[0 - 3M [Hong Kong													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany							
						Divo	As of 31/12/2018							
				On balance sl	heet	Direc	ct exposures		Deriva	tives		Off balan	ca sheet	-
	(mln EUR)			On Dalance Si	leet				Deriva	luves		OII Dalaii	ce sneet	-
												Off-balance sh	eet exposures	
			Total carrying amount of					Derivatives with p	ositive fair value	Derivatives with	negative fair value			Risk weighted
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 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.	0 0 0 457 1,463 0 0	0 0 0 457 1,463 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	((((0 0 0 0 0 0 0 0 0 0 0 0 0	0 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	1,320	1,320	V			U					· ·	v	
[0 - 3M [Switzerland													
[0 - 3M [[3M - 1Y [[1Y - 2Y [Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East	14 0 0 0 0 0 0	14 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	(((((0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Latin America and the Caribbean		14	J	J		V					J		



General governments exposures by country of the counterparty

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

						State Street i	-urope riolalings derinariy	J.d.i.ii. & Co. KG						
							As of 31/12/2018	3						
						Dire	ect exposures							
	(mln EUR)			On balance sl	neet				Deriva	tives		Off bala	nce sheet	
								Derivatives with po	ositive fair value	Derivatives with	negative fair value	Off-balance s	heet exposures	
	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 0 123 283 0	0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 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 definition

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 have 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, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, St. Vincent and Tobago, Uruguay, Venezuela, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Venezuela, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Venezuela, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Venezuela, Aruba, Barbados, Cuba, French Guiana, Guadeloupe, Venezuela, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Venezuela, Aruba, Cayman Islands, Cuba, French Guiana, Guadeloupe, Venezuela, Aruba, Cayman Islands, Cuba, French Guiana, Cuba, Cayman Islands, Cuba, Cayma
- Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, Con
- (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.



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany As of 30/06/2019							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriv	atives		Off balar	nce sheet	
	(min EGR)							Derivatives with p			n negative fair value		neet exposures	
								Denruares man p	ositive fair value	Derivatives with	. negative ian 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 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 [Austria	0 0 0 245 748 77 0	0 0 0 245 748 77 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 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 [Belgium	1,070 0 0 0 0 701 0 0	0 0 0 0 701 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	() () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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 [Bulgaria	701	701	0	0	0	0	C	0	0	0	0	0	0
Total [0 - 3M [Cyprus													
[0 - 3M [Czech Republic													
[0 - 3M [Denmark													
[0 - 3M [Estonia	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0



General governments exposures by country of the counterparty

						State Street	Europe Holdings Germany	S.a.r.l. & Co. KG						
							As of 30/06/2019							
						Dire	ect exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
			T-1-1					Derivatives with po	ositive 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 a fair value through other comprehensive income	t of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Finland	0 0 0 100 549 0 0	549 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 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 0 0 81 747 80 0	0 0 0 81 747 80 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 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 [Germany	0 0 100 151 406 0 0	151 406 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Croatia													
[0 - 3M [Greece													
[0 - 3M [Hungary													
[0 - 3M [Ireland	0 0 0 308 213 558 0 1,078	213 558 0	0 0 0 0 0 0	0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Italy	0 0 0 0 0 554 64 0	0 0 0 0 554 64 0	0 0 0 0 0 0	0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	<u> </u>
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Latvia													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany As of 30/06/2019						
						Dire	ct exposures						
	(mln EUR)			On balance s	heet				Deriva	tives	Off bala	nce sheet	
								Derivatives with pos	sitive fair value	Derivatives with negative fair value	Off-balance s	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 positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Lithuania												
[0 - 3M [Luxembourg												
[0 - 3M [Malta												
[0 - 3M [Netherlands	0 0 0 0 518 0 0	0 0 0 0 518 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 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	310	310	J				Ü					
[0 - 3M [Portugal												
[0 - 3M [Romania												
[0 - 3M [3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Slovakia												
[0 - 3M [Slovenia												



General governments exposures by country of the counterparty

						State Street	Europe Holdings Germany As of 30/06/2019							
						Dire	ect exposures							
	(mln EUR)			On balance sl	neet				Deriva	tives		Off bala	nce sheet	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance s	heet exposures	
		Total gross carrying amount of non-	Total carrying amount of non-derivative financial											Risk weighted exposure amount
Residual Maturity	Country / Region	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 0 251 0 551 431 0	0 0 251 0 551 431 0	0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 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	1,233	1,233	U	V		U C C C C C C C C C C C C C C C C C C C	U		U	U U	U U	U .	
[0 - 3M [United Kingdom													
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Norway													
[0 - 3M [Australia													
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Canada													
[0 - 3M [Hong Kong													



General governments exposures by country of the counterparty

						State Street E	urope Holdings Germany							
						Direc	As of 30/06/2019 ct exposures							
	() 500			On balance sl	neet	Direc	ct exposures		Deriva	tives		Off balan	ce sheet	-
	(mln EUR)			On Balance 3.					Derive					
												Off-balance sh	eet exposures	
								Derivatives with p	ositive 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 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 [Japan													
[0 - 3M [U.S.	0 0 248 1,516 172 0 713 2,649	0 0 248 1,516 172 0 713 2,649	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0	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	2,649	2,649	U.	U	· ·					U U	V	v	
[0 - 3M [Switzerland													
[0 - 3M [[3M - 1Y [[1Y - 2Y [Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East	7 1 0 0 0 0 0	7 1 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	
[0 - 3M [Latin America and the Caribbean	8	8	U	U					0	U	U	U	



General governments exposures by country of the counterparty

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

					State Street	Lurope Holdings dermany	J.a.i.i. & Co. No				
						As of 30/06/2019					
					Dire	ect exposures					
	(mln EUR)			On balance s	heet		Deriva	atives		Off balance sheet	
							Derivatives with positive fair value	Derivatives with	negative fair value	Off-balance sheet exposu	es
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 a fair value through other comprehensive income	t of which: Financial assets at amortised cost	Carrying amount Notional amount	Carrying amount	Notional amount	Nominal Provisi	Risk weighted exposure amount
[0 - 3M [Africa										
[0 - 3M [Others	0 0 0 0 405 28 0	0 0 0 0 405 28 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0

Notes and definition

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 have 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, Dominican Republic, Ecuador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (U.S.).

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

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



Performing and non-performing exposures

			A	s of 30/09/201	.8					P	As of 31/12/201	8		
		Gross carry	ing amount		Accumulated i accumulated c value due to c provisions ⁴	hanges in fair	Collaterals and financial		Gross carry	ing amount		Accumulated in accumulated clude due to cruprovisions ⁴	nanges in fair	Collaterals and financial
		Of which performing but past due >30		-performing ¹	On performing exposures ²	On non- performing	guarantees received on non- performing		Of which performing but past due >30		-performing ¹	On performing exposures ²	On non- performing	guarantees received on non- performing
(mln ELID)		days and <=90 days		Of which: defaulted	exposures	exposures ³	exposures		days and <=90 days		Of which: defaulted	exposures	exposures ³	exposures
(mln EUR) Debt securities (including at amortised cost and fair value)	12,858	0	0	0	0	0	0	13,946	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	8,509	0	0	0	0	0	0	10,029	0	0	0	0	0	0
Credit institutions	1,427	0	0	0	0	0	0	1,266	0	0	0	0	0	0
Other financial corporations	2,216	0	0	0	0	0	0	2,087	0	0	0	0	0	0
Non-financial corporations	706	0	0	0	0	0	0	564	0	0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	28,490	0	0	0	18	0	0	29,166	0	0	0	23	0	0
Central banks	14,516	0	0	0	0	0	0	15,351	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	11,979	0	0	0	0	0	0	11,482	0	0	0	0	0	0
Other financial corporations	884	0	0	0	0	0	0	759	0	0	0	1	0	0
Non-financial corporations	1,111	0	0	0	18	0	0	1,576	0	0	0	22	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
Households	0	0	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	41,348	0	0	0	18	0	0	43,112	0	0	0	23	0	0
OFF-BALANCE SHEET EXPOSURES	2,576		0	0	4	0	0	2,529		0	0	5	0	0

⁽¹⁾ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

⁽²⁾ Insitutions report here collective allowances for incurrred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

⁽³⁾ Insitutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 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.



Performing and non-performing exposures

			A	As of 31/03/201	9					provisions ⁴ financia				
		Gross carryi	ng amount		Accumulated i accumulated o value due to c provisions ⁴	hanges in fair	Collaterals and financial		Gross carryi	ng amount		accumulated c	hanges in fair	Collaterals and financial
		Of which performing but past due >30	Of which non	-performing ¹	On performing exposures ²	On non- performing	guarantees received on non- performing		Of which performing but past due >30		n-performing ¹	On performing exposures ²	performing	guarantees received on non- performing
(mln EUR)		days and <=90 days		Of which: defaulted	exposures	exposures ³	exposures		days and <=90 days		Of which: defaulted	exposures	exposures ³	exposures
Debt securities (including at amortised cost and fair value)	13,744	0	0	0	0	0	0	14,368	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0	0	0	0	0
General governments	10,040	0	0	0	0	0	0	10,461	0	0	0	0	0	0
Credit institutions	1,215	0	0	0	0	0	0	1,197	0	0	0	0	0	0
Other financial corporations	1,916	0	0	0	0	0	0	2,158	0	0	0	0	0	0
Non-financial corporations	573	0	0	0	0	0	0	553	0	0	0	0	0	0
Loans and advances(including at amortised cost and fair value)	27,165	0	0	0	27	0	0	26,496	0	13	0	25	3	0
Central banks	14,112	0	0	0	0	0	0	13,957	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	4	0	0	0	0	0	0
Credit institutions	10,507	0	0	0	0	0	0	9,667	0	0	0	0	0	0
Other financial corporations	1,016	0	0	0	4	0	0	1,154	0	13	0	5	3	0
Non-financial corporations	1,530	0	0	0	23	0	0	1,714	0	0	0	21	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
Households	0	0	0	0	0	0	0	0	0	0	0	0	0	0
DEBT INSTRUMENTS other than HFT	40,909	0	0	0	27	0	0	40,865	0	13	0	25	3	0
OFF-BALANCE SHEET EXPOSURES	2,498		0	0	2	0	0	2,395		0	0	3	0	0

⁽¹⁾ For the definition of non-performing exposures please refer to COMMISSION IMPLEMENTING REGULATION (EU) 2015/227 of 9 January 2015, ANNEX V, Part 2-Template related instructions, subtitle 29

⁽²⁾ Insitutions report here collective allowances for incurrred but not reported losses (instruments at amortised cost) and changes in fair value of performing exposures due to credit risk and provisions (instruments at fair value other than HFT)

⁽³⁾ Insitutions report here specific allowances for financial assets, individually and collectively estimated (instruments at amortised cost) and changes in fair value of NPE due to credit risk and provisions (instruments at fair value other than HFT)

⁽⁴⁾ For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 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

		,	As of 30/09/2018					As of 31/12/2018	3	
	Gross carrying exposures wit measures		Accumulated im accumulated character value due to creprovisions for exforted forbearance me	anges in fair dit risk and xposures with	Collateral and financial guarantees	Gross carrying exposures witl measures		Accumulated im accumulated ch value due to cre provisions for e forbearance me	anges in fair edit risk and exposures with	Collateral and financial guarantees
(mln EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	forhearance
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	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	0	0	0	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
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
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

⁽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 F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 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

	As of 31/03/2019					As of 30/06/2019				
	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees	Gross carrying amount of exposures with forbearance measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures with forbearance measures ²		Collateral and financial guarantees
(mln EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	forbearance		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures	received on exposures with forbearance measures
Debt securities (including at amortised cost and fair value)	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	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	0	0	0	0	0
Central banks	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	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
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
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

⁽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 F 18.00 / F 19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 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