

Bank Name	Bank of America Merrill Lynch International Designated Activity Company
LEI Code	EQYXK86SF381Q21S3020
Country Code	IE

Data for Bank of America Merrill Lynch International Designated Activity Company ("BAMLI DAC") is only provided for 2019 as BAMLI DAC was classified as a significant supervised entity, within the meaning of Article 6(4) of Regulation (EU) No 1024/2013, and directly supervised by the ECB on 1 January 2019. Data prior to designation as a significant supervised entity is not disclosed.

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



# 2019 EU-wide Transparency Exercise Key Metrics

(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period			10,095	9,968	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			10,095	9,968	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period			10,095	9,968	C 01.00 (r015,c010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition			10,095	9,968	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period			11,875	11,725	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			11,875	11,725	C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030)	Articles 4(118) and 72 of CRR
Risk-weighted assets (amounts)						
Total risk-weighted assets			51,671	52,859	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk-weighted assets as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			51,671	52,859	C 02.00 (r010,c010) - C 05.01 (r440,c040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition			19.54%	18.86%	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			19.54%	18.86%	(C 01.00 (r020,c010) - C 05.01 (r440,c010) )/ (C 02.00 (r010,c010) - C 05.01 (r440,c040) )	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition			19.54%	18.86%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			19.54%	18.86%	(C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) ) / (C 02.00 (r010,c010) - C 05.01 (r440,c040) )	-
Total capital (as a percentage of risk exposure amount) - transitional definition			22.98%	22.18%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			22.98%	22.18%	(C 01.00 (r010,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020) - C 05.01 (r440,c030) / (C 02.00 (r010,c010) - C 05.01 (r440,c040))	-
Leverage ratio						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital			70,766	73,908	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital			14.26%	13.49%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



#### Leverage ratio

	(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition			10,095	9,968	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition			10,095	9,968	C 47.00 (r310,c010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital			70,766	73,908	C 47.00 (r300,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
В.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital			70,766	73,908	C 47.00 (r290,c010)	CRR
<b>C.1</b>	Leverage ratio - using a transitional definition of Tier 1 capital			14.3%	13.5%	C 47.00 (r340,c010)	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital			14.3%	13.5%	C 47.00 (r330,c010)	

# 2019 EU-wide Transparency Exercise Capital

#### Bank of America Merrill Lynch International Designated Activity Company

		( ) = ====	As of 30/09/2018	31/12/2018 As of 31/03/2019	As of 30/06/2019	COREP CODE	REGULATION
	A	(mln EUR, %)  OWN FUNDS		11,875		C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional		10,095		C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	adjustments)  Capital instruments eligible as CET1 Capital (including share premium and net own capital		8,146		C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
		instruments)  Retained earnings		2,026		C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
		Accumulated other comprehensive income		-40		C 01.00 (r180,c010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves		-2		C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
				-2			
		Funds for general banking risk		0		C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (l) of CRR
		Minority interest given recognition in CET1 capital		0		C 01.00 (r230,c010)	Article 84 of CRR
		Adjustments to CET1 due to prudential filters		-35		C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)  (-) DTAs that rely on future profitability and do not arise from temporary differences net of		0	-2	C 01.00 (r300,c010) + C 01.00 (r340,c010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCF
	A.1.9	associated DTLs		0	0	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses		0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets		0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital		0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital		0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight		0	0	C 01.00 (r450,c010) + C 01.00 (r460,c010) + C 01.00 (r470,c010) + C 01.00 (r471,c010)+ C 01.00 (r472,c010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (v) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)		0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment		0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences		0	0	C 01.00 (r490,c010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institiution has a significant investment		0	0	C 01.00 (r500,c010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
OWN FUNDS	A.1.18	(-) Amount exceding the 17.65% threshold		0	0	C 01.00 (r510,c010)	Article 48 of CRR
Transitional period	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR		0	0	C 01.00 (r524,c010)	Article 3 CRR
		CET1 capital elements or deductions - other		0		C 01.00 (r529,c010)	-
		Transitional adjustments		0		CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	_
	A.1.21.1			0		C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2			0			Articles 479 and 480 of CRR
				0		C 01.00 (r240,c010)	
	A.1.21.3			0		C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)		0		C 01.00 (r530,c010)	Article 61 of CRR
		Additional Tier 1 Capital instruments		0		C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital		0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions		0	0	C 01.00 (r690,c010) + C 01.00 (r700,c010) + C 01.00 (r710,c010) + C 01.00 (r740,c010) + C 01.00 (r744,c010) + C 01.00 (r748,c010)	
	A.2.4	Additional Tier 1 transitional adjustments		0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)		10,095	9,968	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)		1,780	1,757	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments		1,780	1,757	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions		0	0	C 01.00 (r910,c010) + C 01.00 (r920,c010) + C 01.00 (r930,c010) + C 01.00 (r940,c010) + C 01.00 (r950,c010) + C 01.00 (r970,c010) + C 01.00 (r974,c010) + C 01.00 (r978,c010)	
	A.4.3	Tier 2 transitional adjustments		0		C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	В	TOTAL RISK EXPOSURE AMOUNT		51,671	52,859	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
TO THE HIERON	B.1	Of which: Transitional adjustments included		0	0	C 05.01 (r010;c040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)		19.54%	18.86%	CA3 {1}	-
CAPITAL RATIOS (%)  Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)		19.54%	18.86%	CA3 {3}	-
	C.3	TOTAL CAPITAL RATIO (transitional period)		22.98%	22.18%	CA3 {5}	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)		10,095	9,968	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-A.4.3,0),0)]	-
CET1 RATIO (%) Fully loaded <sup>1</sup>	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)		19.54%	18.86%	[D.1]/[B-B.1]	-
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements		0	0	C 05.01 (r440,c010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements		0	0	C 05.01 (r440,c020)	
Memo items	F	Adjustments to T2 due to IFRS 9 transitional arrangements		0	0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements		0	0	C 05.01 (r440,c040)	
		lated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regu					

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

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



#### Overview of Risk exposure amounts

		R	WAs		
(mln EUR, %)	As of 30/09/2018	As of 31/12/2018	As of 31/03/2019	As of 30/06/2019	COREP CODE
Credit risk (excluding CCR and Securitisations)			40,187	39,936	C 02.00 (r040, c010) -[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002)]-[C 02.00 (R220, c010) + C 02.00 (R430, c010)] - C 02.00 (R460,
Of which the standardised approach			40,187	39,936	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach			0	0	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach			0	0	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB			0	0	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA)			606	718	C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001) + C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001) + C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002,) + C 08.01 (r060, c260, s002) + C 02.00 (R460, c010)]
Credit valuation adjustment - CVA			950	1,478	C 02.00 (R640, c010)
Settlement risk			0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)			4,832	5,276	C 02.00 (R770, c010) + C 02.00 (R220, c010) + C 02.00 (R430, c010)
Position, foreign exchange and commodities risks (Market risk)			285	702	Q3 2018: C 02.00 (R520, c010) from Q4 2018: C 02.00 (R520, c010) + C 02.00 (R910, c010)
Of which the standardised approach			285	702	C 02.00 (R530, c010)
Of which IMA			0	0	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book			0	0	Q3 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C 24.00_010_110)*12.5 from Q4 2018: C 19.00_010_610*12.5+C 20.00_010_450*12.5+MAX(C 24.00_010_090,C 24.00_010_100,C
Large exposures in the trading book			0	0	C 02.00 (R680, c010)
Operational risk			4,810	4,749	C 02.00 (R590, c010)
Of which basic indicator approach			0	0	C 02.00 (R600, c010)
Of which standardised approach			4,810	4,749	C 02.00 (R610, c010)
Of which advanced measurement approach			0	0	C 02.00 (R620, c010)
Other risk exposure amounts			0	0	Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) from Q4 2018: Q3 2018: C 02.00 (R630, c010) + C 02.00 (R690, c010) - C 02.00 (R770, c010) - C 02.00 (R910, c010)
Total			51,671	52,859	



#### **Market Risk**

Bank of America Merrill Lynch International Designated Activity Company

	SA				I	M									IM						
			VaR <i>(Memorandum item)</i>	STRESSED VaR (	(Memorandum item)	AND MIG	NTAL DEFAULT RATION RISK AL CHARGE		ICE RISKS CA			VaR (Memori	andum item)	STRESSED VaR (Memora	andum item)	INCREM DEFAUL MIGRATIO CAPITAL	LT AND ON RISK		ICE RISKS CAI IARGE FOR CT		
(mln EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)  MULTIPLICATION PREVIOUS PREVIOUS OAY (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		PREVIOUS DAY (VaRt-1)		LATEST [LABLE (SVaRt- 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2018	As of 31/12/2018			As of 30,	09/2018									As of 31/12	/2018					
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk  Total																					
	As of 31/03/2019	As of 30/06/2019			As of 31,	03/2019									As of 30/06	/2019					
Traded Debt Instruments Of which: General risk Of which: Specific risk Equities Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk	190 178 12 ( ( ( 95 (	3 259 2 333 0 0 0 0 0 0 5 110 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0		0					0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0	0		0	0	

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



Credit Risk - Standardised Approach

Bank of America Merrill Lynch International Designated Activity Company

		Standardised Approach										
			As of 30	/09/2018		As of 31/12/2018						
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions			
	(mln EUR, %)											
	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions											
ancalidated data	Corporates     of which: SME  Retail     of which: SME  Secured by mortgages on immovable property     of which: SME											
	Exposures in default Items associated with particularly high risk Covered bonds											
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures											
	Standardised Total <sup>2</sup>											

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

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

		Standardised Approach									
			As of 30/	09/2018		As of 31/12/2018					
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
Regipub Multi Interiors Corporate Co	entral governments or central banks regional governments or local authorities regional governments or local authorities regional governments or local authorities replacements by the sector entities replacements by the sector entities represents by the sector entities by the sector entities by the sector entities entitle entit										

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects). (2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		Standardised Approach									
			As of 30	/09/2018		As of 31/12/2018					
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
FRANCE	(mln EUR, %)  Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures										
	Standardised Total <sup>2</sup>										

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects). (2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

					Standardise	ed Approach			
			As of 30	/09/2018			As of 31	L/12/2018	
	(mln EUR, %)	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
NETHERLANDS	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates     of which: SME Retail     of which: SME Secured by mortgages on immovable property     of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures Standardised Total <sup>2</sup>								

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



**Credit Risk - Standardised Approach** 

Bank of America Merrill Lynch International Designated Activity Company

		Standardised Approach									
			As of 30	/09/2018			As of 31,	/12/2018			
					Value adjustments and				Value adjustments and		
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	provisions <sup>2</sup>		
	(min EUR, %)  Central governments or central banks										
	Regional governments or local authorities Public sector entities Multilateral Development Banks										
	International Organisations Institutions										
	Corporates of which: SME										
GERMANY	Retail of which: SME Secured by mortgages on immovable property										
	of which: SME  Exposures in default										
	Items associated with particularly high risk Covered bonds										
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity										
	Other exposures Standardised Total <sup>2</sup>										
			provisions per country of cour		due to credit conversion factors iristisation exposures, additional			related to the			
		exposuresy but includes general	ar create have adjustmented		Standardise	d Approach					
			As of 30	/09/2018			As of 31,	/12/2018			
					Value adjustments and				Value adjustments and		
	/mln ELID _0/\	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	provisions <sup>2</sup>		
	(mln EUR, %)  Central governments or central banks  Regional governments or local authorities										
	Public sector entities Multilateral Development Banks										
	International Organisations Institutions Corporates										
	of which: SME  Retail										
LUXEMBOURG	of which: SME Secured by mortgages on immovable property										
	of which: SME  Exposures in default  Items associated with particularly high risk										
	Covered bonds Claims on institutions and corporates with a ST credit assessment										
	Collective investments undertakings (CIU) Equity										
	Other exposures Standardised Total <sup>2</sup>	(1) Original exposure, uplike Evr	accura value, is reported befor	a taking into account any offect	due to credit conversion factors	or cradit rick mitigation tachniq	uos (o.g. substitution offacts)				
			provisions per country of cour		ristisation exposures, additional			related to the			
					Standardise	d Approach					
			As of 30	/09/2018			As of 31	/12/2018			
			AS 01 30				A3 61 32,	12,2010			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>		Value adjustments and		
	(mln EUR, %)	Original Exposure <sup>1</sup>			Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>			Value adjustments and provisions <sup>2</sup>		
	Central governments or central banks Regional governments or local authorities	Original Exposure <sup>1</sup>				Original Exposure <sup>1</sup>					
	Central governments or central banks	Original Exposure <sup>1</sup>				Original Exposure <sup>1</sup>					
	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates	Original Exposure <sup>1</sup>				Original Exposure <sup>1</sup>					
	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail	Original Exposure <sup>1</sup>				Original Exposure <sup>1</sup>					
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME	Original Exposure <sup>1</sup>				Original Exposure <sup>1</sup>					
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates     of which: SME Retail     of which: SME Secured by mortgages on immovable property     of which: SME Exposures in default Items associated with particularly high risk	Original Exposure <sup>1</sup>				Original Exposure <sup>1</sup>					
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates     of which: SME Retail     of which: SME Secured by mortgages on immovable property     of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment	Original Exposure <sup>1</sup>				Original Exposure <sup>1</sup>					
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates    of which: SME Retail    of which: SME Secured by mortgages on immovable property    of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures	Original Exposure <sup>1</sup>				Original Exposure <sup>1</sup>					
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates     of which: SME Retail     of which: SME Secured by mortgages on immovable property     of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity	(1) Original exposure, unlike Exp	Exposure Value <sup>1</sup> oosure value, is reported before	Risk exposure amount  e taking into account any effect	provisions <sup>2</sup> due to credit conversion factors	or credit risk mitigation technique	Exposure Value <sup>1</sup> ues (e.g. substitution effects).	Risk exposure amount			
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates    of which: SME Retail    of which: SME Secured by mortgages on immovable property    of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures	(1) Original exposure, unlike Exp	exposure Value <sup>1</sup> Dosure value, is reported before provisions per country of courters of courters and the country of courters are country of courters and the country of courters are country of country of courters are country of country of courters are consistent as a country of country	Risk exposure amount  e taking into account any effect	provisions <sup>2</sup> due to credit conversion factors pristisation exposures, additional	or credit risk mitigation technique valuation adjustments (AVAs) a	Exposure Value <sup>1</sup> ues (e.g. substitution effects).	Risk exposure amount			
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates    of which: SME Retail    of which: SME Secured by mortgages on immovable property    of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures	(1) Original exposure, unlike Exp. (2) Total value adjustments and	cosure value, is reported before provisions per country of coural credit risk adjustments.	Risk exposure amount  e taking into account any effect	provisions <sup>2</sup> due to credit conversion factors	or credit risk mitigation technique valuation adjustments (AVAs) a	Exposure Value <sup>1</sup> ues (e.g. substitution effects). and other own funds reductions	Risk exposure amount			
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates    of which: SME Retail    of which: SME Secured by mortgages on immovable property    of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures	(1) Original exposure, unlike Exp. (2) Total value adjustments and	cosure value, is reported before provisions per country of coural credit risk adjustments.	Risk exposure amount  e taking into account any effect aterparty excludes those for security excludes those for the exclusion excludes the exclusion exclusi	provisions <sup>2</sup> due to credit conversion factors pristisation exposures, additional  Standardise	or credit risk mitigation technique valuation adjustments (AVAs) and Approach	Exposure Value <sup>1</sup> ues (e.g. substitution effects). and other own funds reductions	Risk exposure amount related to the	provisions <sup>2</sup>		
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates    of which: SME Retail    of which: SME Secured by mortgages on immovable property    of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures	(1) Original exposure, unlike Exp. (2) Total value adjustments and	cosure value, is reported before provisions per country of coural credit risk adjustments.	Risk exposure amount  e taking into account any effect aterparty excludes those for security excludes those for the exclusion excludes the exclusion exclusi	provisions <sup>2</sup> due to credit conversion factors pristisation exposures, additional  Standardise	or credit risk mitigation technique valuation adjustments (AVAs) and Approach	Exposure Value <sup>1</sup> ues (e.g. substitution effects). and other own funds reductions	Risk exposure amount related to the			
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates    of which: SME Retail    of which: SME Secured by mortgages on immovable property    of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures Standardised Total <sup>2</sup> (mln EUR, %) Central governments or central banks	(1) Original exposure, unlike Exp (2) Total value adjustments and exposures, but includes general	Exposure Value <sup>1</sup> cosure value, is reported before provisions per country of cour all credit risk adjustments.  As of 30	Risk exposure amount  e taking into account any effect oterparty excludes those for security (09/2018)	provisions <sup>2</sup> due to credit conversion factors pristisation exposures, additional  Standardise  Value adjustments and	or credit risk mitigation technique valuation adjustments (AVAs) and Approach	Exposure Value <sup>1</sup> ues (e.g. substitution effects). and other own funds reductions  As of 31,	Risk exposure amount related to the	provisions <sup>2</sup> Value adjustments and		
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures Standardised Total <sup>2</sup> Central governments or central banks Regional governments or local authorities Public sector entities	(1) Original exposure, unlike Exp (2) Total value adjustments and exposures, but includes general	Exposure Value <sup>1</sup> cosure value, is reported before provisions per country of cour all credit risk adjustments.  As of 30	Risk exposure amount  e taking into account any effect oterparty excludes those for security (09/2018)	provisions <sup>2</sup> due to credit conversion factors pristisation exposures, additional  Standardise  Value adjustments and	or credit risk mitigation technique valuation adjustments (AVAs) and Approach	Exposure Value <sup>1</sup> ues (e.g. substitution effects). and other own funds reductions  As of 31,	Risk exposure amount related to the	provisions <sup>2</sup> Value adjustments and		
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates     of which: SME Retail     of which: SME Secured by mortgages on immovable property     of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures Standardised Total <sup>2</sup> (min EUR, %)  Central governments or central banks Regional governments or local authorities	(1) Original exposure, unlike Exp (2) Total value adjustments and exposures, but includes general	Exposure Value <sup>1</sup> cosure value, is reported before provisions per country of cour all credit risk adjustments.  As of 30	Risk exposure amount  e taking into account any effect oterparty excludes those for security (09/2018)	provisions <sup>2</sup> due to credit conversion factors pristisation exposures, additional  Standardise  Value adjustments and	or credit risk mitigation technique valuation adjustments (AVAs) and Approach	Exposure Value <sup>1</sup> ues (e.g. substitution effects). and other own funds reductions  As of 31,	Risk exposure amount related to the	provisions <sup>2</sup> Value adjustments and		
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures Standardised Total <sup>2</sup> Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME	(1) Original exposure, unlike Exp (2) Total value adjustments and exposures, but includes general	Exposure Value <sup>1</sup> cosure value, is reported before provisions per country of cour all credit risk adjustments.  As of 30	Risk exposure amount  e taking into account any effect oterparty excludes those for security (09/2018)	provisions <sup>2</sup> due to credit conversion factors pristisation exposures, additional  Standardise  Value adjustments and	or credit risk mitigation technique valuation adjustments (AVAs) and Approach	Exposure Value <sup>1</sup> ues (e.g. substitution effects). and other own funds reductions  As of 31,	Risk exposure amount related to the	provisions <sup>2</sup> Value adjustments and		
SWITZERLAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures Standardised Total <sup>2</sup> Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME	(1) Original exposure, unlike Exp (2) Total value adjustments and exposures, but includes general	Exposure Value <sup>1</sup> cosure value, is reported before provisions per country of cour all credit risk adjustments.  As of 30	Risk exposure amount  e taking into account any effect oterparty excludes those for security (09/2018)	provisions <sup>2</sup> due to credit conversion factors pristisation exposures, additional  Standardise  Value adjustments and	or credit risk mitigation technique valuation adjustments (AVAs) and Approach	Exposure Value <sup>1</sup> ues (e.g. substitution effects). and other own funds reductions  As of 31,	Risk exposure amount related to the	provisions <sup>2</sup> Value adjustments and		
	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures Standardised Total <sup>2</sup> Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail	(1) Original exposure, unlike Exp (2) Total value adjustments and exposures, but includes general	Exposure Value <sup>1</sup> cosure value, is reported before provisions per country of cour all credit risk adjustments.  As of 30	Risk exposure amount  e taking into account any effect oterparty excludes those for security (09/2018)	provisions <sup>2</sup> due to credit conversion factors pristisation exposures, additional  Standardise  Value adjustments and	or credit risk mitigation technique valuation adjustments (AVAs) and Approach	Exposure Value <sup>1</sup> ues (e.g. substitution effects). and other own funds reductions  As of 31,	Risk exposure amount related to the	provisions <sup>2</sup> Value adjustments and		
	Central governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures Standardised Total <sup>2</sup> Total Standardised Total <sup>2</sup> Central governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds	(1) Original exposure, unlike Exp (2) Total value adjustments and exposures, but includes general	Exposure Value <sup>1</sup> cosure value, is reported before provisions per country of cour all credit risk adjustments.  As of 30	Risk exposure amount  e taking into account any effect oterparty excludes those for security (09/2018)	provisions <sup>2</sup> due to credit conversion factors pristisation exposures, additional  Standardise  Value adjustments and	or credit risk mitigation technique valuation adjustments (AVAs) and Approach	Exposure Value <sup>1</sup> ues (e.g. substitution effects). and other own funds reductions  As of 31,	Risk exposure amount related to the	provisions <sup>2</sup> Value adjustments and		
	Central governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures Standardised Total <sup>2</sup> Central governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Secured by mortgages on immovable property of which: SME Secured in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	(1) Original exposure, unlike Exp (2) Total value adjustments and exposures, but includes general	Exposure Value <sup>1</sup> cosure value, is reported before provisions per country of cour all credit risk adjustments.  As of 30	Risk exposure amount  e taking into account any effect oterparty excludes those for security (09/2018)	provisions <sup>2</sup> due to credit conversion factors pristisation exposures, additional  Standardise  Value adjustments and	or credit risk mitigation technique valuation adjustments (AVAs) and Approach	Exposure Value <sup>1</sup> ues (e.g. substitution effects). and other own funds reductions  As of 31,	Risk exposure amount related to the	provisions <sup>2</sup> Value adjustments and		
	Central governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures Standardised Total <sup>2</sup> Central governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment	(1) Original exposure, unlike Exp (2) Total value adjustments and exposures, but includes general	Exposure Value <sup>1</sup> cosure value, is reported before provisions per country of cour all credit risk adjustments.  As of 30	Risk exposure amount  e taking into account any effect oterparty excludes those for security (09/2018)	provisions <sup>2</sup> due to credit conversion factors pristisation exposures, additional  Standardise  Value adjustments and	or credit risk mitigation technique valuation adjustments (AVAs) and Approach	Exposure Value <sup>1</sup> ues (e.g. substitution effects). and other own funds reductions  As of 31,	Risk exposure amount related to the	provisions <sup>2</sup> Value adjustments and		

exposures, but includes general credit risk adjustments.



**Credit Risk - Standardised Approach** 

Bank of America Merrill Lynch International Designated Activity Company

					Standardise	ed Approach					
			As of 30	/09/2018		As of 31/12/2018					
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments ar provisions <sup>2</sup>		
	(mln EUR, %)										
SPAIN	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates     of which: SME Retail     of which: SME Secured by mortgages on immovable property     of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures										
	Standardised Total <sup>2</sup>										

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

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

		exposures, but includes gener			Standardise	ed Approach				
			As of 30	/09/2018		As of 31/12/2018				
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
IRELAND	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME Secured by mortgages on immovable property of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)									
	Equity Other exposures Standardised Total <sup>2</sup>									

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 30	/09/2018			As of 31	/12/2018			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
ITALY	Central governments or central banks Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates     of which: SME Retail     of which: SME Secured by mortgages on immovable property     of which: SME Exposures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU) Equity Other exposures										
	Standardised Total <sup>2</sup>	(1) 0			due to credit conversion factors	19. 1					

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.

**Credit Risk - Standardised Approach** 

Bank of America Merrill Lynch International Designated Activity Company

					Standardise	ed Approach			
			As of 31/	03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions
	(mln EUR, %)								
	Central governments or central banks	11,744	11,744	383	3	12,585	12,585	375	
	Regional governments or local authorities	384	384	336	5	383	383	340	
	Public sector entities	435	111	56	5	486	130	62	
	Multilateral Development Banks	2	1	(		2	1	0	
	International Organisations	0	0	(		0	0	0	
	Institutions	2,453	2,043			2,743	2,315	1,441	
	Corporates	54,431	34,624	32,463	3	55,807	35,058	32,822	
	of which: SME	5	5	5	5	41	36	36	
	Retail	0	0	(		0	0	0	
Concolidated data	of which: SME	0	0	(		0	0	0	
Consolidated data	of which: SME  Secured by mortgages on immovable property	3,374	3,374	3,374	1	2,893	2,810	2,810	
	of which: SME	0	0	(		0	0	0	
	Exposures in default	728	668	1,002	2 0	896	736	1,105	0
	Items associated with particularly high risk	0	0	(		0	0	0	
	Covered bonds	0	0	(		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	1,836	1,483	655	5	1,557	1,002	263	
	Collective investments undertakings (CIU)	0	0	(		0	0	0	
	Equity	160	160	400		158	158	395	
	Other exposures	946	946	978	3	1,010	1,010	1,041	
	Standardised Total <sup>2</sup>	76,494	55,538	40,793	0	78,520	56,189	40,654	

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

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

1					Standardise	ed Approach					
			As of 31/	03/2019		As of 30/06/2019					
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(mln EUR, %)										
	Central governments or central banks	1,273	1,273	0		1,805	1,805	1			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	0	0	0		0	0	0			
	Multilateral Development Banks	2	1	0		2	1	0			
	International Organisations	0	0	100		0	0	0			
	Institutions	354	239	108		346	285	98 7,662			
	Corporates of which: SME	13,037	8,431	8,039		12,747	7,988	7,002			
	Retail	0	0	0		0	0	0			
		0	0	0		0	0				
UNITED KINGDOM	of which: SME  Secured by mortgages on immovable property  of which: SME	61	61	61		57	55	55			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	163	141	211	0	238	130	195	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	118	90	38		288	111	38			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	160	160	400		158	158	395			
	Other exposures	106	106	108		44	44	49			
	Standardised Total <sup>2</sup>				0				0		

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

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

					Standardise	ed Approach			
			As of 31	03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a
	(mln EUR, %)								
	Central governments or central banks	2,603	2,603	2		2,922	2,922	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	377	328	162		394	345	171	
	Corporates	5,472	3,123	2,338		5,940	3,354	2,617	
	of which: SME	1	1	1		5	3	3	
	Retail	0	0	0		0	0	0	
FRANCE	of which: SME	0	0	0		0	0	0	
TTOUTCE	Secured by mortgages on immovable property	293	293	293		295	291	291	
	of which: SME	0	0	0	0	0	0	79	
	Exposures in default	70	42	63	U	92	53	/9	
	Items associated with particularly high risk	0	0			0	0	0	
	Covered bonds	0	0 35	0		U 17	10	0	
	Claims on institutions and corporates with a ST credit assessment	35	35	14		1/	10	5	
	Collective investments undertakings (CIU)	0	0			0	0	0	
	Equity Other expectator	15	U 1F	0		0 67	67	67	
	Other exposures Standardised Total <sup>2</sup>	15	15	15	0	67	6/	67	

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

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

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 31/03/2019				As of 30/06/2019				
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(mln EUR, %)										
	Central governments or central banks	2,498	2,498	0		2,519	2,519	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	4,946	2,961	3,185		5,221	3,478	3,416			
	of which: SME  Retail	0	0	0		5	3	3			
		0	0	0		0	0	0			
<b>NETHERLANDS</b>	of which: SME	219	219	210		202	202	202			
	Secured by mortgages on immovable property of which: SME	219	219	219		202	202	202			
	Exposures in default	77	72	109	0	74	68	101	0		
	Items associated with particularly high risk	77	n /2	109	U	/ T	00	0			
	Covered bonds	0	n	ľ		n l	0				
	Claims on institutions and corporates with a ST credit assessment	4	1	0		4	1				
	Collective investments undertakings (CIU)	0	0			0	0				
	Equity	0	0	0		0	0	0			
	Other exposures	8	8	8		14	14	14			
	Standardised Total <sup>2</sup>				0				0		

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



**Credit Risk - Standardised Approach** 

Bank of America Merrill Lynch International Designated Activity Company

					Standardise	ed Approach					
			As of 31	/03/2019		As of 30/06/2019					
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments a provisions²		
	(mln EUR, %)										
	Central governments or central banks	5	5	0		35	35	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	50	50	10		55	55	11			
	Corporates	6,422	3,530	3,137		6,573	4,224	4,052			
	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			
OLIVI II VIVI	Secured by mortgages on immovable property	94	94	94		84	84	84			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	5	3	5	0	5	3	5			
	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	/	/	/		510	260	60			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Other exposures	/	/	1		76	76	76			
	Standardised Total <sup>2</sup>	(1) Original our source unlike Fo	modure value is remarked buf-	ro taking into account any effect	0	or gradit rick mitigation to shair	ios (o a substitution offs-t-)				
			d provisions per country of cou			s or credit risk mitigation techniqu I valuation adjustments (AVAs) a					
					Standardise	ed Approach					
		As of 31/03/2019 As of 30/06/2019									

		exposures, but includes genera			Standardise	d Approach			
			As of 31,	03/2019			As of 30/	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)		•				•		
	Central governments or central banks	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 Institutions	0	0	0		0	0	0	
		3,599	1,955	1 050		5,756	2,275	2,271	
	Corporates of which: SME	3,399	1,955	1,950		5,750	2,2/5	2,2/1	
	Retail	0	0	0		0	0	0	
	of which: SME	٥	0	0		o	0		
LUXEMBOURG	Secured by mortgages on immovable property	1,033	1,033	1,033		776	741	741	
	of which: SME	1,055	1,055	1,055		,,,	0	7 11	
	Exposures in default	10	10	15	0	10	10	15	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	223	45	45		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		5	5	5	
	Standardised Total <sup>2</sup>				0				0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the
exposures, but includes general credit risk adjustments.

		exposures, but includes genero			Standardise	d Approach			
			As of 31/	03/2019			As of 30	06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	2,072	2,072	0		1,990	1,990	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	2,098	1,210	996		1,925	1,175	963	
	Corporates of which: SME	2,090	1,210	990		1,925	1,1/5	903	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	ľ		0	0		
SWITZERLAND	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	63	63	95	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	1	1	0		3	3	1	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	66	66	66		0	0	0	
	Standardised Total <sup>2</sup>				0				0

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

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

		exposures, but includes general credit risk adjustments.									
					Standardise	d Approach					
			As of 31,	03/2019			As of 30	/06/2019			
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>		
	(mln EUR, %)										
	Central governments or central banks	2,500	2,500	3		2,520	2,520	2			
	Regional governments or local authorities	0	0	0		0	0	0			
	Public sector entities	394	69	35		427	71	32			
	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	1,599	761	660		1,010	624	524			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
BELGIUM	of which: SME	0	0	0		0	0	0			
DELGION	Secured by mortgages on immovable property	0	0	0		0	0	0			
	of which: SME	0	0	0		0	0	0			
	Exposures in default	22	22	33	0	0	0	0	0		
	Items associated with particularly high risk	0	0	0		0	0	0			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Other exposures	0	0	0		0	0	0			
	Standardised Total <sup>2</sup>				0				0		

Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
 Total value adjustments and provisions per country of counterparty excludes those for securistisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general credit risk adjustments.



**Credit Risk - Standardised Approach** 

Bank of America Merrill Lynch International Designated Activity Company

					Standardise	ed Approach				
			As of 31	/03/2019		As of 30/06/2019				
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	
	(mln EUR, %)									
	Central governments or central banks	6	6	0		6	6	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	2,384	1,838	1,846		2,585	1,840	1,844		
	of which: SME	0	0	0		27	27	27		
	Retail	0	0	0		0	0	0		
SPAIN	of which: SME	1 206	1,206	1,206		1,067	1,038	1,038		
	Secured by mortgages on immovable property of which: SME	1,206	1,200	1,200		1,067	1,038	1,036		
	Exposures in default	178	178	267	0	183	183	275		
	Items associated with particularly high risk	1/0	1/0	0	Ü	0	105	0		
	Covered bonds	0	0			n l	0			
	Claims on institutions and corporates with a ST credit assessment	3	3	3		3	3	3		
	Collective investments undertakings (CIU)	0	0			0	0	0		
	Equity	0	0	0		0	0	0		
	Other exposures	69	69	88		32	32	39		
	Standardised Total <sup>2</sup>				0				0	

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

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

		(2) Total value adjustments and exposures, but includes genera		nterparty excludes those for sec	uristisation exposures, additiona	l valuation adjustments (AVAs) a	and other own funds reduction	ns related to the	
					Standardise	d Approach			
			As of 31	/03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	276	276	196		288	288	192	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	Institutions	60	53	27		72	66	33	
	Corporates	2,322	1,621	1,561		1,979	1,569	1,509	
	of which: SME	2,322	1,021	1,301		1,373	1,505	1,505	
	Retail	0	0			0	0		
	of which: SME	0	0	0		0	0	0	
IRELAND	Secured by mortgages on immovable property	9	9	9		9	9	9	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	1	0	0	0	1	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	18	18	18		18	18	18	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	616	616	617		600	600	601	
	Standardised Total <sup>2</sup>				0				0

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

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

					<b>Standardise</b>	ed Approach			
			As of 31	/03/2019			As of 30	/06/2019	
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions <sup>2</sup>
	(mln EUR, %)								
	Central governments or central banks	18	18	9		12	12	9	
	Regional governments or local authorities	384	384	335		383	383	340	
	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	100	68	34		47	47	23	
	Corporates	2,172	1,655	1,537		2,071	1,685	1,522	
	of which: SME	3	3	3		3	3	3	
	Retail	0	0	0		0	0	0	
ITALY	of which: SME	0	0	0		0	0	0	
117121	Secured by mortgages on immovable property	216	216	216		229	219	219	
	of which: SME	U	73	110	0	70	68	102	
	Exposures in default	/5	/3	110	0	70	00	102	(
	Items associated with particularly high risk Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	20	11	11		0 2	υ 2	)	
	Collective investments undertakings (CIU)	29	U 11	11		2 n	0	1	
	Equity	0	0	0		0	0		
	Other exposures	o l	0	0		0 n	0		
	Standardised Total <sup>2</sup>		<u> </u>		0		0	, , ,	

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

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



#### Credit Risk - IRB Approach

									•	ornacional Designated											
											IRB Ap	pproach									
				As of 30	0/09/2018				As of 31/	12/2018				As of 31	/03/2019				As of 30/	06/2019	
		Original	Exposure <sup>1</sup>	Exposure	Risk exposure amount	Value adjustment	Original	Exposure <sup>1</sup>	Exposure	Risk exposure amount	adjustment	Original	Exposure <sup>1</sup>	Exposure	Risk exposure amount	Value adjustment	Original Ex	exposure <sup>1</sup>	Exposure	Risk exposure amount	nt Value adjustme
	(mln EUR, %)		Of which: defaulted	Value <sup>1</sup>	Of which: defaulted	s and provisions		Of which: defaulted	Value <sup>1</sup>	Of which: defaulted	s and provisions		Of which: defaulted		Of which: defaulted			Of which: defaulted	Value <sup>1</sup>	Of which: defaulted	s and provision
Consolidated data	Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME												0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0

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



General governments exposures by country of the counterparty

						Dank of America Merri	As of 31/12/2018		any					
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balan	ce sheet	
								Derivatives with po	citivo fair valuo	Dorivatives with	negative fair value	Off-balance sh	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)					Derivatives with po	Sitive fall Value	Delivatives with	negative fail value	Nominal	Provisions	Risk weighted exposure amount
				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 [	Austria													
Total [ 0 - 3M [	Belgium													
[ 0 - 3M [	Bulgaria													
Total  [ 0 - 3M [	Cyprus													
Total  [ 0 - 3M [	Czech Republic													
[5Y - 10Y [ [10Y - more	Denmark													
[ 0 - 3M [	Estonia													



General governments exposures by country of the counterparty

						Bank of America Merri	As of 31/12/2018		эпу				
						Dire	ct exposures						
	(mln EUR)			On balance sl	heet				Deriva	tives	Off bala	nce sheet	
								Derivatives with pos	sitive fair value	Derivatives with negative fair value	Off-balance s	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount Notional amount	Nominal	Provisions	Risk weighted exposure amount
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Finland												
[ 0 - 3M [	France												
[ 0 - 3M [	Germany												
[ 0 - 3M [	Croatia												
[ 0 - 3M [	Greece												
[ 0 - 3M [	Hungary												
[ 0 - 3M [	Ireland												
[ 0 - 3M [	Italy												
[ 0 - 3M [	Latvia												



General governments exposures by country of the counterparty

						вапк от Атпепса Мегги	As of 31/12/2018		эпу				
						Dire	ct exposures						
	(mln EUR)			On balance sl	neet				Deriva	tives	Off bala	nce sheet	
								Derivatives with pos	sitive fair value	Derivatives with negative fair value	Off-balance s	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount Notional amount	Nominal	Provisions	Risk weighted exposure amount
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [ [ 5Y - 10Y [ [ 10Y - more Total	Lithuania												
Total  [ 0 - 3M [	Luxembourg												
[ 0 - 3M [	Malta												
[ 0 - 3M [	Netherlands												
Total  [ 0 - 3M [	Poland												
[ 3M - 1Y [	Portugal												
[ 0 - 3M [	Romania												
[ 0 - 3M [	Slovakia												
[ 0 - 3M [	Slovenia												



General governments exposures by country of the counterparty

						Bank of America Merri	l Lynch International Des	signated Activity Compa	ny					
							As of 31/12/2018							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
			Total carrying amount of					Derivatives with posi	tive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure umount
[ 0 - 3M [	Spain													
[ 0 - 3M [	Sweden													
[ 0 - 3M [	United Kingdom													
[ 0 - 3M [	Iceland													
Total  [ 0 - 3M [	Liechtenstein													
[ 0 - 3M [	Norway													
[ 0 - 3M [	Australia													
[ 0 - 3M [	Canada													
[ 0 - 3M [	Hong Kong													



General governments exposures by country of the counterparty

							As of 31/12/2018		,					
						Direc	t exposures							
	(mln EUR)			On balance sl	heet				Derivat	tives		Off balar	nce sheet	
								Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	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 [	Japan													
[ 0 - 3M [	U.S.													
[ 0 - 3M [	China													
[ 0 - 3M [	Switzerland													
[3Y - 5Y [ [5Y - 10Y [ [10Y - more	Other advanced economies non EEA													
[ 0 - 3M [	Other Central and eastern Europe countries non EEA													
[ 0 - 3M [	Middle East													
[ 0 - 3M [	Latin America and the Caribbean													



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

Bank of America Merrill Lynch International Designated Activity Company

						Dank of America Mem	ii Lynch International Des	signated Activity Comp	arry					
							As of 31/12/2018	3						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance s	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[ 0 - 3M [	Africa													
[ 0 - 3M [	Others													

#### Notes and definition

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

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

#### Regions:

- Other advanced non EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.
- Other CEE non EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.
- Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.
- Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Revisa, Capman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (U.S.).
- Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The, Côte D'Ivoire, Equatorial Guinea, Britrea, Ethiopia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, Tanzania, United Republic Of, Togo, Uganda, Zambia, Zimbabwe and Tunisia.
- (6) The columns 'Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.



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

						Barik of America Fierri	As of 30/06/2019		рипу					
						Dire	ct exposures							
	(mln EUR)			On balance st	heet				Deriva	atives		Off bala	nce sheet	
												Off-balance s	heet exposures	
								Derivatives with po	ositive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[ 0 - 3M [	Austria	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	3
[ 0 - 3M [	Belgium	0 22 0 0 0 0 0	0 22 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 20 0 0 0 0 0	0 2 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	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
[ 0 - 3M [	Bulgaria	22		V	· ·	20		V				U C C C C C C C C C C C C C C C C C C C	J. Control of the con	2
Total  [ 0 - 3M [	Cyprus													
[ 3M - 1Y [	Czech Republic													
[ 0 - 3M [	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 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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 [	Estonia			· ·										



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

					В	Bank of America Merril	Lynch International Des	signated Activity Comp	oany					
							As of 30/06/2019							
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	aget expecures	
												OII-Dalance Si	ieet exposures	
								Derivatives with po	ositive fair value	Derivatives with	negative fair value			
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short											
			positions)		of which: Financial assets	of which: Financial accepts at						Nominal	Provisions	
				of which: Financial assets held for trading	of which: Financial assets of designated at fair value	rain value amough outer	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprehensive income								
[ 0 - 2M [														
[ 0 - 3M [ [ 3M - 1Y [ [ 1Y - 2Y [ [ 2Y - 3Y [														
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y [	Finland													
[3Y - 5Y [ [5Y - 10Y [ [10Y - more Total			400					-						
[ 0 - 3M [		400 31 0	400 31 0	0 0 0	0 0	400 30 0	0 0 0	0 0 0	0 0	0 0	0 0	0 0	0 0 0	
[ 2Y - 3Y [ [3Y - 5Y [	France	0 0	0	0	0 0	0	0 0	0	0	0	0	0	0 0	
[ 0 - 3M [		0 431	431	0 <b>0</b>	0	0 431	0 0	0	0	0	0	0 0	0 <b>0</b>	0
[ 0 - 3M [		30 0 4	30 0 4	0 0 0	0 0	30 0 0	0 0 4	0 0 0	0 0	0 0	0 0	0 0	0 0 0	
[ 2Y - 3Y [ [3Y - 5Y [	Germany	0	0	0	0 0	0	0	0	0	0	0	0	0	
[ 0 - 3M [		0 0 34	0 0 34	0 0 <b>0</b>	0 0	0 0 <b>30</b>	0 0	0 0 <b>0</b>	0	0	0	0	0 0	0
[ 0 - 3M [														
[ 2Y - 3Y [ [ 3Y - 5Y [	Croatia													
Total														
[ 0 - 3M [														
[ 1Y - 2Y [	Greece													
[5Y - 10Y [ [10Y - more														
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [	Hungary													
[ 0 - 3M [														
Total [ 0 - 3M [ [ 3M - 1Y [														
[ 1Y - 2Y [ [ 2Y - 3Y [	Ireland													
[ 0 - 3M [														
		3	3	0	0	0	3	0	0	0	0	0	0	
[ 1Y - 2Y [ [ 2Y - 3Y [	Italy	0 0	0 0	0	0 0	0	0 0	-6 17	114 140	0 0	2 2 2	0 0	0	
[ 0 - 3M [	1,	0 2 233	0 2 233	0 2 233	0 0	0 0 0	0 0	40 0 293	106 0 1,534	0 197 262	43 757 899	0 0 0	0 0 0	
Total [ 0 - 3M [		238	233 238	235	0	0	3	344	1,894	459	899 <b>1,705</b>	0	0	348
[ 0 - 3M [	l alada													
[3Y - 5Y [ [5Y - 10Y [	Latvia													
Total														



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

						Bank of America Merri	Il Lynch International Des As of 30/06/2019		any					
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance sh	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[ 0 - 3M [	Lithuania													
[ 0 - 3M [	Luxembourg	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 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 [	Malta													
[ 0 - 3M [	Netherlands	20 0 0 0 0 0 0	20 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	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 - 3M [	Poland													
[ 0 - 3M [	Portugal	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 9 8 8 16 20 0	0 25 25 25 25 50 110 0	0 0 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 [	Romania													
[ 0 - 3M [	Slovakia													
[ 0 - 3M [	Slovenia	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 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

						Bank of America Merri	ll Lynch International De		any					
		As of 30/06/2019												
						Dire	ct exposures					0.661		
	(mln EUR)			On balance sh	leet				Deriv	atives		Off bala	nce sheet	
												Off-balance s	heet exposures	
								Derivatives with pos	sitive fair value	Derivatives wit	th negative fair value			
														Risk weighted
B-21-180-19	0.1.19	Total gross carrying amount of non-	Total carrying amount of non-derivative financial											exposure amount
Residual Maturity	Country / Region	derivative financial assets	assets (net of short positions)									Nominal	Provisions	
				of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	PIOVISIONS	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[ 0 - 3M [		0	0	0	C	0	0	0	0	0	0	0	0	
[ 0 - 3M [		0 0	0 0	0 0	() () ()	0 0 0 0	0 0	0 0 0	0 0	0 0	0 0	0 0 0	0 0	
[3Y - 5Y [ [5Y - 10Y [	Spain	0	0	0	C C	0	0	0	0	0	0	0	0	
Total  [ 0 - 3M [		12 12	12	12 12	0	0 0	0	0	0	0	0	0	0	0
[ 0 - 3M [														
[ 21 - 31 [ [3Y - 5Y [ [5Y - 10Y [	Sweden													
		0	0	0		0	0	0	0	0		0	0	
[ 3M - 1Y [ [ 1Y - 2Y [		1,922 0	1,922 0	117 0	C	1,804	1 0	0	0	0	0 0	0	0	
[ 2Y - 3Y [ [3Y - 5Y [ [5Y - 10Y [	United Kingdom	0 0	0	0 0	() ()	0 0	0	0 0	0	0	0 0	0	0	
[ 0 - 3M [		1,922	0 1,922	0 117		1,804	0	0 0	0	0	0	0	0	1
[ 0 - 3M [														
[ 2Y - 3Y [ [3Y - 5Y [	Iceland													
LOTAL														
[ 0 - 3M [														
[ 2Y - 3Y [ [3Y - 5Y [	Liechtenstein													
I I I I I I I I I I I I I I I I I I I	-													
[ 0 - 3M [ [ 3M - 1Y [														
[ 1Y - 2Y [ [ 2Y - 3Y [ [ 3Y - 5Y [	Norway													
[ 0 - 3M [														
[ 0 - 3M [ [ 3M - 1Y [		0	0	0 0	C	0 0	0	0	000	0	0 0	0 0	0	
[ 0 - 3M [	Australia	0 0	0 0	0 0	() () ()	0 0 0 0	0 0	0 0 n	0 0	0	0 0	0 0 0	0 0	
[5Y - 10Y [ [10Y - more		0 3	0 3	0 3		0 0	0	0 0	0	0	0	0 0	0	
IOTAL		3	3	3	0	0	0	0	0	0	0	0	0	0
[ 1Y - 2Y [ [ 2Y - 3Y [	Canada													
[ 0 - 3M [														
Total [ 0 - 3M [														
[ 0 - 3M [	Hong Kong													
[3Y - 5Y [ [5Y - 10Y [ [10Y - more	Hong Rong													
Total	1													



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

						Bank of America Pierrii	As of 30/06/2019		411y					
						Direc	t exposures							
	(mln EUR)			Off balance sheet										
												Off-balance sh	neet exposures	
			Takal asyming an accept of					Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[ 0 - 3M [	Japan													
[ 0 - 3M [	U.S.													
[ 0 - 3M [	China													
[ 0 - 3M [	Switzerland	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 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 [	Other advanced economies non EEA													
[ 0 - 3M   [ 3M - 1Y [ [ 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	Middle East	0 0 88 0 394 0 0	0 0 88 0 394 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 88 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	167
[ 0 - 3M [	Latin America and the Caribbean													



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

Bank of America Merrill Lynch International Designated Activity Company

						Dank of America Mem	ii Lyrich international De	signated Activity Comp	arry				
		As of 30/06/2019											
	(mln EUR)	Direct exposures											
				On balance s	heet				Deriva	Off balance sheet			
Residual Maturity		Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Derivatives with positive fair value						Derivatives with negative fair value	Off-balance sheet exposures		
	Country / Region											Risk weight exposure amo	
				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	Africa												
[ 0 - 3M [	Others	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		

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the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments (5) Residual countries not reported separately in the Transparency exercise

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominican Republic, Ecuador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthélemy, Turks And Caicos Islands, Virgin Islands (U.S. ).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, The Democratic Republic, Chad, Comoros, Congo, Con

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