

2024 EU-wide Transparency Exercise

Bank Name	BofA Securities Europe SA
LEI Code	549300FH0WJAPEHTIQ77
Country Code	FR

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

2024 EU-wide Transparency Exercise

Key Metrics

BofA Securities Europe SA

(mln EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	7,757	7,898	7,853	7,818	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	7,757	7,898	7,853	7,818	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	7,757	7,898	7,853	7,818	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	7,757	7,898	7,853	7,818	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	8,677	8,818	9,193	9,176	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	8,677	8,818	9,193	9,176	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount	41,317	40,232	43,769	40,860	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	41,317	40,232	43,769	40,860	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	18.77%	19.63%	17.94%	19.13%	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	18.77%	19.63%	17.94%	19.13%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition	18.77%	19.63%	17.94%	19.13%	CA3 (3)	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	18.77%	19.63%	17.94%	19.13%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition	21.00%	21.92%	21.00%	22.46%	CA3 (5)	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	21.00%	21.92%	21.00%	22.46%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	125,982	102,779	125,014	115,626	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital	6.16%	7.68%	6.28%	6.76%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

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Leverage ratio

BofA Securities Europe SA

(min EUR, %)		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	7,757	7,898	7,853	7,818	C 47.00 (r0320,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	7,757	7,898	7,853	7,818	C 47.00 (r0310,c0010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	125,982	102,779	125,014	115,626	C 47.00 (r0300,c0010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	125,982	102,779	125,014	115,626	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	6.16%	7.68%	6.28%	6.76%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	6.16%	7.68%	6.28%	6.76%	[A.2]/[B.2]	

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Capital

BoFA Securities Europe SA

Table with columns: Item, As of 30/09/2023, As of 31/12/2023, As of 31/03/2024, As of 30/06/2024, COREP CODE, REGULATION. Rows include OWN FUNDS, ADDITIONAL TIER 1 CAPITAL, TIER 2 CAPITAL, and OWN FUNDS REQUIREMENTS.

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

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Overview of Risk exposure amounts

BofA Securities Europe SA

	RWAs				COREP CODE
	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
(min EUR, %)					
Credit risk (excluding CCR and Securitisations) ¹	1,235	570	625	864	C 02.00 (r0040, c0010) - (C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0060, c0260, s002) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0490, c0010)
Of which the standardised approach	1,235	570	625	864	C 02.00 (r0060, c0010) - (C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001))
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (r0250, c0010) - (C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002))
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010) - (C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001))
Of which equity IRB	0	0	0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	19,121	18,364	20,355	20,060	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0490, c0010)
Credit valuation adjustment - CVA	5,700	5,368	5,415	5,132	C 02.00 (r0640, c0010)
Settlement risk	296	403	348	250	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	30	4	2	1	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	12,962	13,549	14,540	12,068	C 02.00 (r0520, c0010)
Of which the standardised approach	3,440	1,787	1,086	1,242	C 02.00 (r0530, c0010)
Of which IMA	9,522	11,761	13,454	10,826	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	1,191	567	532	559	C 19.00 (r0010, c0010)*12.5 + C 20.00 (r0010, c0450)*12.5 + MAX(C 24.00 (r0010, c0090), C 24.00 (r0010, c0100), C 24.00 (r0010, c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	1,974	1,974	2,484	2,484	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	1,974	1,974	2,484	2,484	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	41,317	40,232	43,769	40,860	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)
² On-balance sheet exposures related to Free Deliveries (according to Article 379(1)) have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.

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Market Risk
BoTA Securities Europe SA

	SA		IM										IM											
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)			INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT
			MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)		PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE			
(min EUR)																								
	As of 30/09/2023	As of 31/12/2023	As of 30/09/2023										As of 31/12/2023											
Traded Debt Instruments	2,234	573	37	54	57	93							45	35	71	39								
Of which: General risk	122	8	37	45	64	93							44	34	75	38								
Of which: Specific risk	2,111	564	6	14	11	23							7	12	13	13								
Equities	173	162	14	15	55	48							11	10	35	26								
Of which: General risk	99	91	0	0	0	0							0	0	0	0								
Of which: Specific risk	75	71	14	15	55	48							11	10	35	26								
Foreign exchange risk	280	106	8	5	19	11							6	7	15	20								
Commodities risk	314	293	7	4	5	5							4	3	3	5								
Total	3,001	1,133	166	55	472	213	27	29	38	95	65	9,522	195	34	426	147	275	274	31	45	43	11,761		
	As of 31/03/2024	As of 30/06/2024	As of 31/03/2024										As of 30/06/2024											
Traded Debt Instruments	330	328	35	50	60	59							42	46	59	69								
Of which: General risk	9	28	34	47	57	56							36	29	54	64								
Of which: Specific risk	321	300	9	14	15	24							14	24	22	23								
Equities	107	121	10	13	26	39							11	12	28	21								
Of which: General risk	62	73	6	9	9	9							0	0	0	0								
Of which: Specific risk	45	48	10	13	26	30							11	12	28	21								
Foreign exchange risk	177	239	14	22	34	48							8	11	21	28								
Commodities risk	368	401	7	5	6	11							7	5	12	10								
Total	982	1,059	152	68	493	210	388	365	29	42	43	13,454	182	42	412	159	227	182	30	45	43	10,628		

Market risk template does not include CUI positions under the particular approach for position risk in CUIs (Articles 348(1), 350(3) (c) and 364(2) (a) CRD), which instead are included in the RWA OI1 template.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
Consolidated data								
Central governments or central banks	10,395	64	10,395	653	12,661	12,661	359	
Regional governments or local authorities	64	451	41	2	64	451	2	
Public sector entities	988	988	181	845	845	845	144	
Multilateral Development Banks	76	76	0	0	121	121	0	
International Organisations	2,095	2,141	0	2,039	2,039	2,079	0	
Institutions	11,288	11,288	1,086	9,724	9,748	9,748	1,044	
Corporates	35,611	16,108	14,028	15,537	15,038	15,038	13,034	
of which: SME	0	0	0	0	0	0	0	
Retail	0	0	0	0	0	0	0	
Secured by mortgages on immovable property	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
of which: Retail	0	0	0	0	0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Exposures associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	8,064	8,064	3,476	8,597	8,597	8,597	3,736	
Collective Investments Underlinings (CUI)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total ⁴	49,273	49,273	29,274	1	49,273	49,121	18,814	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 Exposure value does not include the securitisation portion unless in the results prior to the 2012 exercise.
³ Only the most relevant exposures are disclosed. These have been selected under the following rule: Countries of counterparty covering up to 5% of total original exposures or Top 10 countries ranked by original exposure, calculated as of last quarter.
⁴ Starting from the 2023 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of country.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
FRANCE								
Central governments or central banks	6,650	6,650	351	7,133	7,133	7,133	120	
Regional governments or local authorities	15	15	0	0	23	23	0	
Public sector entities	15	15	0	0	23	23	0	
Multilateral Development Banks	0	0	0	0	0	0	0	
International Organisations	0	0	0	0	0	0	0	
Institutions	3,590	3,590	331	4,121	4,124	4,124	283	
Corporates	2,124	2,124	1,945	1,644	1,644	1,644	1,454	
of which: SME	0	0	0	0	0	0	0	
Retail	0	0	0	0	0	0	0	
Secured by mortgages on immovable property	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
of which: Retail	0	0	0	0	0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Exposures associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	254	254	112	264	264	264	96	
Collective Investments Underlinings (CUI)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total ⁴	10,254	10,254	4	1	10,254	10,254	116	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 includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
UNITED KINGDOM								
Central governments or central banks	457	457	0	400	400	400	0	
Regional governments or local authorities	0	0	0	0	0	0	0	
Public sector entities	0	0	0	0	0	0	0	
Multilateral Development Banks	0	0	0	0	0	0	0	
International Organisations	0	0	0	0	0	0	0	
Institutions	1,778	1,778	28	1,788	1,788	1,788	28	
Corporates	2,067	2,014	1,059	1,893	1,843	1,843	934	
of which: SME	0	0	0	0	0	0	0	
Retail	0	0	0	0	0	0	0	
Secured by mortgages on immovable property	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
of which: Retail	0	0	0	0	0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Exposures associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	3,096	3,096	1,546	3,823	3,823	3,823	1,912	
Collective Investments Underlinings (CUI)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total ⁴	2,231	2,231	1	1	2,231	2,231	1	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 includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
GERMANY								
Central governments or central banks	1,341	1,341	0	2,061	2,061	2,061	0	
Regional governments or local authorities	39	39	0	39	39	39	0	
Public sector entities	406	406	0	423	423	423	0	
Multilateral Development Banks	0	0	0	0	0	0	0	
International Organisations	0	0	0	0	0	0	0	
Institutions	1,849	1,841	391	1,638	1,631	1,631	352	
Corporates	1,839	1,839	1,671	1,896	1,897	1,712	1,712	
of which: SME	0	0	0	0	0	0	0	
Retail	0	0	0	0	0	0	0	
Secured by mortgages on immovable property	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
of which: Retail	0	0	0	0	0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Exposures associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	394	394	341	483	483	483	250	
Collective Investments Underlinings (CUI)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total ⁴	4,023	4,023	1	4	4,023	4,023	1	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 includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)								
UNITED STATES								
Central governments or central banks	0	0	0	0	0	0	0	
Regional governments or local authorities	0	0	0	0	0	0	0	
Public sector entities	0	0	0	0	0	0	0	
Multilateral Development Banks	0	0	0	0	0	0	0	
International Organisations	0	0	0	0	0	0	0	
Institutions	2,067	2,067	511	1,576	1,576	1,576	304	
Corporates	650	650	650	400	400	390	390	
of which: SME	0	0	0	0	0	0	0	
Retail	0	0	0	0	0	0	0	
Secured by mortgages on immovable property	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
of which: Retail	0	0	0	0	0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Exposures associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	2,150	2,150	614	2,504	2,504	2,504	650	
Collective Investments Underlinings (CUI)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total ⁴	2,067	2,067	1	1	2,067	2,067	1	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 includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
Consolidated data	Central governments or central banks	10,207	10,206	472		7,889	7,889	800	
	Regional governments or local authorities	402	402	2		46	46	21	1
	Public sector entities	992	992	196		873	873	167	0
	Multilateral Development Banks	1,173	1,173	0		1,173	1,173	618	0
	International Organisations	3,111	3,181	0		2,983	2,983	0	0
	Institutions	11,209	11,209	1,808		10,612	10,612	2,010	0
	Corporates	16,474	16,967	13,883		16,678	16,395	13,588	0
	of which: SME	0	0	0		0	0	0	0
	Retail	0	0	0		0	0	0	0
	of which: SME	0	0	0		0	0	0	0
	Secured by mortgages on immovable property	0	0	0		0	0	0	0
	of which: SME	0	0	0		0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	10,161	10,162	4,678		9,670	9,670	4,406		
Collective investments undertakings (CIU)	0	0	0		1	1	14		
Equity	0	0	0		0	0	0		
Other resources	0	0	0		0	0	0		
Standardised Total ²	53,243	53,202	23,843	0	49,468	48,623	23,724	0	

(1) Original exposure, unless 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 securitisation portfolio unless the results refer to the 2023 exercise.
 (3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparties covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
FRANCE	Central governments or central banks	6,085	6,085	277		5,322	5,326	301	
	Regional governments or local authorities	0	0	0		0	0	0	0
	Public sector entities	22	22	0		26	26	0	0
	Multilateral Development Banks	0	0	0		0	0	0	0
	International Organisations	0	0	0		0	0	0	0
	Institutions	4,936	4,936	382		4,803	4,803	480	0
	Corporates	1,714	1,714	1,174		1,525	1,514	1,106	0
	of which: SME	0	0	0		0	0	0	0
	Retail	0	0	0		0	0	0	0
	of which: SME	0	0	0		0	0	0	0
	Secured by mortgages on immovable property	0	0	0		0	0	0	0
	of which: SME	0	0	0		0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	394	394	383		388	388	383	0	
Collective investments undertakings (CIU)	0	0	0		0	0	0	0	
Equity	0	0	0		0	0	0	0	
Other resources	0	0	0		0	0	0	0	
Standardised Total ²	12,047	12,047	7,842	0	11,764	11,764	7,887	0	

(1) Original exposure, unless 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 counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED KINGDOM	Central governments or central banks	433	433	0		325	325	0	
	Regional governments or local authorities	0	0	0		0	0	0	0
	Public sector entities	0	0	0		0	0	0	0
	Multilateral Development Banks	0	0	0		0	0	0	0
	International Organisations	0	0	0		0	0	0	0
	Institutions	1,888	1,888	708		1,722	1,722	703	0
	Corporates	1,770	1,728	894		2,014	1,962	990	0
	of which: SME	0	0	0		0	0	0	0
	Retail	0	0	0		0	0	0	0
	of which: SME	0	0	0		0	0	0	0
	Secured by mortgages on immovable property	0	0	0		0	0	0	0
	of which: SME	0	0	0		0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	433	433	2,239		4,367	4,367	2,164		
Collective investments undertakings (CIU)	0	0	0		0	0	0	0	
Equity	0	0	0		0	0	0	0	
Other resources	0	0	0		0	0	0	0	
Standardised Total ²	2,324	2,324	3,027	0	2,052	2,052	3,027	0	

(1) Original exposure, unless 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 counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
GERMANY	Central governments or central banks	1,563	1,563	2		973	973	0	
	Regional governments or local authorities	38	38	0		19	19	0	
	Public sector entities	523	523	0		463	463	0	0
	Multilateral Development Banks	0	0	0		0	0	0	0
	International Organisations	0	0	0		0	0	0	0
	Institutions	1,627	1,627	287		1,366	1,366	253	0
	Corporates	2,025	2,025	1,743		2,021	2,025	1,998	0
	of which: SME	0	0	0		0	0	0	0
	Retail	0	0	0		0	0	0	0
	of which: SME	0	0	0		0	0	0	0
	Secured by mortgages on immovable property	0	0	0		0	0	0	0
	of which: SME	0	0	0		0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	828	828	306		564	564	276		
Collective investments undertakings (CIU)	0	0	0		0	0	0	0	
Equity	0	0	0		0	0	0	0	
Other resources	0	0	0		0	0	0	0	
Standardised Total ²	3,751	3,751	2,681	0	3,721	3,721	2,681	0	

(1) Original exposure, unless 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 counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ²	Risk exposure amount	Value adjustments and provisions ³
(in EUR, %)									
UNITED STATES	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	0
	Public sector entities	0	0	0		0	0	0	0
	Multilateral Development Banks	0	0	0		0	0	0	0
	International Organisations	0	0	0		0	0	0	0
	Institutions	1,996	1,996	870		1,797	1,797	394	0
	Corporates	824	824	824		824	824	824	0
	of which: SME	0	0	0		0	0	0	0
	Retail	0	0	0		0	0	0	0
	of which: SME	0	0	0		0	0	0	0
	Secured by mortgages on immovable property	0	0	0		0	0	0	0
	of which: SME	0	0	0		0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0	
Claims on institutions and corporates with a ST credit assessment	2,882	2,882	821		2,700	2,700	882		
Collective investments undertakings (CIU)	0	0	0		1	1	14		
Equity	0	0	0		0	0	0	0	
Other resources	0	0	0		1	1	1	0	
Standardised Total ²	3,996	3,996	1,691	0	3,800	3,800	1,691	0	

(1) Original exposure, unless 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 counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
Other Countries	Central governments or central banks	305	305	0		282	282	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	373	373	0		428	428	0	
	International Organisations	1314	1304	0		1263	1263	0	
	Institutions	0	0	0		0	0	0	
	Corporates	0	0	0		0	0	0	
	of which SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	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	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total ⁽⁴⁾		1789	1789	0		1776	1776	0	

(1) Original exposure, unless 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 counterpart includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
LUXEMBOURG	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	3185	3185	2,858		3,047	3,047	2,909	
	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	
	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	277	277	95		259	259	52	
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 ⁽⁴⁾		3185	3185	2,858		3,047	3,047	2,909	

(1) Original exposure, unless 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 counterpart includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
CAYMAN ISLANDS	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	2,966	2,966	2,966		2,906	2,906	2,906	
	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	
	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 ⁽⁴⁾		2,966	2,966	2,966		2,906	2,906	2,906	

(1) Original exposure, unless 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 counterpart includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
INDIA	Central governments or central banks	310	310	96		386	386	390	
	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	808	808	808		1,297	1,297	1,297	
	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	
	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 ⁽⁴⁾		1,118	1,118	96		1,683	1,683	1,687	

(1) Original exposure, unless 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 counterpart includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
NETHERLANDS	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	1,329	1,313	1,003		992	992	805	
	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	
	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	124	124	44		72	72	30	
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 ⁽⁴⁾		1,329	1,313	1,003		992	992	805	

(1) Original exposure, unless 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 counterpart includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
DENMARK	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	26	26	0		60	60	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	20	20	20		35	35	17	
	Corporates	88	88	88		268	268	268	
	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	
	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	79	79	27		88	88	44	
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 ⁽⁴⁾		134	134	108		343	343	329	

(1) Original exposure, unless 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 counterpart includes those for securitisation exposures but includes general credit risk adjustments.

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

BofA Securities Europe SA

		IRB Approach									
		As of 30/09/2023					As of 31/12/2023				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions		
(min EUR, %)		Of which: defaulted		Of which: defaulted		Of which: defaulted		Of which: defaulted			
Consolidated data	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0
	Other non credit-obligation assets										
IRB Total ²			0					0			

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

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

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

BofA Securities Europe SA

		IRB Approach									
		As of 31/03/2024					As of 30/06/2024				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions		
(min EUR, %)		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	
Consolidated data	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0	0	0	0	0	0
Other non credit-obligation assets											
IRB Total ²			0					0			

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

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

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

BofA Securities Europe SA

As of 31/12/2023

(min EUR)		Direct exposures												Off balance sheet		Risk weighted exposure amount									
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off-balance sheet exposures															
		Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Nominal	Provisions														
		Total gross carrying amount of non-derivative financial assets		Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets held for trading		of which: Financial assets designated at fair value through profit or loss				of which: Financial assets at fair value through other comprehensive income		of which: Financial assets at amortised cost			Carrying amount	Notional amount	Carrying amount	Notional amount					
		[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]	Total	[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]	Total	[0 - 3M]	[3M - 1Y]	[1Y - 2Y]	[2Y - 3Y]	[3Y - 5Y]	[5Y - 10Y]	[10Y - more]	Total
	Finland	36	1	0	0	3	147	0	188	36	0	0	0	0	0	0	36	0	0	0	0	0	0	0	0
	France	211	42	12	74	217	120	643	457	11	47	0	1	34	47	3	1,102	3	0	0	9	74	68	25	753
	Germany	494	34	23	27	453	476	1,843	1,252	492	66	92	856	741	394	188	4,449	29	23	23	84	119	2,120	1,377	3,465
	Croatia	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Greece	248	236	19	0	0	27	586	586	18	0	77	0	0	0	0	1,890	0	0	0	94	617	96	1,015	6,488
	Hungary	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Ireland	101	0	0	0	0	0	101	101	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	Italy	41	30	27	1	0	0	99	99	13	0	0	0	0	0	0	14	0	0	0	0	0	0	0	0
	Total	1,731	1,623	1,731	0	0	0	1,731	0	23	14	0	0	0	0	0	1,843	29	23	23	84	119	2,120	1,377	3,465

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

BofA Securities Europe SA

As of 31/12/2023

(min EUR)		Direct exposures												Risk weighted exposure amount				
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet								
		Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures								
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading		of which: Financial assets designated at fair value through profit or loss		of which: Financial assets at fair value through other comprehensive income		of which: Financial assets at amortised cost		Carrying amount	Notional amount		Carrying amount	Notional amount	Nominal	Provisions
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - 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	401	401	0	0	401	0	0	0	0	0	0	22	3,491	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Latin America and the Caribbean	451	451	0	0	451	0	0	0	0	0	0	22	3,491	0	0	0	144
[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	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total		182	182	0	0	182	0	0	0	0	0	0	0	0	0	0	0	91

Notes and definitions

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

(1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparties 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 counterparties (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 counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, 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 Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, 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.

(7) The values for the "Other" bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

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

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

BofA Securities Europe SA

As of 30/06/2024

(min EUR)		Direct exposures														Risk weighted exposure amount
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet						
		Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures						
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions			
														Total		Total
[0 - 3M]		0	0	0	0	0	54	6,007	3	212	0	0	0	0		
[3M - 1Y]		59	59	10	49	10	8	230	10	617	0	0	0	0		
[1Y - 2Y]		5	5	0	5	0	33	492	14	694	0	0	0	0		
[2Y - 3Y]		0	0	0	0	0	296	7,029	30	910	0	0	0	0		
[3Y - 5Y]		5	5	0	5	0	180	1,846	35	1,170	0	0	0	0		
[5Y - 10Y]		20	20	0	20	0	38	1,300	2	6,872	0	0	0	0		
[10Y - more]		80	80	0	80	0	3,032	6,494	66	1,010	0	0	0	0		
Total		169	169	10	159	10	3,586	23,487	1,207	11,488	0	0	0	0	0	
[0 - 3M]		416	416	296	120	296	0	0	0	0	0	0	0	0		
[3M - 1Y]		130	130	101	49	101	0	0	0	0	0	0	0	0		
[1Y - 2Y]		21	21	21	0	21	0	1	23	0	0	0	0	0		
[2Y - 3Y]		349	349	349	0	349	0	0	6	5	47	0	0	0		
[3Y - 5Y]		246	246	246	0	246	0	2	77	12	12	0	0	0		
[5Y - 10Y]		209	209	209	0	209	0	0	62	2	9	0	0	0		
[10Y - more]		538	538	538	0	538	0	4	35	1	29	0	0	0		
Total		1,576	1,576	1,531	165	1,531	0	8	263	8	104	0	0	0	0	
[0 - 3M]		8	8	8	0	8	0	0	2	131	0	0	0	0		
[3M - 1Y]		40	40	40	0	40	0	0	0	29	1,078	0	0	0		
[1Y - 2Y]		0	0	0	0	0	0	0	0	2	40	0	0	0		
[2Y - 3Y]		8	8	8	0	8	0	0	0	1	40	0	0	0		
[3Y - 5Y]		132	132	132	0	132	0	1	20	2	70	0	0	0		
[5Y - 10Y]		1,036	1,036	1,036	0	1,036	0	15	876	6	40	0	0	0		
[10Y - more]		309	309	309	0	309	0	0	0	0	0	0	0	0		
Total		1,534	1,534	1,534	0	1,534	0	16	896	40	1,399	0	0	0	0	
[0 - 3M]																
[3M - 1Y]																
[1Y - 2Y]																
[2Y - 3Y]																
[3Y - 5Y]																
[5Y - 10Y]																
[10Y - more]																
Total																
[0 - 3M]		129	129	129	0	129	0	24	0	0	0	0	0	0		
[3M - 1Y]		127	127	127	0	127	0	0	0	0	0	0	0	0		
[1Y - 2Y]		37	37	37	0	37	0	0	0	-11	40	0	0	0		
[2Y - 3Y]		0	0	0	0	0	0	26	2,209	0	0	0	0	0		
[3Y - 5Y]		10	10	10	0	10	0	0	0	175	1,702	0	0	0		
[5Y - 10Y]		86	86	86	0	86	0	0	0	498	5,567	0	0	0		
[10Y - more]		30	30	30	0	30	0	7	1,067	84	1,702	0	0	0		
Total		417	417	417	0	417	0	43	3,276	765	8,951	0	0	0	0	
[0 - 3M]																
[3M - 1Y]																
[1Y - 2Y]																
[2Y - 3Y]																
[3Y - 5Y]																
[5Y - 10Y]																
[10Y - more]																
Total		27	27	27	0	27	0	0	0	0	0	0	0	0	0	
[0 - 3M]		9	9	9	0	9	0	7	7	0	0	0	0	0		
[3M - 1Y]		76	76	76	0	76	0	5	5	0	0	0	0	0		
[1Y - 2Y]		433	433	433	0	433	0	0	0	0	0	0	0	0		
[2Y - 3Y]		373	373	373	0	373	0	0	0	0	0	0	0	0		
[3Y - 5Y]		139	139	139	0	139	0	0	0	0	0	0	0	0		
[5Y - 10Y]		616	616	616	0	616	0	0	0	0	0	0	0	0		
[10Y - more]		916	916	916	0	916	0	0	0	0	0	0	0	0		
Total		2,532	2,532	2,532	0	2,532	0	12	13	0	0	0	0	0	0	

2024 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

BofA Securities Europe SA

As of 30/06/2024

Direct exposures														Risk weighted exposure amount	
On balance sheet													Off balance sheet		
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)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - 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										10	3,728			
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Latin America and the Caribbean										10	3,728			155
[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	21	386	21	0	0	0	0	0	0	0	0	0	0	0
		407	407	21	0	0	0	0	0	0	0	0	0	0	155

Notes and definitions

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(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 for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".

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(4) The exposures reported include the positions towards counterparties (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 counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

(5) Residual countries not reported separately in the Transparency exercise

Regions:

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, 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 Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, 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.

(7) The values for the "Other" bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.

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