

Country Code	DE
LEI Code	529900V3O1M5IH
Bank Name	State Street Europe Holdings Ger

Germany S.a.r.l. & Co. KG

HMOSF46



#### **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
В.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

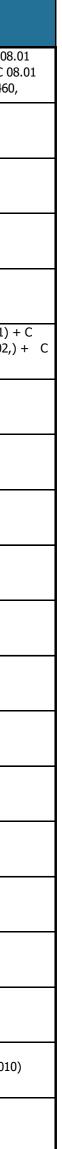
			As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS	2,436	2,426	2,420		C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional	2,436	2,426	2,420		C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	adjustments) Capital instruments eligible as CET1 Capital (including share premium and net own capital	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	instruments)	-591	-624	-653		C 01.00 (r130,c010)	
	<u> </u>	Retained earnings	-291	-024				Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income	2 (00	2 (00	2 (00		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		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		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		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	<ul><li>(-) Intangible assets (including Goodwill)</li><li>(-) DTAs that rely on future profitability and do not arise from temporary differences net of</li></ul>	-753	-727	-704		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	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 institiution 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		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)	
	B	TOTAL RISK EXPOSURE AMOUNT	6,317	6,382	6,555		C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1	Of which: Transitional adjustments included	0,31/	0,302	ددر <sub>ا</sub> ن ۵		C 02.00 (r010,c010) C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	38.56%	<b>38.01%</b>	36.91%			_
CAPITAL RATIOS (%)	C.2	TIER 1 CAPITAL RATIO (transitional period)	38.56%	38.01%	36.91%	39.70%		_
Transitional period	C.2	TOTAL CAPITAL RATIO (transitional period)	38.56%	38.01%	36.91%	39.70%		
CET1 Capital	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-	_
Fully loaded CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	38.56%	38.01%	36.91%		A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)] [D.1]/[B-B.1]	
Fully loaded <sup>1</sup>		Adjustments to CET1 due to IFRS 9 transitional arrangements						
			0	U	U		C 05.01 (r440,c010)	
Memo items		Adjustments to AT1 due to IFRS 9 transitional arrangements	U 	U 	U		C 05.01 (r440,c020)	
		Adjustments to T2 due to IFRS 9 transitional arrangements	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)	

(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 08.0 (r050, c260, s002,) + C 08.01 (r060, c260, s002)]-[C 02.00 (R220, c010) + C 02.00 (R430, c010)] - C 02.00 (R460, c102)
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 (r060, c260, s002) + C 08.01 (r050, c
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 24.00_010,C 24.
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	





	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019
(mln EUR) 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 <sup>1</sup>		0		
Of which restructuring <sup>1</sup>		0		
(Increases or (-) decreases of the fund for general banking risks, net) <sup>2</sup>	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	-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
<sup>(1)</sup> Information available only as of end of the year <sup>(2)</sup> For IERS compliance banks "zero" in cell "Increases or (-) decreases of the fund for general banking risks, pet" must be read as "n a "				

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

# **2019 EU-wide Transparency Exercise P&L** 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/			
		Fa	air value hieraro	chy		Fa	air 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 <sup>1</sup>	20,950				21,760				20,476				20,848				
TOTAL ASSETS	42,411				44,109				41,904				41,675				IAS 1.9(a), IG 6

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

(mln	n EUR)		A	s of 30/09/20:	18			As of 31/12/2018				As of 31/03/2019				As of 30/06/2019										
		Gross ca	rrying amount		Accu	mulated impai	rment	Gro	ss carrying amo	ount	Αςςι	umulated impair	rment	Gre	oss carrying amo	ount	Accun	nulated impair	ment	Gros	ss carrying am	ount	Accu	mulated impair	ment	
Breakdown of financial asset by instrument and by counterparty sector <sup>1</sup>	S	<b>Stage 1</b> Assets without significant increase in credit risk since initial recognition	<b>Stage 2</b> Assets with significant increase in credit risk since initial recognition but not credit- impaired	assets	<b>Stage 1</b> Assets without significant increase in credit risk since initial recognition		<b>Stage 3</b> Credit-impaired assets	<b>Stage 1</b> Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit- impaired	<b>Stage 3</b> Credit-impaired assets	credit risk since	increase in credit risk since	<b>Stage 3</b> Credit-impaired assets	<b>Stage 1</b> Assets without significant increase in credit risk since initial recognition	increase in credit risk since	<b>Stage 3</b> Credit-impaired assets	<b>Stage 1</b> Assets without significant increase in credit risk since initial recognition	increase in credit risk	<b>Stage 3</b> Credit- impaired assets	<b>Stage 1</b> Assets without significant increase in credit risk since initial recognition	increase in credit risk since initial recognition	<b>Stage 3</b> Credit- impaired assets	<b>Stage 1</b> Assets withou significant increase in credit risk since initial recognition	increase in credit risk since initial recognition	<b>Stage 3</b> 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)

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

## 2019 EU-wide Transparency Exercise

#### Total Assets: fair value and impairment distribution



[	SA					IM								IM						
			VaR <i>(Memoran</i>	dum item) STRE	SSED VaR <i>(Memorandum it</i>	em) AND MI	ENTAL DEFAULT GRATION RISK TAL CHARGE		ICE RISKS CAPITAL HARGE FOR CTP		VaR <i>(Memor</i>	andum item)	STRESSED VaR (M	Memorandum item)	INCREM DEFAUL MIGRATIC CAPITAL	T AND ON RISK		ICE RISKS CA IARGE FOR CT		
(mln EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	FACTO PREVIOUS AVER DAY (VaRt-1) PREV WORK	LICATION PR (ms) x AGE OF LATEST AVAII IOUS 60 (SVaRt-1 ING DAYS aRavg)		LAST MEASURE	E FLOOR	12 WEEKS AVERAGE MEASURE 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			A	s of 30/09/2018								As of 31/1	2/2018					
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0		0	0		0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	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	As of 31/03/2019	As of 30/06/2019	0		<b>.</b>	of 31/03/2019	0		0 0	<u>,                                     </u>	0		0	As of 30/0		0		0	0	U
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0					0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 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	0	0	0	0	0 0	0	0	0 0	0	0	0	0	0	0	0	0	0	0	0_'

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

## 2019 EU-wide Transparency Exercise

#### Market Risk



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 <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
	(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 Institutions	U 12 722	U 2 520	U 520		405	405	306	
	Corporates	12,733 5,649	2,539 3,345	529 3,275		11,983 5,800	1,530 3,505	3,505	
	of which: SME	J,049 0	د <del>ب</del> درد ۱	J,273		0	0	0	
	Retail	0	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	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	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 <sup>2</sup>	(1)	30,265	4,461	22	44,553	31,790	4,393	28

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

<sup>(2)</sup> Standardised Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

Standardise	ed Approach
As of 30/09/2018	As of 31/12/2018

(min	EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
Central governments or central ban		13,560	13,560	0		14,428	14,428	0	
Regional governments or local auth		0	0	0		0	0	0	
Public sector entities		0	0	0		661	661	0	
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	
Secured by mortgages on minovable	e 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 h	igh risk	0	0	0		0	0	0	
Covered bonds		0	0	0		0	0	0	
Claims on institutions and corporate		0	0	0		0	0	0	
Collective investments undertaking	<u>(CIU)</u>	0	0	0		0	0	0	
Equity		0	0	0		0	0		
Other exposures Standardised Total <sup>2</sup>		/	/	/	3	36	36	36	Δ

<sup>(1)</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects). <sup>(2)</sup> 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 <sup>1</sup> Exposure Value <sup>1</sup> Risk exposure amount Value adjustments and provisions <sup>2</sup> Original Exposure <sup>1</sup> Exposure Value <sup>1</sup> Risk expos							Value adjustments and provisions <sup>2</sup>
<b></b>	(min EUR, %)	1,895	1,895	0		1,920	1,920	0	
	Central governments or central banks Regional governments or local authorities	1,895	1,095	0		1,920	1,920	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	
	Institutions	11,750	1,557	330		11,222	777	155	
	Corporates	1,296	1,285	1,215		1,366	1,353	1,353	
	of which: SME	0	0	0		0	1,000	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
UNITED 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	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	361	361	361		364	364	364	
	Standardised Total <sup>2</sup>				10				13

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

<sup>(2)</sup> 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	Standardised Approach								
			As of 30/09/2018 As of 31/12/2018												
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>						
	(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 International Organisations	0	0	0		0	0	0							
	Institutions	77	0 77	15		17	0 17	0							
	Corporates	2,244	93	93		2,294	170	170							
	of which: SME	2,211	0	0		2,254	170	0							
	Retail	0	0	0		0	0	0							
	of which: SME	0	0	0		0	ů 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 <sup>2</sup>				0										

<sup>(1)</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects). <sup>(2)</sup> 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.



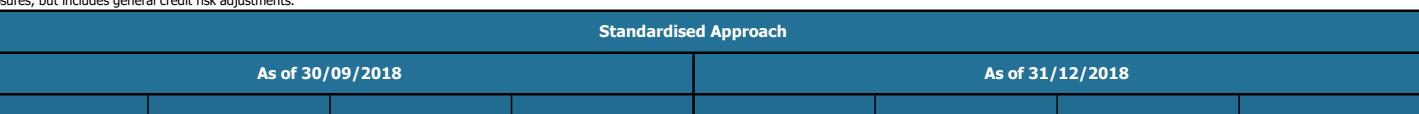
#### Credit Risk - Standardised Approach

#### 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 <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(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	
	Exposures in default	0	0		0	0	0		0
	Items associated with particularly high risk	0	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		0	0	0	
	Standardised Total <sup>2</sup>				3				3

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

<sup>(2)</sup> 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.



		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)								
	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	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	33	33	33		33	33	33	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
SPAIN	of which: SME	0	0	0		0	0	0	
SFAIN	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 <sup>2</sup>				0				0

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

<sup>(2)</sup> 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 include:	s general cre	edit risk adjustm	ents.
--	--	------------	--------------	---------------	-------------------	-------

					Standardise	d Approach			Standardised Approach									
			As of 30,	/09/2018		As of 31/12/2018												
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>									
	(min EUR, %)	057	057	0		007	007	0										
	Central governments or central banks	857	857	0		807	807	0										
	Regional governments or local authorities 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	33	33	8		41	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										
	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 Other exposures		10	25		10	10	26										
	Standardised Total <sup>2</sup>	2	Ζ	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).

<sup>(2)</sup> 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 <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments an provisions <sup>2</sup>
	(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	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME Exposures in default	0	0	0	0	0	0	0	
	Items associated with particularly high risk	0	0	0	0	0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	0	0			0	0		
	Collective investments undertakings (CIU)	0	0	0			0		
	Equity	0	0	0			0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				1			0	

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

<sup>(2)</sup> 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.



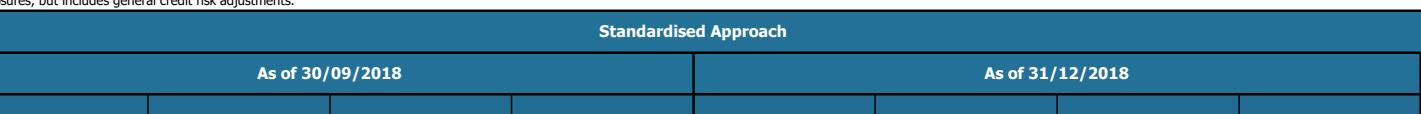
#### Credit Risk - Standardised Approach

#### 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 <sup>1</sup>	Original Exposure <sup>1</sup> Exposure Value <sup>1</sup> Risk exposure amount Value adjustments and provisions <sup>2</sup> Original Exposure <sup>1</sup> Exposure Value <sup>1</sup> Risk exposure a						
	(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	0		0	0	0	
	Corporates	13	13	13		36	31	31	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
AUSTRIA	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property 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	0
	Covered bonds	0	0	0 0		0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	n 0		0	0	0	
	Collective investments undertakings (CIU)	0	0	l n		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				0				0

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

<sup>(2)</sup> 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.



		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(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	1	1	1		1	1	1	
	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	60	60	60		59	59	59	
	Standardised Total <sup>2</sup>				0				0

<sup>(1)</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 <sup>(2)</sup> 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 inclu	udes genera	l credit risk	adjustments.	

			Standardised Approach									
			As of 30/09/2018				As of 31/12/2018					
	(mln EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>			
	Central governments or central banks	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				
INL IIILKLAINDS	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	С			
	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 Other exposures		0	0		0	U 0					
	Standardised Total <sup>2</sup>				2							

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

<sup>(2)</sup> 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.



#### Credit Risk - Standardised Approach

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

					Standardise	d Approach			
			As of 31/	03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
	(min EUR, %)	22.642	22.601	1		22.254	22.207		
	Central governments or central banks	22,643	22,691	4		22,251	22,297	4	
	Regional governments or local authorities Public sector entities	U 1 112	U 1 112	0		1,758	1,758	0	
	Multilateral Development Banks	1,113 463	1,113 463	0			605	0	
	International Organisations	405	405	0		433	433	0	
	Institutions	10,957	1,604	321			1,750	350	
	Corporates	5,997	3,616	3,616			3,996	3,996	
	of which: SME	, 0	, 0	, 0		0	0	0	
	Retail	0	0	0		0	0	0	
Concolidated data	of which: SME	0	0	0		0	0	0	
Consolidated data	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	392	392	39		352	352	35	
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0			
	Collective investments undertakings (CIU)	3 10	3 10	3 26		ט 10	ט 10	3 26	
	Equity Other exposures	602	602	602		451	451	451	
	Standardised Total <sup>2</sup>	42,586	30,900			42,055		-	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.

Standardised Approach						
As of 31/03/2019	As of 30/06/2019					

	(mln EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	Central governments or central banks	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	
	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	0 602	0 602	0 602		433	433	433	
	Standardised Total <sup>2</sup>	002	002	002	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.

					Standardise	d Approach			
			As of 31,	03/2019			As of 30,	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)	1,956	1,956	0		1,936	1,936	0	
	Central governments or central banks Regional governments or local authorities	1,950	1,950	0		1,950	1,950	0	
	Public sector entities	0	0	0		713	713	0	
	Multilateral Development Banks	0	0			/15	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	
	of which: SME	0	0	0		0	0	0	
UNITED 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	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 <sup>2</sup>				14				13

(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 <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %)	746	746	0		601	601	0	
	Central governments or central banks	/46	/40	0		691	691	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0			0	0	0	
	International Organisations	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	
	Retail	0	0	0		0	0	0	
T <b>T A I</b> \/	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	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 <sup>2</sup>				0				0

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.



#### Credit Risk - Standardised Approach

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

					Standardise	d Approach				
			As of 31/	03/2019			As of 30	s of 30/06/2019		
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
	(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	0	0	0		0	0	0		
	Institutions	136	136	27		148	148	30		
	Corporates	496	372	372		456	401	401		
	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	0	0	0		0	0	0		
	of which: SME	0	0	0	0	0	0	0	0	
	Exposures in default	0	0	0	0	0	0	0	U	
	Items associated with particularly high risk Covered bonds	170	170	17		170	170	0		
	Claims on institutions and corporates with a ST credit assessment	1/0	1/0	17		1/0	1/0	17		
	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 <sup>2</sup>		0	0	4	11	11		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 exposures, but includes general credit risk adjustments.

exposures, but includes genera	ai cicult fisk aujustificitts.								
			Standardise	ed Approach					
	As of 31/	03/2019		As of 30/06/2019					

		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	1,154	1,154	0		1,143	1,143	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	86	86	0		90	90	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	33	33	33		75	74	74	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
SPAIN	of which: SME	0	0	0		0	0	0	
JFAIN	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 <sup>2</sup>				0				1

(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 <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	1,293	1,293	0		1,233	1,233	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	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	
	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			10	U 10		
	Equity Other experies	10	10	26		10	10	26	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				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 <sup>1</sup>	riginal Exposure <sup>1</sup> Exposure Value <sup>1</sup> Risk exposure amount Value adjustments and provisions <sup>2</sup> Original Ex					Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(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	
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 <sup>2</sup>				1				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.



#### Credit Risk - Standardised Approach

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

					Standardise	d Approach			
			As of 31/	/03/2019		As of 30/06/2019			
		Original Exposure <sup>1</sup>	Priginal Exposure <sup>1</sup> Exposure Value <sup>1</sup> Risk exposure amount Value adjustments and provisions <sup>2</sup> Original Exposure <sup>1</sup> Exposure Value <sup>1</sup>						Value adjustments and provisions <sup>2</sup>
	(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	37	0	0		36	U 14	14	
	of which: SME	57	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	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	0	0	0		0	0	0	
	Other exposures	0	0	0		0	0	0	
	Standardised Total <sup>2</sup>				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.

sposures, but includes genera	al cicult fisk aujustificitts.								
			Standardise	ed Approach					
	As of 31/	03/2019		As of 30/06/2019					

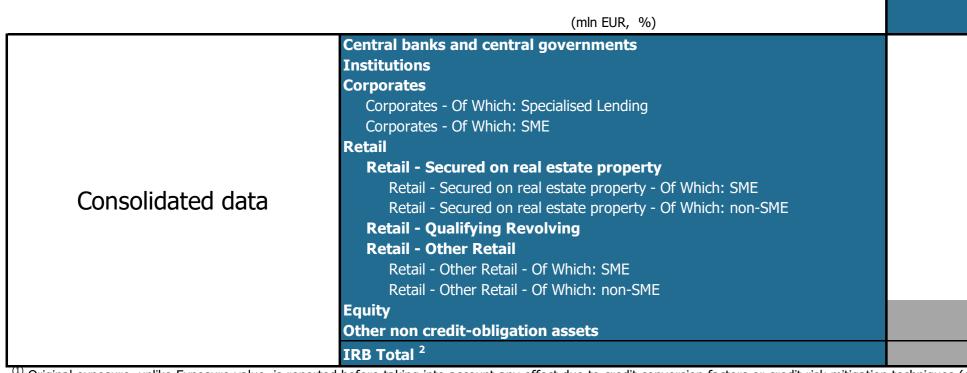
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central 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	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 <sup>2</sup>				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.

					Standardise	d Approach			
			As of 31,	/03/2019			As of 30,	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(min EUR, %) Central governments or central banks	520	520	0		521	521	0	
	Regional governments or local authorities	320	520	0		521	521	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0			0	0	0	
	International Organisations	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	
	of which: SME	0	0	0		0	0	0	
NETHERLANDS	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	70	70	7		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 <sup>2</sup>				2				2

(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.





<sup>(1)</sup> Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects). <sup>(2)</sup> IRB Total does not include the Secutarisation position unlike in the previous Transparency exercises' results.

## 2019 EU-wide Transparency Exercise

#### Credit Risk - IRB Approach

	IRB Approach																					
		As of 30/	09/2018					As of 31/	12/2018					As of 31/	/03/2019				As of 30/06/2019			
Original	Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustment s and	Original E	xposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustment s and	Original I	xposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	sure amount	Value adjustment s and	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk expos	ure amount	Value adjustment s and
	Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions		Of which: defaulted	Value		Of which: defaulted	provisions	Of which: defaulted	Value		Of which: defaulted	provisions
		0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0						0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
techniques (e q			U						U											U		



	(mln EUR)			On balance
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 asset held for trading
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Austria	0 0 0 1,063 77 0 <b>1,139</b>	0 0 0 1,063 77 0 <b>1,139</b>	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Belgium	0 0 0 398 311 0 <b>709</b>	0 0 0 398 311 0 <b>709</b>	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Bulgaria			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Cyprus			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Czech Republic			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Denmark			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Estonia			
	-			

General governments exposures by country of the counterparty

			As of 31/12/2018	3			
		gnated at fair value fair value through other of which. Financial assets at Carrying amount Notional amount Carrying amount Notional					
e sł	neet				Deriva	tives	
				Derivatives with pos	sitive fair value	Derivatives with negative f	
ets	of which: Financial assets designated at fair value through profit or loss	fair value through other		Carrying amount	Notional amount	Carrying amount	Notiona
0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	
0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0	
0	0	0	0	0	0	0	

	Off balaı	nce sheet	
	Off-balance sl	neet exposures	
air value			
			Risk weighted exposure amount
al amount	Nominal	Provisions	
0 0 0	0 0 0	0 0 0	
0 0 0	0 0 0 0	0 0 0 0	
0 0 0 0 0	<b>0</b> 0 0 0 0	0 0 0 0 0	0
0 0 0 0	0 0 0 0	0 0 0 0 0	0



	(mln EUR)			On balance she
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
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Finland	0 0 0 674 0 0 0 <b>674</b>	0 0 0 674 0 0 0 <b>674</b>	0 0 0 0 0 0 0 0 0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	France	0 0 0 447 434 0 <b>881</b>	0 0 0 447 434 0 <b>881</b>	0 0 0 0 0 0 0 0 0 0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more	Germany	0 0 100 0 661 0 0	0 0 100 0 661 0 0	0 0 0 0 0 0 0 0
Total [ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Croatia	761	761	0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Greece			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Hungary			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Ireland	0 0 0 569 580 0 <b>1,149</b>	0 0 0 569 580 0 <b>1,149</b>	0 0 0 0 0 0 0 0 0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Italy	0 50 0 460 167 0 <b>677</b>	0 50 0 460 167 0 <b>677</b>	0 0 0 0 0 0 0 0 0 0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Latvia		6//	

General governments exposures by country of the counterparty

			As of 31/12/2018	3			
		value comprehensive income         of modular function carses in amortized cost.         Carrying amount         Netional amount         Carrying amount         Carrying amount         Netional amortized cost.         Netional amortized cost.           0					
ance sl	heet				Deriva	tives	
				Derivatives with pos	itive fair value	Derivatives with	negative fa
al assets ling	of which: Financial assets designated at fair value through profit or loss	fair value through other		Carrying amount	Notional amount	Carrying amount	Notiona
0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	
0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	
0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0	
0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	

	Off balar	nce sheet	
	Off-balance st		
air value			
			Risk weighted exposure amount
	Nominal	Provisions	
al amount	Nominai	FIOVISIONS	
0	0		
0 0 0	0 0 0	0 0 0	
0 0 0 0	0 0 0 0	0 0 0 0	
<b>0</b>	<b>0</b>	0	0
0 0 0 0 0	0 0 0 0	0 0 0 0 0 0	
0 0 0	0 0 0	0 0 0	0
0	0		0
0 0 0	0 0 0 0	0 0 0 0 0 0	
0 0 <b>0</b>	0 0 <b>0</b>	0 0 0	0
0	0	0	
0 0 0 0	0 0 0 0	0 0 0	
0 0 0	0 0 0	0 0 0 0 0 0	
0	0	0	0
0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	
0 0 0 0 0 0 0 0	0 0 0	0 0 0	0
Ŭ			



	(mln EUR)			On balance
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 asset held for trading
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Lithuania			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Luxembourg			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Malta			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Netherlands	0 0 0 357 161 0 <b>518</b>	0 0 0 357 161 0 <b>518</b>	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Poland			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Portugal			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Romania			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Slovakia			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Slovenia			

General governments exposures by country of the counterparty

			As of 31/12/2018				
		Direc	ct exposures				
e sl	heet				Derivat	tives	
				Derivatives with pos	Derivatives with	Derivatives with negative fa	
ts	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	Notiona
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	

		nce sheet	
	Off-balance sł		
air value			
			Risk weighted
			exposure amount
	Nominal	Provisions	
al amount			
0 0 0	0 0 0	0 0 0	
0 0 0	0 0 0	0 0 0	
0 <b>0</b>	0 0	0 0	0



	(mln EUR)			On balance
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 asset held for trading
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Spain	0 0 251 167 821 0 <b>1,239</b>	0 0 251 167 821 0 <b>1,239</b>	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Sweden			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	United Kingdom			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Iceland			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Liechtenstein			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Norway			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Australia			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Canada			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Hong Kong			

General governments exposures by country of the counterparty

			As of 31/12/2018	3			
		Direc	ct exposures				
e sl	heet				Deriva	tives	
				Derivatives with pos	itive fair value	Derivatives with	negative f
ets	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	Notiona
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	
-							

		nce sheet	
	Off-balance sł	neet exposures	
air value			
			Risk weighted
			exposure amount
	Nominal	Provisions	
al amount			
0 0	0 0	0 0	
0 0 0	0 0 0	0 0 0	
0 0 <b>0</b>	0 0 <b>0</b>	0 0 <b>0</b>	0



	(mln EUR)			On balance
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 asset held for trading
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Japan			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	U.S.	0 0 457 1,463 0 0 <b>1,920</b>	0 0 457 1,463 0 0 <b>1,920</b>	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	China			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Switzerland			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Other advanced economies non EEA			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Other Central and eastern Europe countries non EEA			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Middle East	14 0 0 0 0 0 0 0 14	14 0 0 0 0 0 0 0 14	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Latin America and the Caribbean			

General governments exposures by country of the counterparty

			As of 31/12/2018	3			
		Direc	ct exposures				
e sl	heet				Deriva	tives	
				Derivatives with pos	itive fair value	Derivatives with	negative fa
ets	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	Notiona
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 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	

Off-balance sł	neet exposures				
		Risk weighted exposure amount			
Nominal	Provisions				
Homman	FIOUSIONS				
0	0				
0 0	0 0				
0 0	0 0	0			
0	0				
0 0 0	0 0 0				
0 0 0	0 0				
0	0	0			
	Off-balance sh Nominal				



	(mln EUR)			On balance
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 asset held for trading
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Africa			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Others	0 0 0 123 283 0 <b>405</b>	0 0 0 123 283 0 <b>405</b>	

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

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that 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. Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), 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, Chad, 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.

#### 2019 EU-wide Transparency Exercise

#### General governments exposures by country of the counterparty

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

		As of 31/12/2018	}			
	Direc	ct exposures				
heet				Derivat	tives	
			Derivatives with pos	sitive fair value	Derivatives with	negative fa
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	Notiona
0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	
	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets designated at fair value through profit or loss       of which: Financial assets at fair value through other comprehensive income         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system         Image: Complex of the system       Image: Complex of the system	Direct exposures         Deet         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         Image: Colspan="2">Image: Colspan="2"         Image: Colspan="2">Image: Colspan="2"       Image: Colsp	neet       Image: Second	Direct exposures         Derivatives with positive fair value         Derivatives with positive fair value         of which: Financial assets at designated at fair value through other comprehensive income       of which: Financial assets at amortised cost       Carrying amount       Notional amount         Image: Comprehensive income         Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income         Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income         Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income         Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income         Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income         Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income         Image: Comprehensive income       Image: Comprehensive income       Image: Comprehensive income <td>Direct exposures         Derivatives with positive fair value       Derivatives with positive fair value         Derivatives with positive fair value       Derivatives with positive fair value         of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at amortised cost       Carrying amount       Carrying amount         Image: Definition of the profit or loss       of which: Financial assets at amortised cost       of which: Financial assets at amortised cost       Image: Definition of the profit or loss       Image: Definition of the profit or loss       Carrying amount         Image: Definition of the profit or loss       of which: Financial assets at amortised cost       Image: Definition of the profit or loss       Image: Definition of the profit or loss       Image: Definition of the profit or loss         <td< td=""></td<></td>	Direct exposures         Derivatives with positive fair value       Derivatives with positive fair value         Derivatives with positive fair value       Derivatives with positive fair value         of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at through profit or loss       of which: Financial assets at amortised cost       Carrying amount       Carrying amount         Image: Definition of the profit or loss       of which: Financial assets at amortised cost       of which: Financial assets at amortised cost       Image: Definition of the profit or loss       Image: Definition of the profit or loss       Carrying amount         Image: Definition of the profit or loss       of which: Financial assets at amortised cost       Image: Definition of the profit or loss       Image: Definition of the profit or loss       Image: Definition of the profit or loss <td< td=""></td<>

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominica, Dominica, Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, 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,

	Off balar	nce sheet	
	Off-balance sl	neet exposures	
air value			
			Risk weighted exposure amount
al amount	Nominal	Provisions	
0	0	0	
0 0	0 0	0	
0	0	0	
0 0	0 0	0	
0	0	0	-
0	0	0	0



	(mln EUR)			On balance sh
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
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Austria	0 0 245 748 77 0 <b>1,070</b>	0 0 245 748 77 0 <b>1,070</b>	0 0 0 0 0 0 0 0 0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Belgium	0 0 0 701 0 0 701 701	0 0 0 701 0 0 7 <b>01</b>	0 0 0 0 0 0 0 0 0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Bulgaria			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Cyprus			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Czech Republic			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Denmark			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Estonia	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0

General governments exposures by country of the counterparty

			As of 30/06/2019				
		Direc	ct exposures				
nce sl	neet				Deriva	tives	
			Derivatives with positive fair value Derivatives wit			negative fa	
assets J	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	Notiona
0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	
0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	
0 0 0 0 0 0	0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0			0 0 0 0 0 0	
0	0	0	0	0	0	0	

	Off balar	nce sheet	
	Off-balance sł	neet exposures	
air value			
			Risk weighted exposure amount
	Nominal	Provisions	
al amount			
0 0	0	0	
0 0 0	0 0 0	0 0 0	
0 0 <b>0</b>	0 0 <b>0</b>	0 0 <b>0</b>	0
0 0 0 0	0 0 0 0 0	0 0 0 0 0	
0 0 <b>0</b>	0 0 <b>0</b>	0 0 <b>0</b>	0
0 0 0 0	0 0 0 0	0 0 0 0	
0 0 0	0 0 0 0	0 0 0 <b>0</b>	0



	(mln EUR)			On balance she
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
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Finland	0 0 100 549 0 0 6 <b>49</b>	0 0 100 549 0 0 6 <b>49</b>	0 0 0 0 0 0 0 0 0 0 0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	France	0 0 81 747 80 0 <b>908</b>	0 0 81 747 80 0 <b>908</b>	0 0 0 0 0 0 0 0 0 0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Germany	0 0 100 151 406 0 0 <b>657</b>	0 0 100 151 406 0 0 <b>657</b>	0 0 0 0 0 0 0 0 0 0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Croatia			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Greece			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Hungary			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Ireland	0 0 308 213 558 0 <b>1,078</b>	0 0 308 213 558 0 <b>1,078</b>	0 0 0 0 0 0 0 0 0 0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Italy	0 0 0 0 0 554 64 0 <b>619</b>	0 0 0 0 554 64 0 <b>619</b>	0 0 0 0 0 0 0 0 0 0 0
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Latvia	619	619	

General governments exposures by country of the counterparty

			As of 30/06/2019					
Image: sector of which: Financial assets at designated at fair value through other fair value through other comprehensive income       of which: Financial assets at amortised cost       Carrying amount       Notional amount       Carrying amount         0 <td< th=""><th></th></td<>								
nce sł	neet				Deriva	tives		
		Derivatives with posi				Derivatives with negative f		
issets	designated at fair value	fair value through other		Carrying amount	Notional amount	Carrying amount	Notiona	
0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0		
0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0		
0 0 0 0 0 0 0	0 0 0 0 0 0				0			
0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0		
0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0		
•			<b>.</b>					

	Off balar	nce sheet	
	Off-balance sh		
air value			
			Risk weighted exposure amount
	Nominal	Provisions	
al amount			
0 0 0	0 0 0	0 0 0	
0 0	0 0	0 0	
0 0 0	0 0 0	0 0 0	0
0 0	0 0 0	0 0 0 0 0 0	
0 0 0 0	0 0 0	0	
0	<b>0</b>	0	0
0 0 0	0 0 0	0 0 0 0 0 0	
0 0 0	0 0	0	
0	0	0	0
0 0 0 0	0	0	
0	0 0 0	0 0 0 0 0 0	
0 0 <b>0</b>	0 0 0	0	0
0 0 0	0 0 0	0 0 0	
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	
0 <b>0</b>	0 <b>0</b>	0 <b>0</b>	0



	(mln EUR)			On balance
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 asset held for trading
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Lithuania			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Luxembourg			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Malta			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Netherlands	0 0 0 518 0 0 518 0 518	0 0 0 518 0 0 5 <b>518</b>	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Poland			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Portugal			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Romania			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Slovakia			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Slovenia			

General governments exposures by country of the counterparty

		As of 30/06/2019					
	Direc	ct exposures					
heet				Derivat	tives		
			Derivatives with pos	itive fair value	Derivatives with negative		
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	Notiona	
0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0		
	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets designated at fair value through profit or loss       of which: Financial assets at fair value through other comprehensive income         Image: Complexity of the second secon	Direct exposures         heet         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         Image:	of which: Financial assets at 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         Image: Comprehensive income       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Comprehensive income       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         I	Direct exposures         Derivatives with positive fair value         Derivatives with positive fair value         Or which: Financial assets at designated at fair value through other comprehensive income       Carrying amount       Notional amount         of which: Financial assets at dra value through other comprehensive income       of which: Financial assets at comprehensive income       of which: Financial assets at amortised cost       Carrying amount       Notional amount         Image: State of the	Direct exposures         Perivatives with positive fair value         Direct exposures         Derivatives with positive fair value         Derivatives with positive fair value         of which: Financial assets of designated at fair value through other fair value through profit or loss       of which: Financial assets at anortfeed cost       Carrying amount       Notional amount       Carrying amount         Image: Comprehensive income       Image: Comprehensive income       Image: Carrying amount       Notional amount       Carrying amount         Image: Comprehensive income       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Comprehensive income       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Comprehensive income       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Comprehensive income       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount       Image: Carrying amount         Image: Carrying amount       Image: Carrying amount       Imag	

		nce sheet	
	Off-balance sł	neet exposures	
air value			
			Risk weighted
			exposure amount
	Nominal	Provisions	
al amount			
0 0 0	0 0 0	0 0 0	
0 0 0	0 0 0	0 0 0	
0 <b>0</b>	0 0	0 0	0



	(mln EUR)			On balance
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)	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Spain	0 0 251 0 551 431 0 <b>1,233</b>	0 0 251 0 551 431 0 <b>1,233</b>	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Sweden			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	United Kingdom			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Iceland			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Liechtenstein			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Norway			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Australia			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Canada			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Hong Kong			

General governments exposures by country of the counterparty

			As of 30/06/2019				
		Direc	ct exposures				
e sl	neet				Deriva	tives	
				Derivatives with pos	itive fair value	Derivatives with	negative f
ets	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	Notiona
0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	
0	0	0	0	0	0	0	

	Off balar	nce sheet	
	Off-balance sł	neet exposures	
air value			
			Risk weighted
			exposure amount
	Nominal	Provisions	
al amount			
0 0	0 0	0 0	
0 0 0	0 0 0	0 0 0	
0 0 <b>0</b>	0 0 <b>0</b>	0 0 <b>0</b>	0



	(mln EUR)			On balance
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 asset held for trading
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Japan .			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	U.S.	0 0 248 1,516 172 0 713 <b>2,649</b>	0 0 248 1,516 172 0 713 <b>2,649</b>	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	China			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Switzerland			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Other advanced economies non EEA			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Other Central and eastern Europe countries non EEA			
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Middle East	7 1 0 0 0 0 0 0 8	7 1 0 0 0 0 0 0 0 8	
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Latin America and the Caribbean			

General governments exposures by country of the counterparty

			As of 30/06/2019				
		Direc	ct exposures				
e sl	neet				Deriva	tives	
				Derivatives with pos	itive fair value	Derivatives with negativ	
ets	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	Notiona
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	
0							
0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	

	Off balar		
	Off-balance sł		
fair value			
			Risk weighted exposure amount
	Nominal	Provisions	
	Nominai	Provisions	
al amount			
0 0	0	0	
0 0 0	0 0 0	0 0 0	
0 0 0	0 0 0	0 0 0	0
	0	0	
0	0	0	
0 0 0	0 0 0	0 0 0	
0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0	
0	0	0	0



		As of 30/06/2019												
			Direct exposures											
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sł	neet exposures	
		Derivatives with positive fair value Derivatives with negative fair value Derivatives with negative fair value						n 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 [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Africa													
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more	Others	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 0 0 0	
Total		A33	433	0	0	0	0	0	0	0	0	0	0	0

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

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that 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. Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (British), 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, Chad, 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.

#### 2019 EU-wide Transparency Exercise

#### General governments exposures by country of the counterparty

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominica, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guadeloupe,



			l	As of 30/09/201	8		As of 31/12/2018							
		Gross carrying amount			provisions <sup>4</sup> finan		Collaterals and financial		Gross carrying amount			Accumulated impairment, accumulated changes in fair value due to credit risk and provisions <sup>4</sup>		Collaterals and financial
	Of which performing but past due >30	n-performing <sup>1</sup>	On performing exposures <sup>2</sup> On non		guarantees received on non- performing		Of which performing but past due >30				performing	guarantees received on non- performing		
(mln EUR)		days and <=90 days		Of which: defaulted		exposures <sup>3</sup>	exposures		days and <=90 days		Of which: defaulted	exposures	exposures <sup>3</sup>	exposures
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

<sup>(1)</sup> 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 <sup>(2)</sup> Insitutions report here collective allowances for incurred 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) <sup>(3)</sup> 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) <sup>(4)</sup> For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported

according to the FINREP framework (templates 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.

#### 2019 EU-wide Transparency Exercise

#### Performing and non-performing exposures





			A	s of 31/03/201	9		As of 30/06/2019							
		Gross carry	ing amount	Accumulated impairment, accumulated changes in fair value due to credit risk and provisions <sup>4</sup>		Collaterals and financial guarantees received on non- performing		Gross carrying amount			Accumulated impairment, accumulated changes in fair value due to credit risk and provisions <sup>4</sup>		Collaterals and financial	
		Of which performing but past due >30			On performing		On non- performing		Of which performing but past due >30			On performing perfor	On non- performing	guarantees received on non- performing
(mln EUR)		days and <=90 days		Of which: defaulted	– exposures <sup>2</sup>	exposures <sup>3</sup>	exposures		days and <=90 days		Of which: defaulted	– exposures <sup>2</sup>	exposures <sup>3</sup>	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 IM
 (2) Insitutions report here collective allowances for incurred but not reported losse
 (3) Insitutions report here specific allowances for financial assets, individually and of
 (4) For the on-balance sheet items, accumulated impairments and accumulated neg according to the FINREP framework (templates F 18.00 / F 19.00), which follows a instruments, the same item ('Accumulated impairment, accumulated changes in fair generally reported with a positive sign.

#### 2019 EU-wide Transparency Exercise

Performing and non-performing exposures

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

(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 incurred 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

## EBA EUROPEAN BANKING AUTHORITY

## **2019 EU-wide Transparency Exercise**

			As of 30/09/2018	}		As of 31/12/2018							
	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 <sup>2</sup>		Collateral and financial guarantees	Gross carrying exposures wit measures		Accumulated in 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	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			

<sup>(1)</sup> 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

<sup>(2)</sup> For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates 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

## EBA EUROPEAN BANKING AUTHORITY

#### **2019 EU-wide Transparency Exercise**

			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 <sup>2</sup>		Collateral and financial guarantees	Gross carrying exposures wit measures		Accumulated impairment, accumulated changes in fair value due to credit risk and provisions for exposures wi forbearance measures <sup>2</sup>		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	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.

#### Forborne exposures