

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.



Key Metrics

(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
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,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



Leverage ratio

	(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
A.1	Tier 1 capital - transitional definition	7,757	7,898	7,853	7,818	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	7,757	7,898	7,853	7,818	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU)
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)	2015/62 of 10 October 2014 amending CRR
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]	



| Europeana | Burshing | 2024 EU-wide Transparency Exercise | Capital | BotA Securities Europe SA

		orain 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	(WIND EUR, %) OWN FUNDS	8,677	8,818	9,193	9,176	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CFR
	A.1	COMMON EQUITY TIER 1 CAPITAL (met of deductions and after applying transitional adjustments)	7,757	7,898	7,853	7,818	C 01.00 (r0020,c0010)	Article 50 of CRR
	A1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital	7,976	7,976	7,976	7,976	C 01.00 (x0030,c0010)	Atticles 26(1) points (a) and (b), 27 to 26, 26(1) point (f) and 42 of CRR
	A1.2	instruments) Retained earnings	33	132	132	132	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A1.3	Accumulated other comprehensive income	0	i	1	1	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CFR
	A1.4	Other Reserves	0	0	0	0	C 01.00 (r0200,c0010)	Articles 4(117) and 25(1) point (e) of CFR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (x0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (t) of CRR
	A1.6	Minostly interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Artische B4 of CRIPR
	A1.7	Adjustments to CET1 due to prudential filters	-252	-210	-255	-290	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 35 (1) point (i) of CRR
	A1.8	(-) Intangible assets (including Goodwill)	-252	-210	-230	-290	C 01.00 (9350,c0010) + C 01.00 (10360,c0010)	Articles 32 to 30 or late 36 (1) point (s) or CHR Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	_	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated						
	A.1.9	DTLs	0	0	0	0	C 01.00 (r0370,c0010)	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 (r0380,c0010)	Articles 36(1) point (d), 43 and 150 of CRR
	A1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r0390,c0010)	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 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13		0	0	0	0	C 01.00 (r0460,c0010) C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) +	Acticle 36(1) point (j) of CRR Acticles 4(36), 36(1) point (k) (i) and 80 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1)
	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 9470,c0010] + C 01.00 (r0471,c0010)+ C 01.00 9472,c0010]	paint (b) and 258 of CRR; Articles 36(1) point k) (iii), and 370(2) of CRR; Articles 36(1) point k) (iv), and 153(8) of CRR and Articles 36(1) point k) (iv) and 153(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Adicies 35(1) point (k) (li), 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 (r0480,c0010)	Atticles 4(27), 36(1) point (h): 43 to 46, 49 (2) and (3) and 79 of CRR
	A1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 30; Articles 48(1) point (a) and 48(2) of CFR
OWN FUNDS	A1.17	(-) Holdings of CETS capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (x0500,c0010)	Articles 4(27); 36(1) point (§; 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CFR
Transitional period	A.1.18		0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CFPI
	A.1.18A		0	0	0	0	C 01.00 (40513,c0010)	Article 36(1), point (m) and Article 47c CRR
	A1.18B		0	0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C		0	0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19		0	4	4	-1	C 01.00 (r0524,c0010)	Article 3 CRR
	A1.20		0	0	0	0	C 01.00 (+0529,c0010)	-
	A1.21		0	0	0	0	CA1 (1.1.6 + 1.1.8 + 1.1.1.26)	4
	A.1.21.1		0	0	0	0	C 01.00 (40220,c0010)	Articles 463(1) to (3), and 464 to 467 of CRR
	A.1.21.2		0	0	0	0	C 01.00 (40240,c0010)	Articles 479 and 490 of CRR
	A.1.21.3		0	0	0	0	C 01.00 (r0520,c0010)	Articles 462 to 472, 478 and 481 of CRR
	A.2		0	0	0	0	C 01.00 (+0530,c0010)	Article G1 of CFPI
	A2.1		0	0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A2.2		0	0	0	0	C 01.00 (49720,c0010)	
	A.2.3		0	0	0	0	C 01.00 (r0650,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010) + C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010)	
	A2.4		0	0	0	0	C 01.00 (r0600,c0010) + C 01.00 (r0600,c0010) + C 01.00 (r0720,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	7,757	7,898	7,853	7,818	C 01.00 (40015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	920	920	1,340	1,358	C 01.00 (r0750,c0010)	Atticle 71 of CFR
	A4.1		920	920	1,340	1,358	C 01.00 (r0760,c6010) + C 01.00 (r6890,c0010)	
			0	0	0	_	C 01.00 (r0910,c0010) + C 01.00 (r0920,c0010) + C 01.00 (r0930,c0010) + C 01.00 (r0940,c0010) + C 01.00 (r0950,c0010) + C 01.00 (r0955,c0010) +	
	A.4.2		ō	0	0	0	C 01.00 (19970,c0010) + C 01.00 (19974,c0010) + C 01.00 (19978,c0010)	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0800,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0900,c0010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT	41,317	40,232	43,769	40,860	C 02.00 (r0010,c0010)	Articles 92(3), 95, 95 and 98 of CRR
2111 OND REQUIREMENTS	B.1		0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	18.77%	19.63%	17.94%	19.13%	GA3(1)	-
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	18.77%	19.63%	17.94%	19.13%	GA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	21.00%	21.92%	21.00%	22.46%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	7,757	7,898	7,853	7,818	[A1-A113-A121+MN[A2+A113-A22- A24+MN[A4+A22-A43,0],0]]	
CET1 RATIO (%) Fully loaded	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	18.77%	19.63%	17.94%	19.13%	[0.1)(8-8.1)	
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r9440,c0040)	
A Who fully in order CET1 crain is no orderate.	a signal start have	sed on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view a	f the reporting date are not taken into	a construct in this evaluation.	1	1	1	



Overview of Risk exposure amounts

		RWAs			
(min EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE
Credit risk (excluding CCR and Securitisations) ⁴	1,235	570	625	864	C02.00 (n0440, c0010) (-C 07.00 (n0690, c0220, s601) + C 07.00 (n1110, c0220, s601) + C 07.00 (n0130, c0220, s601) + C 08.00 (n0130, c0220, s601) + C 08.00 (n0140, c0220, s601) + C 08.00
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 (n420, c0010)
Counterparty credit risk (CCR, excluding CVA) [†]	19,121	18,364	20,355	20,060	C 07.00 (10090, c0220, s001) + C 07.00 (10110, c0220, s001) + C 07.00 (10130, c0220, s001) + C 08.01 (10040, c0280, s002) + C 08.01 (10040, s00280, s002) + C 08.01 (10040, s00280, s002)
Credit valuation adjustment - CVA	5,700	5,368	5,415	5,132	C 02.00 (r0840, 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 (6010, c0601)*12.5+C 20.00 (6010,c0450)*12.5+MAX(C 24.00(6010,c0090),C 24.00(6010,c0100),C 24.00(6010,c0100)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0880, 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 (r0000, 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)

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.



Market Risk

BofA Securities Europe SA

	SA					II.	M.									IM						
			VaR (Memorano	fum item)	STRESSED Var (Memorandum item)	INCREMEN MIGRATION RI	TAL DEFAULT AND SK CAPITAL CHARGE	ALL PRICE RISI	KS CAPITAL CHI	ARGE FOR CTP		VaR (Memora	andum item)	STRESSED Var (M	'emorandum item)	INCREMENT AND MIGR CAPITAL	ATION RISK	ALL PRICE RIS	KS CAPITAL CHA	ARGE FOR CTP	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt- 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVE)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2023	As of 31/12/2023		As of 30/09/2023																		
raded 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						1
Of which: Specific risk quities	2,111 173	564 162	6	14 15	11	23							7	12	13 35	13 26						1
quities Of which: General risk	173	102	0	15	0	48							11	10	35	20						1
Of which: Specific risk	75	71	14	15	55	48							11	10	35	26						1
oreign exchange risk	280	106	8	5	19	11							6	7	15	20						1
ommodities risk	314	293	7	4	5	5							4	3	3	5						
otal	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 30/0	6/2024					
raded 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						1
Of which: Specific risk	321	300	9	14	15	24							14	24	22	23						
aulties	107	121	10	13	26	39							11	12	28	21						
Of which: General risk	62	73	0	0	0	0							0	0	0	0						
Of which: Specific risk	45	48	10	13	26	39							11	12	28	21						
oreign exchange risk	177	239	14	22	34	48							8	11	21	28						
ommodities risk otal	368 982	401 1.089	7 152	5 68	6 493	11 210	388	365	29	42	43	13,454	182	5 42	12 412	10 159	227	182	30	45	43	10,826

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.

European Banking 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

		Standardised Approach									
			As of 30/09/2	023			As of 31/	12/2023			
		Original Exposure ¹	Exposure Velise ¹	Risk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions		
	(minEUR, %)	20,205	10.109	653		12.661	12.661	255			
	Central governments or central banks	54	10,109	653		12,001	12,061	300			
	Resional sovernments or local authorities Public sector entities	968	988	181		845	845	144			
	Multilateral Development Banks	76	76			131	131				
	International Organisations	2.005	2.141	0		2.020	2,070				
	Institutions	11.129	11,200	1,900		9.724	9,749	1.554			
	Corporates	16,631	16,108	14,020		15,537	15,036	13,016			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
Consolidated data	of which: SME	0	0	0		0	0	0			
Consolidated data	Secured by mortstastes on immovable property	0	0	0		0	0	0			
	of which: SME						0				
	Exposures in default	9			0		0				
	Items associated with particularly high risk						0				
	Covered bonds Claims on institutions and consonates with a ST credit assessment	8,000	8,000	3.470		8,597	8.597	3,739			
	Collective investments undertakings (CIU)	0.000	0.000	0,470		0,000	0,300	0,132			
	Equity			0							
	Other exposures	9	9	9			0				
	Standardised Total 2	49,219	48,733	20,234	0	49,579	49.131	18,814			

Starting from the 2022 exercise, value adjustements and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data.	ra per country of counterparty

					Standardised Ap	proach			
			As of 30/09/2	123			As of 31/	12/2023	
	(mtsEUR, N)	Original Exposure ¹	Exposure Value ¹	Flak exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	6,650	6,630	351		7,816	7,816	120	
	Regional dovernments or local authorities	0		0		0 23	0 23		
	Public sector entities	15	15			23	23		
	Multilateral Development Banks						0		
	International Organisations Institutions	3.990	3,990	331		4.101	4.124	283	
	Corporates	2.124	2.124	1,940		1,644	1,544	1.65	
	of which: SME	0		0					
	Retail	0	0	0		0	0	0	
FRANCE	of which: SME	0	0	0		0	0	0	
FRANCE	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
	Items associated with particularly high risk	0					0		
	Covered bonds Claims on institutions and corporates with a ST credit assessment	251	251	122		154	264	98	
1	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	251	201	122		104	106	26	
	Equity	0		0					
1	Other exposures		o o	0		ů.		· ·	
1	Standardised Total								

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31/	12/2023	
		Original Exposure ⁶	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(minEUR, %)								
	Central sovernments or central banks	457	457	0		406	406		
	Regional governments or local authorities	0					0		
	Public sector entities Multilateral Development Banks								
	Multilateral Development Banks International Organisations						0		
	Institutions	1275	1.275	26		1,230	1,300	26	
	Corporates	2.067	2.014	1.059		1,093	1,843	934	
	of which: SME	.,	0.000	0			0	0	
	Retail	0		0		0	0	0	
LINUTED WINDDOM	of which: SME	0	0	0		0	0	0	
UNITED KINGDOM	Secured by mortilailes 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		
	Claims on institutions and corporates with a ST credit assessment	3,090	3,090	1,545		3,825	3,825	1,912	
	Collective investments undertakings (CRII)						0		
	Equity						0		
	Other exposures				0	0			

		(2) local value adjustments and provisions per c	VALUE ADJUSTMENTS AND PROGRAMMY OF COUNTRY OF COUNTRY OF SECURAL BOOK REGISTRATION OF CHARGE SECURITY OF COUNTRY OF COUNT									
					Standardised Ap	proach						
			As of 30/09/2	023		As of 31/12/2023						
	(minSUR, %)	Original Exposure ²	Esposure Velue	Risk exposure amount	Value adjustments and provisions ²	Original Exposure 1	Exposure Value	Risk exposure amount	Value adjustments and provisions ²			
	Central governments or central banks	1.314	1314			2.904	2,904					
	Regional governments or local authorities	19	39	0		29	39					
	Public sector entities	606	605	0		513	513					
	Multilateral Development Banks	0	0	0		0	0	0				
	International Organisations	0	0	0		0	0	0				
	Institutions	1,840	1,841	391		1,630	1,631	352				
	Corporates	1,816	1,816	1,671		1,896	1,897	1,713				
	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				
OLIH BUTT	Secured by mortalistics on immovable property	0	0	0		0	0	0				
	of which: SME	0		0			0					
	Exposures in default						0					
	Items associated with particularly high risk											
	Covered bonds Claims on institutions and corporates with a ST credit assessment	304	394	241		483	483	258				
I	Claims on institutions and consonates with a ST credit assessment Collective investments undertakings (CRR)	354	334	241		463	463	230				
	Coulty Equity			0			0					
	Other exposures	ů o	i	0		ů.	0	· ·				
	Other engosures											

		(2) Total value adjustments and provisions per o	also adjustments and provisions per country of counterparty excludes those for securification exposures but includes green all credit risk adjustments.									
					Standardised Ap	proach						
			As of 30/09/2023 As of 31/12/2023									
	(min EUR, No	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	Central governments or central banks	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	2,362	2,362	511		1,178	1,178	304				
	Corporates	683	683	682		400	400	399				
	of which: SME	0	0	0		0	0	0				
	Retail											
UNITED STATES	of which: SME											
	Secured by mortgages on immovable property											
	of which: SME Exposures in default											
1	Exposures in default Items associated with particularly high risk				0				0			
1	Covered bands					ů	0					
	Claims on institutions and corporates with a ST credit assessment	2.152	2.152	618		2,505	2,505	692				
1	Collective investments undertakings (CRI)			0		0	0					
1	Equity											
	Other exposures	9	9	9		0	0	0				
	Standardised Total ²				0				0			

eba European Banking 2024 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

	BofA Securities Europe SA											
					Standardised Ap	proach						
			As of 30/09/2	123			As of 31.	12/2023				
		Original Exposure ^s	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²						
	(minEUR, %)											
	Central dovernments or central banks Resional dovernments or local authorities Public sector entities	479 0	479 0	0		397	397	0				
	Multilateral Development Banks	76	76			131	131					
	International Organisations	2,085	2,141	0		2,020	2,070	0				
	Institutions	0	0	0		0	0	0				
	Corporates	0	0	0		0	0	0				
	of which: SME	0	0	0		0	0					
	Retail: of which: SME			0								
Other Countries	Secured by morbiales on immovable property						0					
	of which: SME						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					
	Claims on institutions and corporates with a ST credit assessment			0								
	Collective investments undertakings (CRII) South			0								
	Other exposures		,			, and a		· ·				
	Standardised Total								0			
		19 Original responsars, unbias Exposure value, in reported before taking into account any effect due to credit convenion factors or creditrisk miligation-inchiques (e.g., substitution effects).										

[2] Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments	
---	--

			Standardised Approach								
			As of 30/09/2	023			As of 31.	12/2023			
		Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(minSUR, %) Central sovernments or central banks	0		0		0	0	0			
	Regional governments or local authorities	0		0		0	0	0			
	Public sector entities Multilateral Development Banks	0									
	International Organisations	0	0	0		0	0	0			
	Institutions	4	4	1		2	2	0			
	Corporates of which: SME	2,835	2,835	2,321		2,891	2,892	2,359			
	of which: SME Retail	o o		0			0				
LUXEMBOURG	of which: SME	0	0	0		0	0	0			
LUXEMBUUNG	Secured by mortalistics on immovable property	0		0		0	0				
	of which: SME Exposures in default	0	0	0		0	0				
	Exposures in default Items associated with particularly high risk	i i		0							
	Covered bands	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	471	471	95		269	269	54			
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0			
	Other exposures	o o		0			0				
	Standardised Total ²				0						

					Standardised Ap	sproach			
			As of 30/09/2	1023			As of 31	/12/2023	
	(min SUR, No	Original Esposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions 2
CAYMAN ISLANDS	Control amountment or critical basis Facility and control amountment or critical basis Facility are control amountment or control	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	
	Standardised Total	·		i i	0	·		,	0

					Standardised Ap	proach						
			As of 30/09/2	023				12/2023				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	(minSUR, 65) Central governments or central banks	221	221	111		182	182	92				
	Regional governments or local authorities	221										
	Public sector entities			0								
	Multilateral Development Banks											
	International Organisations			0			0					
	Institutions			0			0					
	Corporates	855	855	855		611	611	611				
	of which: SME	0	0	0		0	0					
	Retail	0	0	0		0	0	0				
INDIA	of which: SME	0	0	0		0	0	0				
INDIA	Secured by mortilasies 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							9				
	Covered bonds	0					0					
	Claims on institutions and corporates with a ST credit assessment						0					
	Collective investments undertakings (CRII)						0					
	Equity						0					
	Other exposures											

		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	от выет выражения и по до ответствующей установления выет на въздания выет на выдания в постановления выет выполнения выет на выполнения								
					Standardised Ap	proach					
			As of 30/09/2	023			As of 31.	12/2023			
		Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(minEUR, %)		,					A			
1	Central avvernments or central banks Regional governments or local authorities		3								
	Restonal sovernments or local authorities Public sector entities			0			0				
	Multilateral Development Banks			0							
	International Organisations	0	0	0		0	0	0			
	Institutions	93	93	28		es	60	23			
	Corporates	1,123	1,123	930		1,207	1,207	1,009			
	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			
INCHIENDANDS	Secured by mortisales on immovable property	0	0	0		0	0	0			
	of which: SME	0		0			0				
	Exposures in defautt				0						
ı	Items associated with particularly high risk										
	Covered bands Claims on institutions and corporates with a ST credit assessment	106	105				42	22			
ı	Claims on institutions and consonates with a ST credit assessment Collective investments undertaidings (CIU)	100	100	47		62	0.0	22			
	Country Equity			0			0				
1	Other exposures					ů	0				
	Standardised Intal ²										

					Standardised Ap	proach			
			As of 30/09/2	023			As of 31.	12/2023	
	(minSUR, N)	Original Exposure ^s	Exposure Value ¹	fisk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
DENMARK	Control accommentario en entrolacione Antenia decommentario en al calindria Palas sucho entrolacione Antenia decommentario en al calindria Palas sucho entrolacione Ministrativa di Constantiania Ministrativa di Constantiania Ministrativa di Constantiania Ministrativa di Constantiania Ministrativa di Constantia Ministrativa di C	11 4 5 72 20 0 0 0 0 0 0 0 0 0 0 0	111 0 0 4 4 0 0 14 223 0 0 0 0 0 0 0 0 13 13 13 0 0	111 0 0 0 0 0 0 7 7 231 0 0 0 0 0 0 0 0 15 0 0 0		13 13 0 0 0 14 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	133 10 14 14 16 0 0 0 24 303 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	11 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total ²	S Contraction of the Community of the			0				

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

					Standardis	ed Approach					
				03/2024			As of 30	16/2024			
	(min DUR, No.)	Original Exposure ^b	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions		
	Central dovernments or central banks	10,207	10,208	472		7,889	7,893	650			
	Regional governments or local authorities	63	40	2		44	21	1			
	Public sector entities	992	992	196		873	873	167			
	Multilateral Development Banks	173	173 2.161			418 2.903	418 2,965				
	International Organisations	2,111 11,328	2,161 11.329			2,903 10,611	2,965	1.910			
	Institutions	11,328 16,474	11,329 15,967	1,830		10,611	10,611	1,910			
	Corporates of which: SME	10,474	13,967	13,863		10,078	10,100	13,000			
	Retail	ž.				, and a					
	of which: SME	, a	0	0		0		0			
Consolidated data	Secured by mortriages on immovable property	· ·		0		0		0			
	of which: SME	0	0	0		0		0			
	Exposures in default	0	0	0	0	0	0	0			
	Items associated with particularly high risk	0	0	0		0	0	0			
1	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	10,161	30,362	4,478		9,570	9,670	4,406			
1	Collective investments undertakinss (CIU)	0	0	0		1	1	14			
	Equity	۰	0	0		0		0			
	Other exposures	۰					1	- 1			
L	Standardised Total ²	51,510	51,032	20,861		49,068	43,519	20,734			

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
	(min D.R. N)	Original Exposure ²	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁶	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
	Central dovernments or central banks	6,685	6,686	277		5,192	5,196	351	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	22	22	0		26	26	0	
	Multilateral Development Banks		0	0		0		0	
	International Organisations	4.916	4.916	382		4803	4.803	465	
	Institutions	4,916 1,774	4,916	382 1.574		4,803 2,125	4,803 2,125	465 1,758	
	Corporates of which: SME	1,774	1,774	1,574		2,125	2,125	1,750	
	Retail		0	0		0		0	
	of which: SME		0	0		0		0	
FRANCE	Secured by mortgages on immovable property			0				0	
	of which: SME		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	
1	Claims on institutions and corporates with a ST credit assessment	156	156	22		188	185	102	
	Collective investments undertakinsis (CIUI	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures		0	0				0	
	Standardised Total ²								

					Standardis	ed Approach				
			As of 31	03/2024			As of 30	106/2024		
	(min DUR, No.)	Original Exposure ⁶	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Expassive ^L	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
UNITED KINGDOM	Control assessment or critical space. Partical elementaries for all arthrollons. Partical colors and any and arthrollons. Partical colors and any and any	433 0 0 0 0 0 1,005 1,779 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1,005 1,005 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	433 0 0 0 0 0 0 0,088 1,728 0 0 0 0 0 0 0 0 0 0 0 0 0 0 1,728 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 22 ESA 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٠	323 0 0 0 0 0 7256 2,914 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	225 0 0 0 0 727 1,962 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 15 200 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
I	Standardised Total ²								0	

		у отвеждения в мор режимов рег сенту от соция разгу весьмоги темен то пессительного верхнага сим от сенту весьмоги темен то пессительного верхнага сим от несительного верхнага сим от несите								
					Standardis	ed Approach				
			As of 31	63/2024			As of 30:	106/2024		
	train D.R. Ni	Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁴	Exposure Value ^b	Risk exposure amount	Value adjustments and provisions ²	
GERMANY	Control generation of critical space. And the control generation of critical space in the control generation	1,961 31 0 0 0,1,627 2,923 0 0 0 0 0 0 0 0	2,562 382 0 0 0,2,627 2,625 0 0 0 0 0 0 0 0 0 0 0 0 0	2 0 0 0 2 227 1,743 0 0 0 0 0 0 0 0 0 0 0 0 0 227 0 0 0 0 0	٥	973 447 467 0 0 1.3865 2,021 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	973 2417 4417 6 0 1,3956 2,0225 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 233 1,596 0 0 0 0 0 0 0 0 272 272 0 0	٥	

		(2) Total value adjustments and pro	Total value adjustments and provisions per country of counterparty excludes those for securitization exposures but includes general credit risk adjustments.								
					Standardis	ed Approach					
			As of 31/	03/2024			As of 30	/06/2024			
	(min DUF, No	Original Exposure ^b	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁶	Exposure Value ⁶	Risk exposure amount	Value adjustments and provisions ²		
UNITED STATES	Control assessment or critical surface. A Control assessment or critical surface in Action of Control assessment or critical surface in Action of Control assessment or control	0 0 0 0 1,006 619 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1,006 639 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 470 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	0 0 0 0 1.7377 542 0 0 0 0 0 0 2.7000 1 1	0 0 0 0 1.737 542 0 0 0 0 2.7000 1 1	0 0 0 0 2084 541 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	o		
	Standardised Total ²										

BofA Securities Europe SA	
---------------------------	--

					Standardise	ad Approach			
			As of 31	03/2024			As of 30	/06/2024	
	crain CUR, No.	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
Other Countries	Control American or control bank. Particle control and of difficulties Particle control and of difficulties Particle control and of difficulties Residuated control and of difficulties Residuated control bank. Residuated	2010 0 0 1731 2.1111 0 0 0 0 0 0 0 0 0 0 0 0	325 0 0 173 2,MH 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	۰	282 0 0 418 2,903 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2022 0 4111 2,2655 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	

		(2) Total value adjustments and pro	relisions per country of counterparty	excludes those for securitisation e	apposures but includes general cred	itrisk adjustments.			
					Standardis	ed Approach			
			As of 31	63/2024			As of 30	106/2024	
	(min D.R. N.)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Control Contro	0 0 0 0 2 3.185 0 0 0 0 0 0 2 777 0 0	0 0 0 0 2 3,325 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 2,000 0 0 0 0 0 0 0 0 0 0 0 0 0	٥	0 0 0 0 3 3,047 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 3 3,047 0 0 0 0 0 0 20 20 0	0 0 0 1 2,500 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥
	Standardised Total ²				۰				

					Standardise	ed Approach			
				03/2024			As of 30	06/2024	
	(min EUR, No.)	Original Exposure ^L	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
CAYMAN ISLANDS	Control Association of	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 2,760 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 2,2026 0 0 0 0 0	2,005	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰

					Standardis	ed Approach			
			As of 31	03/2024			As of 30	106/2024	
		Original Exposure ^L	Exposure Value	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Rhk exposure amount	Value adjustments as provisions ²
	(win EUR, %) Central governments or central banks	110	110	56		386	305	193	
	Regional sovernments or local authorities		0	0				0	
	Public sector entities		0	0		0	0	0	
	Multilatoral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates	203	808	808		1,097	1,097	1,097	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
INDIA	of which: SME	0	0	0		0	0	0	
	Secured by mortalistics on immovable property	۰	0	0		0	0	0	
	of which: SME	۰	0	0		0		0	
	Exposures in default			0		0		0	
	Items associated with particularly high risk			0		0		0	
	Covered bonds			0		0		0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIUI)		0	0				0	
	Collective investments undertakinus (CIU) Equity		0	0				0	
	County Other exposures	, a	0						
	Construction Tetal								

			,,,,,,,,,,		.,				
					Standardis	ed Approach			
			As of 31	03/2024			As of 30	06/2024	
	(rich DUP, No	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Contact annual or control banks (Association control annual or control banks) (Association control annual or control a	5 0 0 100 1120 0 0 0 0 0 0 0 0	5 0 0 0 1299 1.111 0 0 0 0 0 0 0 0 0 0 0	0 0 0 2 2 2 2 3 3 1,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰	0 0 0 112 922 0 0 0 0 0 0 0 0 0 0 72 72 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Other emosures		0	0		0		0	

	(2) To	otal value adjustments and prov	visions per country of counterparty	excludes those for securitisation e	xposures but includes general cred	itrisk adjustments.			
					Standardise	ed Approach			
			As of 31/	03/2024			As of 30	106/2024	
Intel®		Original Exposure ^b	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ⁶	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²
Control description in a central value. Pach a control office. Pach a contro	sourity I so it is a source of the source of	0 0 35- 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		8 60 60 60 60 60 60 60 60 60 60 60 60 60	0 0 0 23 20 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 127 263 0 0 0 0 0 0 0 0 0	٥



Credit Risk - IRB Approach

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

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

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



Credit Risk - IRB Approach

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

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

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



General governments exposures by country of the counterparty

						BofA Securities Europe S								
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	National amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Austria	6 3 16 33 4 4 2 2	0 0 3 1 10 33 5 5	0 0 3 10 35 5 20		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0	0 0 0	0	0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Belgium	3 3 10 100	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 3 19		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [12Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Bulgaria		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	() () () () () () () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Cyprus		0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	() () () () () () () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Czech Republic													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark			0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	() () () () () () () () () ()	0 0 0 1,420 0 0	0 0 0 0 0 4 14	0 0 346 0 0 60	0 0 0 0 0		0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia							34	2,7420		440			



General governments exposures by country of the counterparty

							BofA Securities Europe S	SA						
							As of 31/12/2023		_	_		_	_	
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives wit	h negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Catrying amount	Notional amount	Nominal	Provisions	amount
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland	3 14 18	5 36 36 1 1 1 1 1 1 1 0 0 0 0 0 0 0 0 0 0 0 0	0 1 0 3 3 147 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	36 0 0 0 0 0	0 167 21 62 244 139 2,966 3,593	892 1,537 8,168 2,382 6,952	1 3 0 21 25 971 61	462	0		
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	France	21 4 1 7 21 12	1 211 9 9 22 42 2 12 4 70 7 183 0 114	2 9 42 12 74 217 120 477		199 0 0 0 0 0 0 0 0 0 0 0 0 199	11 0 0 0 0	47 21 0 1 0 0 3	1,152 589 0 23 34 4 47,7	3 3 0 5 6 3	753 1,215 0 66 71 68 555	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
10-3MI 13M-1YI [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] 10Y-more	Germany	49 3 5 5 2 3 19 47	4 492 4 30 7 587 6 23 5 27 1 160	2 34 587 26 36 191 476		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	492 0 0 0 0 0 0 0		4,449 2,782 13,678 9,597 5,241 15,349 9,052	29 23 149 84 119 506 1,157	3,485 655 2,629 2,546 2,120 11,377 8,821	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M [Croatia	2000	2,75				433	S, LOVA	00,000	2,000	0.1,01	J		
10tat 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Greece	24 23 1 1 5 2	8 135 6 0 9 19 0 0 0 0 0 5 5 55 55	248 236 19 0 0 55 27 588		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	18 0 0 0 77 0	0 0 0 1,890 0 240 2,130	0 0 0 94 617 96	0 0 0 1,015 6,498 1,500	0		0
10tat 0 - 3M 3M - 1Y 1Y - 2Y 1Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Hungary	39	231	300			Ü	3/	2,130	500	5,013	·		
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[http://more Total	Ireland	16 2 4 4 3	1 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	161 0 21 0 0 47		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0		0 0 0 0		0
[0.3M[13M-1Y 1Y-2Y 2Y-3Y 3Y-5Y 5Y-10Y 10Y-more	Italy	4 3 3 30 61 71	1 41 30 30 7 27 7 27 5 1 1 297 578 578 578 578 578 578 578 578 578 57	238 41 30 27 5 301 614 713		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 13 0 0 0 0	0 14 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0
Total	1	1,73	1,623	1,731	1	0	0	13	14	0	1	0		0 9



General governments exposures by country of the counterparty

							BotA Securities Europe S							
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value	Off-balance sh	eet exposures	
		Total gross carrying amount of non-derivative	Total carrying amount of non-											Risk weighted exposure amount
Residual Maturity	Country / Region	financial assets	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[13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Latvia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania													
10 - 3M1 13M - 3Y1 11Y - 2Y1 12Y - 3Y1 15Y - 10Y1 110Y - more	Luxembourg	266	260 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	250 0 0 0 0 0	() () () () () () () () () ()	0 500 300 600 100 0	0 0 638	0 0 0 0 0 0	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 - 3 M [Malta	260	260	0		0	260	52	1,500	638	3,899	0	0	0
[10Y - more Total [0 - 3M[[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Netherlands	16 8 3 6 18	16 18 8 8 3 0 18 18 11 18	1 8 3 0 18		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	15 0 0 0	(((((((((((((((((((0 0 362 0 41 0	0 1 9 1 3	0 8 183 111 112	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
[10Y - more Total [0 - 3M[[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Poland	71	9 54	26 56		0	0 15		5 408	4 29	17 346	0	0	0
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal	21 6 6 11 11	1 1 0 0 0 0 0 0 0 0 0 1 1 1 1 1 2 1 2 1	21 0 0 0 18 2 13		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
Total [0 - 3M] [0 - 3M] [1 - 2Y] [1 - 2Y] [2 - 3Y] [3 - 5 - 5 - 5] [5 - 10 - 7] [10 - more Total	Romania	51	34	55		0	0		0	0	0	0	0	0



General governments exposures by country of the counterparty

			BofA Securities Europe SA As of 31/12/2023											
				As of 31/12/2023 Direct exposures										
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominat	Provisions	amount
[0 - 3M[Slovakia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Slovenia	10	0 0 8 8 10 0 2 2 2 2 3	0 8 10 0 2 3 3 44	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0	0	0
[0 - 3M[Spain	(11 88 85 95 94 11 12	0 17 3 83 1 54 86 91	0 17 83 1 57 95 119		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0	
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Sweden		0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	() () () () () () () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0	0	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	United Kingdom	233	237 76 0 0 0 0 0 0 0 0 0 0 3 313	0 0 0 0	6	237 76 0 0 0 0 0 0 313	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	
[0-3M] [34-17] [14-27] [17-27] [27-37] [37-57] [57-107] [107-more Total	Iceland	312	313	0		313	0	0	0	0	U	· ·	U	
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	Liechtenstein													
10-3M 13M - 1Y 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 1 10Y - 10Y 10Y - 10Y - 10Y 10Y - 10Y - 10Y 10Y - 10Y	Norway													



General governments exposures by country of the counterparty

		BofA Securities Europe SA As of 31/12/2023												
				As of 31/12/2023 Direct exposures										
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M[13M-1Y 11Y-2Y 12Y-3Y 13Y-5Y 15Y-10Y 10Y-more	Australia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Canada													
10 - 3M1 13M - 1Y1 [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] 100Y more	Hong Kong													
[3M-1Y] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
10 a M	u.s.	000000000000000000000000000000000000000	0 0 0 0	0 0 0 0	() () () () () () () () () ()	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	((((
10 3M	China	0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
10 10 10 10 10 10 10 10	Switzerland											0		
Total	Other advanced economies non EEA													



General governments exposures by country of the counterparty

			BotA Securities Europe SA As of 31/12/2023											
							As of 31/12/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives witi	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 held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0-3M[[3M-11] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	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 0 0 0 0 0 0 0	401 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	401	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 22 0 0 0 0 0	0 3,491 0 0 0 0 0	0 0 0 0 0		144
10 - 3M 13M - 1Y	Latin America and the Caribbean	****	402	· ·	40.		v				3,491			294
[0-3M] [3M-1Y] [11-2Y] [17-2Y] [2Y-3Y] [33'-5Y] [53'-10Y] [10Y-more Total	Africa													
10 - 3M	Others	0 76 1006 0 0 0 0	0 75 106 0 0 0 0	0 0 0 0 0 0		0 76 0 106 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		91

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(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 sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Reputic, Ecuador, El Salvador, Grenada, Guadetoupe, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bi

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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



General governments exposures by country of the counterparty

		BofA Securities Europe SA As of 30/06/2024												
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Deriva	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
					<u> </u>	T			T					Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative	Total carrying amount of non- derivative financial assets (net											amount
,		financial assets	of short positions)									Nominal	Provisions	
				of which: Financial assets held	of which: Financial assets	of which: Financial assets at fair	OI WITICIT. FITIALICIAL ASSELS AL							
				for trading	designated at fair value through profit or loss	value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0-3M[21	20	20		0 0	0		0	0	0	0	(
[3M-1Y[[1Y-2Y[0	0		0 0	0		0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Austria		6	6		0 0	0		0	0	0	0		
[5Y - 10Y [[10Y - more		198	198	198		0	0		0	0	0	0		
Total		284	284	284		0 0	0		0	0	0	0		0
[0 - 3M [3M - 1Y [1Y - 2Y			0	0		0 0	0		0 0	0	0	0	Ċ	
[2Y - 3Y [Belgium		0	0		0 0	0		0 0	0	0	0	(
[5Y - 10Y [[10Y - more Total	=	20 221 25	20 228 7 257	20 228 257		0 0	0		0 0	0	0	0		
[0-3M[[3M-1Y[0 0	0		0 0	0		0 0	0	0	0	(
[1Y - 2Y [Bulgaria		0	0		0 0	0		0 0	0	0	0		
[3Y - 5Y] [5Y - 10Y]			6 0	6		0 0	0		0 0	0	0	0	(
[10Y - more Total [0 - 3M [6	6		0 0	0		0	0	0	0		0
[3M-1Y[[1Y-2Y[0	0		0 0	0		0 0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y [Cyprus		0	0		0 0	0		0 0	0	0	0	(
[5Y - 10Y [[10Y - more Total	=		0 0	0		0 0	0		0 0	0	0	0		
[0-3M[[3M-1Y[
[1Y - 2Y [[2Y - 3Y [Czech Republic													
[3Y - 5Y] [5Y - 10Y]	Ozecii reputee													
[10Y - more Total [0 - 3M [0	0		0	0	0	0	,	
[3M-1Y[[1Y-2Y[0	0		0 0	0		0	0	0	0	(
[2Y - 3Y [[3Y - 5Y [Denmark		0	0		0 0	0		0	0	0	0	0	
[5Y - 10Y [f10Y - more Total			0 0	0		0 0	0		0 0	0	0	0	(
Total [0-3M[[3M-1Y]	1			•		0	0		0	0		0		
[1Y-2Y] [2Y-3Y]														
[3Y - 5Y] [5Y - 10Y]	Estonia													
[10Y - more Total														



General governments exposures by country of the counterparty

		BotA Securities Europe SA As of 30/06/2024												
				As of 30/06/2024 Direct exposures										
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	n negative fair value			Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative thrancial 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	amount
[0 - 3M[Finland	() 55 () 5	0 0 59 55 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	0 10 5 0 5 20 80		0 49 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	54 8 33 256 181 3 3,012 3,584	1,946 1,300 6,494	3 10 14 30 35 1,049 66 1,207	1,019	0 0 0		0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	France	414 155 2 344 249 533	5 416 150 150 150 150 150 150 150 150 150 150	296 101 21 349 246 229 538 1,810		120 49 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 23 6 77 62 35	0 0 0 5 1 2	0 0 0 47 12 9 36	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		226
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Germany	133 1,033 300	8 8 8 0 40 0 40 0 0 0 0 8 8 2 132 5 1,036 9 3 399	8 40 0 0 8 132 1,036 3,09		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(((((((((((((((((((0 0 0 20 876 0	2 29 2 1 2 5 0	133 1,078 40 40 70 40 1,399	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] [3Y-5Y] [5Y-10Y] [10Y-more Total	Greece	122 12 14 14 16 16 17	129 7 127 7 37 0 0 10 10 10 10 10 15 17 17 17 17 17 17 17 17 17 17 17 17 17	129 127 37 0 10 80 35		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	24 6 6 28 6 6	0 0 2,209 0 0 1,067	0 0 -1 0 175 498 94 765	0 0 0 1,702 5,507 1,702 8,951	0		
[0 - 3M [Hungary													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Ireland	, b	0 0 0 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	0 0 0 1 1 1 14 111 227		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	() () () () () () () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
0 - 3M 13M - 1Y	Italy	2.5 77 45.5 37, 100 611 911	9 9 9 6 433 433 3 373 109 616 6 916	9 76 433 373 109 616		0 0 0	0 0 0 0 0	6	7 5 0 0 0	0 0 0 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

		BOTA Securities Europe SA As of 30/06/2024												
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	ives		Off balan	ce sheet	
					Non deductive financial as	ssets by accounting portfolio		Derivatives with pos	ithus fair valus	Dariyathyas with	n negative fair value	Off-balance sh	eet exposures	
			Total carrying amount of non-		Non-delivative iniancial a:	sees by accounting portroup		Denvauves with pos	nuve Idii Value	Delivatives with	i negative tali value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	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; 13M - 1Y 1 1Y - 2Y 2Y - 3Y [2Y - 3Y [3Y - 5Y [40 - 4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	Latvia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y [10Y-more Total	Lithuania													
10-aMf 1 3 3 4 - 1 1 1 1 1 1 - 2 1 1 1 1 2 - 3 2 1 1 3 2 - 5 2 1 1 3 2 - 5 2 1 1 3 2 - 5 2 1 1 3 2 2 2 2 1 1 3 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	Luxembourg	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 2	0 0 0 0 0 32 32	(0 0 0 0 0	0 0 0 0 0	(22 24 11 (0	0 1,945 501 200 0 0 2,646	0 0 0 0 0 765	0 0 0 0 0 0 3,905	0 0 0 0 0	0	
10tal 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	Malta	32	32	32		U	0	51	2,646	/65	3,905	Ü	U	0
[0-3M [Netherlands	0 45 0 0 98	0 0 3 48 0 0 0 8 98 5 25 172	0 0 48 0 0 98 26		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	() () () () () () () () () ()	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	
Total [0-3M[[3M-1Y[13Y-2Y] 12Y-3Y] [3Y-5Y[[3Y-5Y[[10Y-more Total	Poland	172	172	172		0	6		0	0	0	0	ā	0
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	Portugal	52 9 5 1 9 0 9 99	2 52 9 9 5 5 1 1 9 9 9 0 59 8 134	52 9 5 1 9 0 59	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	
Total Total Total	Romania	134	134	134		0	0		0	0	U	0	U	



General governments exposures by country of the counterparty

			BofA Securities Europe SA As of 30/06/2024											
				As of 30/06/2024 Direct exposures										
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	anioun
[0 - 3M[Slovakia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Slovenia		0 0 8 0 0 2 1	0 8 8 0 2 1	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0	0 0 0 0	0 0 0 0	0	0 0 0 0 0	0	0
[0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Spain	112 12 66 336 191	0 7 112 12 66 390 191 778	0 7 112 12 66 390 191 778	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0	0
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Sweden		0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	() () () () () () () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0	0	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	United Kingdom	255 55 6 6 14	252 525 0 0 0 14 3 321	0 0 0 0 14 3	6	252 52 0 0 0 0 0 0 0 304	0 0 0 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0	
Total Total Total	lceland	322	321	1/		304	0	0	0	0	U	· ·	U	0
Total [0-3M[[3M-1Y[[1Y-2Y[[2Y-3Y[[3Y-5Y[[5Y-10Y[[10Y-more Total	Liechtenstein													
Total Total Total	Norway													



General governments exposures by country of the counterparty

		BofA Securities Europe SA As of 30/06/2024												
				As of 30/06/2024 Direct exposures										
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balan	ce sheet	
												Off-balance sh	eet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M[13M-1Y 11Y-2Y 12Y-3Y 13Y-5Y 15Y-10Y 10Y-more	Australia													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Canada													
10 - 3M1 13M - 1Y1 [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] 100Y more	Hong Kong													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
10 3 1 1 1 1 1 1 1 1 1	u.s.		0 0 0 0	0 0 0 0	() () () () () () () () () ()	0 0 0 0 0	0 0 0 0	0 0 0 0	68 0 0 0 0	0 0 0 0 0	63 0 0 0 0	0 0 0 0 0	((((
10 3M	China		0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	() () () () () () () () () ()	
Total [0 - 3M[[3M - 11] [11 - 22] [12 - 37] [37 - 57] [57 - 107] [107 - more Total	Switzerland		0	0		0	0	0	0	0	0	0		0
Total [0 - 3M[1 3M - 1Yf 1 1Y - 2Yf [2Y - 3Y[[3Y - 5Yf [5Y - 10Y] [10Y - more Total	Other advanced economies non EE/													



General governments exposures by country of the counterparty

BofA Securities Europe SA

							BofA Securities Europe S	SA .						
						_	As of 30/06/2024							
						Dire	ct exposures							
	(mln EUR)			On balance sh	ieet				Derivat	ives		Off balar	nce sheet	
					Non-derivative financial as	ssets by accounting portfolio		D erivatives with pos	tive fair value	Derivatives with	n negative fair value	Off-balance st	neet exposures	
														Risk weighted exposure
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non- derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	amount
[0 - 3M[Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East	0 0 0 0 0	0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0	0 10 0 0 0 0	0 3,728 0 0 0 0 0	0 0 0 0 0		
10-3M1 1 3M - 1Y1 [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Latin America and the Caribbean			v					٠		3,720			165
[0 - 3M [Africa													
10-3M1 [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Others	21 386 0 0 0 0 0 0 0	21 386 0 0 0 0 0 407	21 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		193

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(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 sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Reputic, Ecuador, El Salvador, Grenada, Guadetoupe, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bi

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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.

(?) 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 eQ4.

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