

Bank Name	Bank of America Europe Designated Activity Company
LEI Code	EQYXK86SF381Q21S3020
Country Code	IE

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



Key Metrics

Bank of America Europe Designated Activity Company

(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	9,895	9,632	10,067	9,944	C 01.00 (r020,c010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	9,895	9,632	10,067	9,944	C 01.00 (r020,c010) - C 05.01 (r440,c010)	Article 50 of CRR
Tier 1 capital - transitional period	9,895	9,632	10,067	9,944	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	9,895	9,632	10,067	9,944	C 01.00 (r015,c010) - C 05.01 (r440,c010) - C 05.01 (r440,c020)	Article 25 of CRR
Total capital - transitional period	11,604	11,261	11,773	11,627	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	11,604	11,261	11,773	11,627	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 exposure amounts						
Total risk exposure amount	47,382	43,157	44,227	44,691	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	47,382	43,157	44,227	44,691	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	20.88%	22.32%	22.76%	22.25%	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	20.88%	22.32%	22.76%	22.25%	(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	20.88%	22.32%	22.76%	22.25%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	20.88%	22.32%	22.76%	22.25%	(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	24.49%	26.09%	26.62%	26.02%	CA3 {5}	
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	24.49%	26.09%	26.62%	26.02%	(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 ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	76,469	70,844	76,191	83,932	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	12.94%	13.60%	13.21%	11.85%	C 47.00 (r340,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

Bank of America Europe Designated Activity Company

	(mln EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	9,895	9,632	10,067	9,944	C 47.00 (r320,c010)	
A.2	Tier 1 capital - fully phased-in definition	9,895	9,632	10,067	9,944	C 47.00 (r310,c010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	76,469	70,844	76,191	83,932	C 47.00 (r300,c010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	76,469	70,844	76,191	83,932	C 47.00 (r290,c010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	12.9%	13.6%	13.2%	11.8%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	12.9%	13.6%	13.2%	11.8%	[A.2]/[B.2]	



2021 EU-wide Transparency Exercise Capital

Bank of America Europe Designated Activity Company

		(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE	REGULATION
	A	OWN FUNDS	11,604	11,261	11,773	11,627	C 01.00 (r010,c010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	9,895	9,632	10,067	9,944	C 01.00 (r020,c010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	7,766	7,410	7,755	7,651	C 01.00 (r030,c010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	2,323	2,415	2,528	2,494	C 01.00 (r130,c010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (I) of CRR
	A.1.3	Accumulated other comprehensive income	-52	-72	-75	-73	C 01.00 (r180,c010)	Articles 4(190), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves	74	72	62	65	C 01.00 (r200,c010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r210,c010)	Articles 4(112), 26(1) point (f) and 36 (1) point (j) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r230,c010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-71	-70	-71	-72	C 01.00 (r250,c010)	Articles 32 to 35 of and 36 (1) point (I) of ORR
	A.1.8	(-) Intangible assets (including Goodwil)	0	0	0	0	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 COR
	A.1.9	(·) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	0	0	C 01.00 (r370,c010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	0	0	C 01.00 (r380,c010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r390,c010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01.00 (r430,c010)	Articles 4(122), 36(1) point (g) and 44 of CBR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (r440,c010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight	0	0	0	0	$\begin{array}{l} C \ 01.00 \ (r450,c010) \ + \ C \ 01.00 \ (r460,c010) \ + \\ C \ 01.00 \ (r470,c010) \ + \ C \ 01.00 \ (r471,c010) \ + \\ C \ 01.00 \ (r472,c010) \ + \end{array}$	Articles 4(36), 36(1) point (b) (i) and 39 to 91 of ORi; Articles 36(1) point (b) (b), 243(1) point (b), (b), 244(1) point (b) (and 258 of ORi; Articles 36(1) point (b) (and 259(3) of ORi; Articles 36(1) point (b) (b) and 153(6) of ORI.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r460,c010)	Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment	0	0	0	0	C 01.00 (r480,c010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r490,c010)	Articles $36(1)$ point (c) and 38 ; Articles $48(1)$ point (a) and $48(2)$ of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	C 01.00 (r500,c010)	$\label{eq:articles} 4(27); \ 36(1) \ \text{point} \ (1); \ 43, \ 45; \ 47; \ 48(1) \ \text{point} \ (b); \ 49(1) \ \text{to} \ (3) \ \text{and} \ 79 \ \text{of CRR}$
	A.1.18	(-) Amount exceding the 17.65% threshold	0	0	0	0	C 01.00 (r510,c010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures				0	C 01.00 (r513,c010)	Article 36(1), point (m) and Article 47c ORR
OWN FUNDS Transitional period	A.1.188	(-) Minimum value commitment shortfalls				0	C 01.00 (r514,c010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges				0	C 01.00 (r515,c010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	-145	-124	-131	-121	C 01.00 (r524,c010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (r529,c010)	
	A.1.21	Transitional adjustments	0	0	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	· ·
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r220,c010)	Articles 483(1) to (3), and 484 to 487 of CBR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r240,c010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (r520,c010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (rS30,c010)	Article 61 of OR
	A.2.1	Additional Tier 1 Capital Instruments	0	0	0	0	C 01.00 (r540,c010) + C 01.00 (r670,c010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r720,c010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	$\begin{array}{l} C \; 01.00 \; (r690,c010) + C \; 01.00 \; (r700,c010) + \\ C \; 01.00 \; (r710,c010) + C \; 01.00 \; (r740,c010) + \\ C \; 01.00 \; (r744,c010) + C \; 01.00 \; (r748,c010) \end{array}$	
	A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C 01.00 (r660,c010) + C 01.00 (r680,c010) + C 01.00 (r730,c010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	9,895	9,632	10,067	9,944	C 01.00 (r015,c010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	1,708	1,630	1,706	1,683	C 01.00 (r750,c010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments	1,708	1,630	1,706	1,683	C 01.00 (r760,c010) + C 01.00 (r890,c010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	٥	0	$\begin{array}{c} C \; 01.00 \; (910, c010) + C \; 01.00 \; (920, c010) + \\ C \; 01.00 \; (930, c010) + C \; 10.00 \; (940, c020) + \\ C \; 01.00 \; (950, c010) + C \; 10.00 \; (970, c020) + \\ C \; 01.00 \; (970, c010) + C \; 01.00 \; (978, c010) \\ C \; 01.00 \; (974, c010) + C \; 01.00 \; (978, c010) \end{array}$	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r880,c010) + C 01.00 (r900,c010) + C 01.00 (r960,c010)	
OWN FUNDS REQUIREMENTS	в	TOTAL RISK EXPOSURE AMOUNT	47,382	43,157	44,227	44,691	C 02.00 (r010,c010)	Articles 92(3), 95, 96 and 98 of CBR
	8.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r010;c040)	
CAPITAL RATIOS (%)	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	20.88%	22.32%	22.76%	22.25%	CA3 (1)	
Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	20.88%	22.32%	22.76%	22.25%	CA3 (3)	
CET1 Capital	C.3	TOTAL CAPITAL RATIO (transitional period)	24.49%	26.09%	26.62%	26.02%	CA3 {5} [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-	•
Fully loaded CET1 RATIO (%)	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	9,895	9,632	10,067	9,944	A.4.3.0).0)1	
Fully loaded ¹	E .	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	20.88%	22.32%	22.76%	22.25% 0	[D.1]/[B-B.1]	•
	E .	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0		C 05.01 (r440,c010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r440,c030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements ted based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a re	0	0	0	0	C 05.01 (r440,c040)	

(1)The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a requisitory point of view at the reporting date are not baken into account in this calculation. Fully loaded CET1 ratio is an estimation is based on the formulae stated in column "COREP" CORE" - clease note that this miniht load to differences to fully loaded CET1 capital ratios sublished by the carticolation bank's e.e. in their Fally" 3 disclosure

Overview of Risk exposure amounts

Bank of America Europe Designated Activity Company

		RW	/As		
(min EUR, %)	As of 30/09/2020	As of 31/12/2020	As of 31/03/2021	As of 30/06/2021	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	36,418	33,589	34,094	34,295	C 02.00 (0440, c010) -{C 07.00 (0490, c220, s001) + C 07.00 (7110, c220, s001) + C 07.00 (7130, c220, s001) + C 08.01 (040, c280, s002) + C 08
Of which the standardised approach	36,418	33,589	34,094	34,295	C 02.00 (r060, c010)-[C 07.00 (r090, c220, s001) + C 07.00 (r110, c220, s001)+ C 07.00 (r130, c220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (R250, c010) - [C 08.01 (r040, c260, s002) + C 08.01 (r050, c260, s002) + C 08.01 (r060, c260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (R310, c010) - [C 08.01 (r040, c260, s001) + C 08.01 (r050, c260, s001) + C 08.01 (r060, c260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (R420, c010)
Counterparty credit risk (CCR, excluding CVA) ²	1,004	832	820	1,177	C 07.00 (r496, c220, s001) + C 07.00 (r110, c220, s001) + C 07.00 (r130, c220, s001) + C 08.01 (r490, c260, s001) + C 08.01 (r400, c260, s001) + C 08.01 (r400, c260, s001) + C 08.01 (r400, c260, s002) + C 08.01 (r400, c300)]
Credit valuation adjustment - CVA	1,063	509	651	787	C 02.00 (R640, c010)
Settlement risk	0	0	0	0	C 02.00 (R490, c010)
Securitisation exposures in the banking book (after the cap)	2,402	2,519	3,080	2,773	C 02.00 (8470, c010)
Position, foreign exchange and commodities risks (Market risk)	1,716	1,148	1,254	1,388	C 02.00 (R520, c010)
Of which the standardised approach	1,716	1,148	1,254	1,388	C 02.00 (R530, c010)
Of which IMA	0	0	0	0	C 02.00 (R580, c010)
Of which securitisations and resecuritisations in the trading book	0	٥	٥	0	C 19.00_010_601*12.5+C 20.00_010_459*12.5+M4X(C 24.00_010_090,C 24.00_010_100,C 24.00_010_100,C 24.00_010_110)*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (R680, c010)
Operational risk	4,779	4,560	4,328	4,270	C 02.00 (R590, c010)
Of which basic indicator approach	0	0	0	0	C 02.00 (R600, c010)
Of which standardised approach	4,779	4,560	4,328	4,270	C 02.00 (R610, c010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (R620, c010)
Other risk exposure amounts	0	0	0	0	C 02.00 (R630, c010) + C 02.00 (R690, c010)
Total	47,382	43,157	44,227	44,691	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA). They are instead reported in the 'Credit Risk (excluding CCR and Securitisations)' section.



EBA DUBERTAN

2021 EU-wide Transparency Exercise Market Risk

Bank of America Europe Designated Activity Company

	SA					1	м									IM						
			VaR <i>(Memorar</i>	ndum item)	STRESSED VaR (Memorandum item)	AND MI	ENTAL DEFAULT GRATION RISK AL CHARGE	ALL PRICE	RISKS CAPIT FOR CTP			VaR <i>(Memor</i>	andum item)	STRESSED VaR (A	Aemorandum item)	INCRE DEFAU MIGRAT CAPITAL	LT AND ION RISK	ALL PRICE	RISKS CAPIT. FOR CTP	AL CHARGE	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) × AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE		FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt 1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2020	As of 31/12/2020		As of 30/09/2020									As of 31/1	2/2020								
Traded Debt Instruments	1.013	933	0	0	0	0							0	0	0	0						
Of which: General risk	589	468	0	0	0	0							0	0	0	0						1
Of which: Specific risk Equities	424	465	0	0	0	0							0	0	0	0						1
Of which: General risk	0	0	0	0	0	0							Ň	0	0	0						1
Of which: Specific risk	ŏ	ŏ	ő	ő	ŏ	ő							ő	0	ő	ő						1
Foreign exchange risk	703	216	0	0	0	0							0	0	0	0						1
Commodities risk	0	0	0	0	0	0							0	0	0	0						
Total	1,716	1,148	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	As of 31/03/2021	As of 30/06/2021				As of 31/	03/2021									As of 30/0	6/2021					
Traded Debt Instruments	1,035	1,119	0	0	0	0							0	0	0	0						
Of which: General risk	529	509	0	0	0	0							0	0	0	0						1
Of which: Specific risk	506	610	0	0	0	0							0	0	0	0						1
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	ō	ō	ō	ō							0	ō	ō	ō						1
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	219	269	0	0	0	0							0	0	0	0						
Commodities risk Total	0	1.388	0	0	0	0	0		0	0	0		0	0	0	0	0			0	0	
Total	1,254	1,388	U	U	U	U	0	U	0	0	0	U	U	U	U	U	0	0	0	0	0	i U

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.



Bank of America Europe Designated Activity Company

					Standardise	ed Approach			
			As of 30/	09/2020			As of 31,	/12/2020	
	(min EUR %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	Central governments or central banks	13,802	13,802	301		12,889	12,889	365	
	Regional governments or local authorities	349	349	316		311	311	283	
	Public sector entities	551	177	88		532	154	77	
	Multilateral Development Banks	2	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	2,969 49.271	2,384 31,844	1,053		2,643 48.173	2,101 29.578	1,089	
	Corporates of which: SME	49,2/1	31,899	29,374 31		48,173	29,578	27,168	
	or which: SME Retail		31	31		12	9	9	
	of which: SME	ů				ů.		0	
Consolidated data	Secured by mortgages on immovable property	2.491	2.423	2,423		2.101	2.053	2.053	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1,410	1,304	1,956	0	1,239	1,083	1,624	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and cornorates with a ST credit assessment	2.403	1.931	1.056		1.574	1.388	402	
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Courty Other exposures	810	810	855		1.229	1.229	1.326	
	Standardised Total 2	74,058	55,025	37,422	0	70,692	50,787		
		(1) Original exposure, unlike Ex	posure value, is reported befor	e taking into account any effect	t due to credit conversion facto	ors or credit risk mitioation techn	niques (e.g. substitution effect	21	

sure, unlike booksive value, is reported before taking into account any effect due to credit conver-Total dises not include the Secutarization excition unlike in the results reine to the 2019 eventse

					Standardis	ed Approach			
			As of 30/	09/2020			As of 31,	12/2020	
	(min BJR %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Central exerementatis or central basis Reconcel accementation in colo all archofistic Pacification controls and the second second second Second accementation is a second second second second second Second accementation is a second se	718 0 2 0 334 11,132 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	718 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 141 6,233 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	c	1,007 0 0 454 11,483 0 0 61 0 163 0 163 0 0 163 0 0 915	1,007 0 0 0 425 6,628 0 0 0 0 0 0 0 0 0 0 0 0 114 0 0 0 818 0 0 878	0 0 311 6,093 0 0 0 172 0 172 0 0 175 191	0
	Collective investments undertakings (CIU) Eaulty Other exposures Standardised Total ²	0 29	0	0	0	0 438	0	0 447	

Considerations with Enservative interaction without the field of the constraint and the constraint of the constrain

			Standardised Approach										
			As of 30)	09/2020			As of 31,	/12/2020					
	(mh EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
	Central governments or central banks	3	3	0		6,009	6,009	0					
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0					
	Multilateral Development Banks	0	0	0		0	0	0					
	International Organisations	0	0	0		0	0	0					
	Institutions	2	2	0		12	12	1					
	Corporates of which: SME	6,549	4,393	4,083		6,688	3,948	3,681					
	or which: SME Retail	0	0	0		0		0					
GERMANY	of which: SME	0	0	ō		0	0	0					
GERMANY	Secured by mortgages on immovable property	570	570	570		565	565	565					
	of which: SME	0	0	0		0	0	0					
	Exposures in default	5	3	4	0	5	3	4					
	Items associated with oarticularly high risk Covered bonds	0	0	0		0	0	0					
	Claims on institutions and corporates with a ST credit assessment	27	27	18		75	75	24					
	Collective investments undertakings (CIU)	0	0	0		0	0	0					
	Equity	0	0	0		0	0	0					
	Other exposures	71	71	83		60	60	61					
	Standardised Total ²				0								

			stanicari tosta Approduit As of 30/09/2020 As of 31/12/2020										
			As of 30/	09/2020			As of 31,	/12/2020					
	(mh EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
	Central governments or central banks	2,874	2,874	0		865	865	C					
	Regional governments or local authorities	0	0	0		0	0	C					
	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	695	645	191		423	376	186					
	Corporates	7,092	3,672	2,855		7,022	3,661	2,852					
	of which: SME	1	1	1		0	0	0					
	Retail of which: SME	0	0	0		0	U						
FRANCE		288	288	288		0		100					
	Secured by mortoaces on immovable property of which: SME	288	288	288		154	154	154					
	or which: SME Exposures in default	226	208	312	0	5	26	29					
	Items associated with particularly high risk	1.00	100				10						
	Covered bonds					°							
	Claims on institutions and corporates with a ST credit assessment	738	441	314		79	11	27					
	Collective investments undertakings (CIU)	0	0	0		0	0	0					
	Equity	0	0	0		0	0	0					
	Other exposures	97	97	100		217	217	257					
	Standardised Total ²				0								

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			As of 30)	/09/2020			As of 31	/12/2020				
	(min 506, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²			
SWITZERLAND	Control encomments or control backs Records overcomments or local authorities authorities of controls Records of controls Records of controls Excellences Excellences Controls of Controls Records of controls Rec	3,034 0 0 2,216 0 0 5 3 5 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3,034 0 0 1,361 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1,155 0 0 0 9 22 9 2 2 0 0 0 0 0 0 0 0 0 0 0		1,487 0 0 1,968 0 221 221 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 854 0 0 0 0 0 0 0 0 0 0 0 0	•			
	Standardised Total ²				0				0			
			d provisions per country of cou	re taking into account any effer interparty excludes those for se								



Bank of America Europe Designated Activity Company

					Standardise	ed Approach			
			As of 30,	09/2020			As of 31,	/12/2020	
	(mb PJP - %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	2,158	2,158	135		1,765	1,765	289	
	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 Oroanisations Institutions	0	0	0		0	0	0	
	Corporates	1.427	965	894		1.339	891	823	
	of which: SMF	-,							
	Retail	0	0	0		0	ō	0	
IRELAND	of which: SME	0	0	0		0	0	0	
IKLUAND	Secured by mortgages on immovable property	7	7	7		6	6	6	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	45	45	68	0	0	U	1	0
	Items associated with particularly high risk Covered bonds	0		0			0	0	
	Claims on institutions and corporates with a ST credit assessment	31	31	28		14	14	14	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Eaulty	0	0	0		0	0	0	
	Other exposures	399	399	399		68	68	72	
	Standardised Total ²				0				0

¹⁰ Octain excess, while Decours value, Is recorded Johns taken this account any while due to constit owners including or constit where the account of the second or constituent or

		Standardised Approach							
			As of 30/09/2020 As of 31/12/2020						
	(min 505, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central oovernments or central banks Regional governments or local authorities	2,675	2,675	0		1,017	1,017	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	132	0	0		0	0	0	
	Corporates	4,820	3,360	3,252		4,164	2,739	2,685	
	of which: SME Retail	5	2	2		5	3	3	
	Retail of which: SME	0	0	0		0	0	0	
NETHERLANDS	Secured by mortgages on immovable property	99	99	99		84	84	84	
	of which: SME Exposures in default	0	0	0		0	0	0	0
	Items associated with particularly high risk	0	ů	0		0	0		
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	1	1	1		20	2	2	
	Eoulty Other exposures	0	0	0		0	0	0	
	Other exposures Standardised Total ²	30	30	31	0		20		0

Operate accesses, while Economy what, is recorded free failing that access are effect due to condition of economic flatters or condition that the interval of economic flatters and the economic fl

		Standardised Approach							
		As of 30/09/2020 As of 31/12/2020							
	(min 505, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
LUXEMBOURG	Control exercements or control backs Reading accommonly on field and harding the Reading accommonly on field and harding the destination of the second se	0 0 0 1,891 0 0 0 0 0 0 0 0 3377 0 372 0 372 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1,259 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 1,806 1 0 0 292 0 351 351 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 1,216 1 0 256 262 223 223 223 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 256 0	•
	Eaulty Other exposures Enador/find Tatal ²	0 11	0	0		0 22	0 22	0 22	

Ordinal encourse, velice Decearer values, in recorded before taking in the second take of the destination of the coefficient of the second take of the destination of the destinati

		Standardised Approach							
			As of 30)	09/2020			As of 31	/12/2020	
	(mh 886, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ³	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	55 349	55	0 316		55 311	55	0	
	Regional governments or local authorities Public sector entities	349	399	316		311	311	283	
	Multilateral Development Banks								
	International Organisations	ő	0	ő		ő	c c	0	
	Institutions	0	0	0		0	c	0	
	Corporates	2,165	1,755	1,671		2,563	1,843	1,759	
	of which: SME	2	2	2		3	2	2	
	Retail	0	0	0		0	0	0	
ITALY	of which: SNE Secured by mortgages on immovable property	217	221	221		202	202	202	
	of which: SME	237	221	221		202	202	202	
	Exposures in default	20	69	104	0	69	68	102	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	9	8	9		8	8	9	
	Collective investments undertakinos (CIU)	0	0	0		0	C	0	
	Equity	0	0	0		0	0	0	
	Other exposures Standardized Total ²	0	0	0		6	6	6	

¹⁰ One of ensures while Ensures while. Incoming the accurate the date to not one operation that are orable therein a substitution effect a date to not one operation that there are lack trades of the date to not operative the date to not operative

		Standardised Approach							
			As of 30/	09/2020			As of 31,	/12/2020	
	(mh EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^s	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	32	32	0		32	32	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	0	0	0		0	0	0	
	Corporates of which: SME	2,048	1,610	1,613		2,023	1,586	1,590	
	Retail		10	0		0	ő	0	
SPAIN	of which: SME	0	0	0		0	0	0	
SFAIN	Secured by mortoages on immovable property	522	509	509		503	492	492	
	of which: SME Exposures in default	142	141	212	0	137	137	206	
	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	3	3	3		5	5	5	
1	Collective investments undertakinos (CIU) Eguity	0	0	0		0	0	0	
	Other exposures	75	75	77		326	326	348	
	Standardised Total ²				0				

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 ¹⁰ Orinal elexaris, utilis Ecosure value. Is reported failing status this accurat an effect due to cost cranerion factors or cost nis indicator fail who accurately a

		Standardised Approach							
			As of 30	09/2020			As of 31	/12/2020	
	(min 505, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED STATES	Catrial accomments or catrial backs According conversions Markited Conversions Markit	0 0 208 259 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 207 22 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 42 34 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	•	0 0 0 0 217 520 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 215 45 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Standardised Total ²				0				0

¹⁰ Osciel execute, while Doolers while, is reported before balance and one accused and the accused accused and the accused accused and the accused accused accused and the accused accuseed accused accus



Bank of America Europe Designated Activity Company

		Standardised Approach							
			As of 31,	03/2021			As of 30	06/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
	(min EUR, %)	17,683	17,683	285		23,620	23,618	352	
	Central governments or central banks Regional governments or local authorities	334	17,083	203		25,620	25,616	332 325	
	Public sector entities	457	110	22		161	161	91	
	Multilateral Development Banks	100	110			101	101	0	
	International Organisations	ō	0	ō		25	5	0	
	Institutions	2,566	2,121	1,025		2,511	2,297	1,243	
	Corporates	50.394	30.581	28,326		53,748	31.173	28,920	
	of which: SME	20	19	19		19	15	15	
	Retail	0	0	0		0	0	0	
Consolidated data	of which: SME	0	0	0		0	0	0	
consolidated data	Secured by mortgages on immovable property	1,379	1,349	1,349		1,495	1,445	1,445	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	1,317	1,075	1,571	130	1,143	893	1,311	12
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds Claims on institutions and comporates with a ST credit assessment	2.376	0	0 720		0 2.190	0	205	
		23/6	1.6/8	/20		2.190	1.828	/US	
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Other exposures	1.103	1.103	1.252		991	991	1.074	
	Standardised Total ²	77,601	56,034	34,882	130	86,248			12

Chighai exposure, unlike Exposure value, is reported battere taking into account any effect due to credit conver (2) Standardised Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.

		Standardised Approach							
			As of 31,	03/2021			As of 30,	06/2021	
	(m) 506 %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	938	938	0		1,497	1,497	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		ő	ő	0	
	International Organisations	0	0	0		3	1	0	
	Institutions	341 10.776	313 6,505	152 5,966		346 11.666	290 7.199	152	
	Corporates of which: SME	10,776	6,505	5,966		11,666	7,199	6,843	
	Retail	ō	0	0		ō	0	0	
UNITED KINGDOM	of which: SME	0	0	0		0	0	0	
UNITED KINODON	Secured by mortcages on immovable property of which: SME	64	64	64		63	63	63	
	or which: SME Exposures in default	203	132	195	0	160	105	155	
	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	92	55	28		53	34	17	
	Collective investments undertakings (CIU) Equity	0	0	0		0	0		
	Other exoosures	46	46	53		63	63	69	
	Standardised Total ²				0				

C) Organi exposure, unite Eposers visue, is reported larlers taking the account any effect due to ordit conversion factors or credit rick intigation techniques (e.g. autohtation effects).
 (7) Dard wisk adjustments and providers per currently excludes those for securitation exposures, additional valuation adjustments (AAA) and other own funds inductions related to the
 accounces, but includes serveral credit dia diactoments.

		Standardised Approach							
			As of 31/	03/2021			As of 30,	06/2021	
	(mh 2.9, %)	Original Exposure ¹	Exposure Value ⁴	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	6,020	6,020	0		6,112	6,112	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks International Organisations	0	0	0		0	0	0	
	International Organisations Institutions	6	6	1		0	0	0	
	Corporates	5.644	3.404	3.139		5.447	3,366	3,130	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
GERMANY	of which: SME	0	0	0		0	0	0	
	Secured by mortoages on immovable property of which: SME	48/	487	487		0	0	0	
	Exposures in default	10	3	4	0	5	2	3	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	489	278	172		12	12	6	
	Collective investments undertakings (CIU) Equity	0	0	0		0	0	0	
	Equity Other exposures	54	54	59		54	54	54	
	Standardised Total ²		1	37	0				0

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		Standardised Approach							
			As of 31/	03/2021			As of 30,	06/2021	
	(min F10 %).	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central overnments or central banks Regional governments or local authorities Public sector entities	2,175 0	2,175	0		2,203 0	2,203 0	0	
	Multilateral Development Banks International Oreanisations Institutions	0 0 427	- 0 0 378	- 0 0 187		0 6 437	- 0 1 387	0	
	Corporates of which: SME	42) 7,837 1	4,145 1	3,358		435 8,117 1	4,251 0	152 3,574 0	
FRANCE	Retail of which: SME Secured by mortcases on immovable property	0 95	0 95	0 0 95		0 86	0 0 86	0 86	
	of which: SME Exposures in default Items associated with particularly high risk	0 87 0	0 66 0	0 97 0	0	0 80 0	0 79 0	0 119 0	
	Covered bonds Claims on institutions and coroorates with a ST credit assessment Collective investments undertakings (CIU)	0 23 0	0 23 0	0 13 0		0 436 0	0 247 0	0 159 0	
	Eouity Other exposures	0 105	0	0 112		0 96	0 96	0 115	

Compared periods and a structure of the structure sectors and a structure

		Standardised Approach							
		As of 31/03/2021					As of 30	/06/2021	
	(mh 2.96, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SWITZERLAND	Control experiments or control tables Records and communications Records and communications Records and control tables Records and	2,489 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,489 0 0 1,065 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	5,962 0 0 1,870 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	5,962 0 0 1,029 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0
	Standardised Total ²				0				0
			d provisions per country of cou			tors or credit risk mitigation ted anal valuation adjustments (AVA			



Bank of America Europe Designated Activity Company

		Standardised Approach							
			As of 31,	/03/2021			As of 30,	06/2021	
	(mbr 1918 - 164.)	Original Exposure ⁴	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
IRELAND	Central anomenando er contral anomenando Recisional anomenando er contral anomenando Public tector anothenia Public tector anothenia Malattera al anomenante Malattera al anomenante Malattera al anomenante Malattera al anomenante Malattera al anomenante Malattera al anomenante Malattera al anomenante of anomenante Malattera al anomenante Malattera al anomenante Malattera al anomenante Malattera al anomenante Malattera al constante Malattera al constante Ma	3,128 0 0 1471 1471 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3,128 0 144 1,002 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	204 0 0 922 922 0 0 0 0 0 0 0 0 0 0 0 0 0 0	•	4,515 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4,515 0 0 7 7 1,184 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	272 0 14 1,114 0 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	Other exosures Standardised Total ²	432	432	434	0	410	410	410	
						tors or credit risk mitigation tech nal valuation adjustments (AVAs			· · · · ·

(1) Organi exposure, unlike toposure value, is reported before taking into account any effect due to creat conversion factors or creater nix mit (2) Total value adjustments and provisions per country of counterparty excludes those for securidisation exposures, additional valuation adjustmemosaries, but includes onneal credit risk adjustments. ents (AVAs) and other own funds

As of 31/03/2021 As of 30/06/2021	osure amount Value adjustments and provisions ²
	value adjustments and
Original Exposure ¹ Exposure ¹ Exposure Value ¹ Risk exposure amount ¹ Value adjustments and Original Exposure ¹ Exposure Value ¹ Risk expo	provincia
Central governments or central banks 1,723 1,723 0 2,125 2,125	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 Oroanisations 0 0 0 0	0
Institutions 131 26 5 151 76	15
Corporates 4,241 2,775 2,454 4,574 2,849	2,538
of which: SME 5 5 5 5 2	2
Retail 0 0 0 0	0
NETHERLANDS of which SME	
Secured by mortgages on immovable property 60 60 60 60 60 60 60	84
of which: SNE 0 0 0 0 0	33
Exosurus in default 22 11 15 0 40 22 Temes associated with particularly high risk 0 0 0 0 0 0 0	33
Item's associated with particularly legit with a set of the set of	0
Covered bonds 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	12
Collective investments understandings (CIII) 0 0 0 0 0	
	a la
Columno di	27
Standardised Total ²	

(1) Organi exposes, while Exposes where, is reported lefters taking into accurate weight that to tradit account on the exposes of the state to the exposes of the state to the exposes of the state to the exposes.
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 (2) For an expose of the distribution of the exposes.
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					Standardis	ed Approach			
			As of 31	/03/2021			As of 30	/06/2021	
	(mh 2.96, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	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		1	0	0	
	Institutions Corporates	40	1.460	4		40 5.265	2.107	2.126	
		3,230	1,400	1,461		3,203	2,107	2,120	
	of which: SME Retail	0		0		0			
	of which: SME	0		0		0	0		
LUXEMBOURG	Secured by mortgages on immovable property	252	221	221		210	180	180	
	of which: SME					10	100	100	
	Exposures in default	349	349	524	0	336	336	505	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0	0		8	8	8	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	137	137	138		170	170	171	
	Physical and Tabat2				0				

CO Operat regiones, solide Enseine value, a registrat fairful tables y the access at any fair table to be source at any fairful tables of the access at any fairful table

					Standardisi	ed Approach			
			As of 31/	03/2021			As of 30	/06/2021	
	(mh EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	Central governments or central banks	55	55	0		57	57		
	Regional governments or local authorities	334	334	300		364	364	325	
	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	44	44	22		70 1.876	70	35	
	Corporates	2,255	1,639	1,559		1,876	1,212	1,159	
	of which: SME	3	2	2		2	2	2	
	Retail	0	0	0		0	0	0	
ITALY	of which: SME Secured by mortgages on immovable property		163	163		282	269	269	
	of which: SME	163	103	103		282	209	209	
	or which: SME Exposures in default	97	64	0	0	0	61	0	0
	Items associated with particularly high risk	0	0	0	0				
	Covered bonds		-	0					
	Claims on institutions and corporates with a ST credit assessment	22	8	5		207	206	201	
	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	

Compared and the set of the

					Standardise	ed Approach			
			As of 31/	03/2021			As of 30,	06/2021	
	(mh EJR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SPAIN	Carlar is average and a real and a factor of the factor of	32 0 0 0 0 0 0 1,955 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	322 0 0 0 0 0 1,538 0 0 0 0 1410 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		22 0 0 0 0 0 2,277 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	22 0 0 1,622 1622 1625 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
	Standardised Total ²	165	207	140	0			£/	

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 10 Organi expense value, make barren salee, henpende barren saleer gester saleer en sent sale antigetarin salerange and saleer sale sale barren saleer.
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Control operations of control lands Section of control lands Read on the memory of the IGN, %) Control operations of control lands Read out of control lands Read out of control lands Section of control lands Sectio	As of 31 Exposure Value ¹	03/2021 Risk exposure amount 0 0 0 0 0 0 0	Standardise Value adjustments and provisions ²		As of 30/ Exposure Value ¹ 0 0 0 0		Value adjustments and provisions ²
Control desermination of control handles Control desermination of control handles Control desermination of the control handles Control desermination of the control handle Control desermination Control				Original Exposure ¹ 0 0 0 0 0			
Control desermination of control handles Control desermination of control handles Control desermination of the control handles Control desermination of the control handle Control desermination Control	Exposure Value ¹	Risk exposure amount 0 0 0		Original Exposure ¹ 0 0 0	Exposure Value ¹ 0 0 0 0	Risk exposure amount 0 0	
Contrained on commands or contrain havias Redical accommands or call almost Redical accommands or local almostation Redical accommands Redi		0 0 0		0	0 0 0	0	
Culana on institutions and concertates with a 57 ordit assessment U202 Collective instantents undertakings (CEU) Exolution Solution of the CEU Sendormone Total	221 54 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 44 55 0 0 0 0 0 0 0 0 0 225 225	0	0 384 560 0 0 0 0 6 5 0 0 1,425 0 0 0 73	0 3333 50 0 0 0 0 0 0 0 0 0 0 0 1,271 0 0 73	51 0 0 0 0 0 0 262 0 0 0 0 0 0 0 0 0 0 0 0	0

(1) Objiral reports, while Openers value, is reported below taking vite account any effect due to cosist cross end from endershorizons (e.g., a shaftschor effect); (2) Takin value, a displanting of providers crossity of contreparty excludes flows for scorelization adjustments (Hold) and ther can funds reductives related to the expansive, bit hold adjustments and crossite crossity of contreparty excludes flows for score index of contreparts (Hold) and ther can funds reductives related to the expansive, bit hold adjustments and crossite crossite

Credit Risk - IRB Approach

Bank of America Europe Designated Activity Company

							IRB Ap	proach					
				As of 30/	09/2020					As of 31/	12/2020		
		Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
COnsolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
⁽²⁾ IRB Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

Bank of America Europe Designated Activity Company

							IRB Ap	proach					
				As of 31/	03/2021					As of 30/	06/2021		
		Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments and	Original	Exposure ¹	Exposure	Risk expos	ure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
⁽²⁾ IRB Total does not include the Secutarisation position unlike in the results prior to the 2019 exercise.





						Bank of Ame	erica Europe Designated A	ctivity Company						
							As of 31/12/2020							
						Dire	ct exposures							
	(min EUR)			On balance sl	1eet				Deriva	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
								Derivatives with po	ositive fair value	Derivatives with	negative fair value			i l
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]		0	0	0 0 0	0	0	0	0 0 0	0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Austria	0 0 5 5	0 0 5 5 5	0 0 5 5 5	0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0	0 0 0	0 0 0 0	0 0 0	4
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Belgium				0 0 0 0 0		0 0 0 0 0 0 0	0 0 0 0 0 0 0		0 0 0 0 0 0		0 0 0 0 0 0	0 0 0 0 0	
Totai [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Bulgaria							0	0					0
10-3M [[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Cyprus													
10 - 3M f [3M - 1Y [[1Y - 2Y f [2Y - 3Y f [5Y - 10Y [[10Y - more Total	Czech Republic													
10-3M [[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark			0 0 0 0 0 0	0 0 0 0 0 0					0 0 0 0 0 0	0 0 0 0 0 0 0			0
10tal [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Estonia													



						Bank of Ame	rica Europe Designated A	ctivity Company						
							As of 31/12/2020							
				On balance s	heet	Dire	ct exposures		Deriva	tives		Off bala	ice sheet	
	(min EUR)			on bulance s					Beilita				neet exposures	
								Derivatives with po	sitive 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[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	France	411 184 0 0 0 0 0 595	411 184 0 0 0 0 0 0 595	0 0 0 0 0 0 0	0 0 0 0 0 0 0	411 184 0 0 0 0 0 595	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Germany		2 0 0 0 0 0 0 0 0 2				2 0 0 0 0 0 0 0						0 0 0 0 0	
Total [0-3Mf [3M-1Yf [1Y-2Yf [2Y-3Yf [3Y-5Yf [5Y-10Yf [10Y-more Total	Croatia							¥					•	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	Greece													
Total Total [0 - 3M f [3M - 1Y f [1Y - 2Y] [2Y - 3Y f [3Y - 5Y f [5Y - 10Y f [10Y - more Total	Hungary													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Ireland		0 0 0 0 0 0 0	0 0 0 0 0 0 0 0			0 0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0		0 0 0 0 0 0	000000000000000000000000000000000000000	90
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Italy	0 0 0 0 316 307 623	0 0 0 0 316 307 623	0 0 0 0 316 307 623	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 21 0 2 256 284	0 0 20 50 0 0 1,894 1,964	0 0 0 0 219 272 491	0 4 2 74 4 1,002 1,059 2,143		0 0 0 0 0 0	283
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latvia	623	023	023				284	1,304	491	2,143			203



						Bank of Ame	rica Europe Designated A	Activity Company						
							As of 31/12/2020)						
				On balance s	heat	Dire	ct exposures		Deriva	tives		Off balar	ice sheet	
	(mln EUR)			On balance s	neet				Deriva	lives				-
												Off-balance st	eet exposures	
								Derivatives with pos	sitive 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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Lithuania													
[0-3M] [3M-1Y] [3Y-2Y] [3Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	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 0 0 0	0
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Maita													
10-3M [13M - 1Y] 12Y - 2Y [2Y - 3Y] 13Y - 5Y] 15Y - 10Y 10Y - more Total [0 - 3M]	Netherlands	245 0 0 0 0 0 0 245	245 0 0 0 0 0 0 245	0 0 0 0 0 0		245 0 0 0 0 0 0 245	0 0 0 0 0 0					0 0 0 0 0		0
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Poland												•	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 27 27 27 54 22 0 157	0 44 44 88 104 0 324	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Romania						-					-	·	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Slovakia													
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	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 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0



						Bank of Ame	rica Europe Designated A	Activity Company						
							As of 31/12/2020							
				On balance st		Direc	ct exposures		Deview	tives		Official		
	(mln EUR)			On balance si					Deriva	tives			nce sheet	
												Off-balance sh	eet exposures	
			<i>.</i> ,	[]		1		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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Spain	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Sweden													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y, more	United Kingdom	1,060 173 0 0 0 0 0 0 1,234	1,060 173 0 0 0 0 0 0 1,233	0 0 0 0 0 0		1,060 173 0 0 0 0 0 0 1,233	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0
Total [0-3M [[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Liechtenstein													
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Norway													
Total 10-3M [13M-1Y [12Y-2Y [12Y-3Y [13Y-5Y] 13Y-5Y [10Y-more Total 10-3M [Australia	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	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 - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Canada													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hong Kong													



						Bank of Ame	rica Europe Designated A	ctivity Company						
							As of 31/12/2020							
						Direc	t exposures					1		
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance st	eet exposures	
								Derivatives with pos	itive 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	non-derivative financial assets (net of short											exposure amount
			positions)									Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value	of which: Financial assets at fair value through other	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
					through profit or loss	comprehensive income								
(0.20)														
[0 - 3M [[3M - 1Y] [1Y - 2Y [[2Y - 3Y]														
[3Y - 5Y [[5Y - 10Y]	Japan													
[10Y - more Total														
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y]														
[3Y - 5Y [[5Y - 10Y [U.S.													
[10Y - more Total	-													
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	China													
[10Y - more Total		0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M] [3M - 1Y] [1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Switzerland	0	0	0	0	0	0	0	0	0	0	0	0	
Total	1	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y]	Other advanced economies													
[3Y - 5Y [[5Y - 10Y [non EEA													
[10Y - more Total [0 - 3M [
[0 - 3M [[3M - 1Y] [1Y - 2Y] [3Y - 3Y]	Other Central and eastern													
[2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Europe countries non EEA													
[10Y - more Total [0 - 3M [[3M - 1Y]	1	0	0	0	0	0	0	0	0	0	0	0	0	
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [0 0 365	0 0 365	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y] [5Y - 10Y]	Middle East	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [[3M - 1Y [1	0 365	0 365	0	0	0	0 0	0	0	0	0	0	0	73
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Latin America and the													
[3Y - 5Y [[5Y - 10Y [Caribbean													
[10Y - more Total	1													



General governments exposures by country of the counterparty

Bank of America Europe Designated Activity Company

							Bank of Ante	rica Europe Designated P	teenie) company						
								As of 31/12/2020							
							Dire	ct exposures							
		(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
		(Derivatives with po			negative fair value	Off-balance s	heet exposures	
									Derivatives with po	sitive fair value	Derivatives with	i negative fair value			
Residual Ma	aturity	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-1] [1Y-2] [2Y-3] [3Y-5Y [5Y-10] [10Y-me Total	Y I Y I Y I	Africa													
[0-3M [3M-1] [1Y-2Y [2Y-3Y [3Y-5Y [5Y-10] [10Y-m]	4 [Y [Y [Y [IV] Iore	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	
Total			0	0	0	0	0	0	0	0	0	0	0	0	

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

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

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other 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). Inspective 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 hem 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.

Lath America: Argentina, Balloz, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Costa Rica, Dominica, Dominica, Dominica, Dominica, Republic, Ecoador, Grenada, Guatemala, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua, And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panetro Rico, Sait Barbéerny, Turis And Caicos Islands, Virgin Islands (Bitsh), Virgin Islands (U.S.).

Africa: Algeria, Esynt, Morocco, South Africa, Angola, Benin, Botswana, Burkina, Faso, Burund, Cameroon, Cape Vende, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Cite D'Ivoire, Equatorial Guinea, Entrea, Ethiopia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sterra Leone, South Mica, Nuseria, Inited Republic, Of, Togo, Uganda, Zambia, Zimbawe and Turisia.

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

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



						Bank of Ame	rica Europe Designated A	ctivity Company						
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)			On balance st	1eet				Deriva	tives		Off balar	ice sheet	
												Off-balance st	eet exposures	
								Derivatives with pe	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	non-derivative financial assets (net of short											
			positions)		of which: Financial assets	of which: Financial assets at						Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0-3M[[3M-1Y[0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [Austria	0	0	0	0	0	0	0	0	0	0	0	0	
[3Y - 5Y [[5Y - 10Y [0	0	0 0 4	0	0	0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [4 4 0	4 4 0	4 4 0	0 0	0 0 0	0 0 0	0 0	0	0 0	0 0 0	0 12	0 0 0	4
[3M - 1Y [[1Y - 2Y [[2Y - 3Y]	Belgium	0 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] [10Y - more	belgium	0 0 0	0 0 0	0 0 0	0	0 0 0	0 0 0	0 0	0 0	0 0	0 0	0 0	0 0 0	
Total [0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	0	12	0	0
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y]	Bulgaria													
[5Y - 10Y [10Y - more Total	-													
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Cyprus													
[10Y - more Total [0 - 3M [[3M - 1Y [
[3M - 1Y [[1Y - 2Y [[2Y - 3Y]	Czech Republic													
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Czech Republic													
Total [0 - 3M [[3M - 1Y [0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	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	
Total	-	0	0	0 0 0	0	0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0
[0-3M[[3M-1Y[[1Y-2Y]														
[2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Estonia													
[10Y - more Total	4													



						Bank of Ame	rica Europe Designated A	ctivity Company						
							As of 30/06/2021							
						Dire	ct exposures							4
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance st	heet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0-3M [[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Finland													
10-3M [13M-1Y] 1Y-2Y [1Y-2Y [13Y-5Y [15Y-10Y [10Y-more Total	France	0 51 0 0 0 0 0 51	0 50 0 0 0 0 0 50			0 50 0 0 0 0 50	0 0 0 0 0 0 0 0 0			000000000000000000000000000000000000000	0 0 0 0 0 0			0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Germany				0 0 0 0 0 0	0 0 0 0 0								
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Croatia	0	0	0	0	0	0	0	0	0	0	0	•	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Greece													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Hungary													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Ireland	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	76
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Italy	12 0 0 0 400 113 525	12 0 0 0 400 113 525	0 0 0 400 113 513	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	12 0 0 0 0 0 0 12	0 3 16 0 15 160 193	0 12 48 2 0 55 1.268 1,384	0 0 66 166 274 506	0 1 37 154 511 785 1,490	0 0 0 0 0 0	0 0 0 0 0 0 0	325
10-3M [[3M-1Y] [3Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Latvia													



						Bank of Ame	rica Europe Designated A	ctivity Company						
							As of 30/06/2021							
				On balance s	heet	Dire	ct exposures		Deriva	tives		Off balar	ice sheet	
	(min EUR)			On balance s					Bellva					
								Derivatives with po	ritivo fair value	Darivativas with	negative fair value	Off-balance sł	eet exposures	
										Denna ves mai				
			Total carrying amount of											Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short											
			positions)	of which: Financial assets	of which: Financial assets	of which: Financial assets at	of which: Financial assets at					Nominal	Provisions	
				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M [
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Lithuania													
Total	-													
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	1 0 0	0 0	
	Luxembourg	0	0	0	0	0	0	0 0	0	0	0 0	0	0	
[10Y - more	-	0	0	0	0	0	0 0	0	0	0	0	0 1	0	0
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [] [3Y - 5Y] [5Y - 10Y [Maita													
	-													
Total [0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	3 0 0	0	
[3Y - 5Y [[5Y - 10Y]	Netherlands	0	0	0	0	0	0	0	0	0	0	0	0	
[10Y - more Total [0 - 3M [[3M - 1Y]		0	ō	0	Ō	0	ō	Ő	ŏ	Ő	Ő	3	Ō	0
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [Poland													
		0	0	0	n n	0	0	٥	0	0	0	0	0	
Total [0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y]	Portugal	0	0	0	0	0	0	9 9 9	22 22 22 44	0	0 0 0	0	0	
[2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Portugai	0 0	0 0	0 0	0	0 0	0 0 0	18 7 0 53	44 52 0 162	0	0	0	0	
Total [0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [0	0	0	0	0	0	53	162	0	0	0	0	0
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Romania													
[3Y - 5Y [[5Y - 10Y] [10Y - more Total [0 - 3M] [3M - 1Y]	-													
[3M - 1Y [[1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	Slovakia													
[5Y - 10Y [[10Y - more	-													
Total [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [CY-10Y]		0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	0 0 0	
	Slovenia	0	0	0	0	0	0 0 0	0	0	0	0	0	0	
f 10Y - more Total		0	0	0	0	0	0	0	0	0 0	0	U 0	0	0



						Bank of Amer	rica Europe Designated A	ctivity Company						
							As of 30/06/2021							
						Direc	t exposures							
	(mln EUR)			On balance st	ieet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	heet exposures	
								Derivatives with pos	sitive 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] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Spain	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	1 0 0 0 0 0 1	0 0 0 0 0 0 0	0
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Sweden													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y]	United Kingdom	706 792 0 0 0 0 0 0 1.497	705 791 0 0 0 0 1.497	0 0 0 0 0 0 0	0 0 0 0 0 0 0	705 791 0 0 0 0 1.497	0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0	0
Total Total [0-3Mf [3M-1Yf [1Y-2Yf [2Y-3Y] [3Y-5Yf [5Y-10Yf [10Y-more Total	Iceland													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Liechtenstein													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Norway													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y]	Australia	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0 0	0 0 0 0 0 0	0
131 - 1011 100 - more Total [0 - 3M [3M - 1Y [12Y - 3Y [13Y - 5Y] [3Y - 10Y [10Y - more Total	Canada													
[0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [5Y-5Y] [5Y-10Y] [10Y-more Total	Hong Kong													



						Bank of Ame	rica Europe Designated A	Activity Company						
							As of 30/06/2021							
						Dire	ct exposures							
	(mln EUR)		1	On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance st	neet exposures	
								Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
			Total carrying amount of					<u> </u>						Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	non-derivative financial assets (net of short											exposure amount
			positions)									Nominal	Provisions	
				of which: Financial assets held for trading	designated at fair value	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			
					through profit or loss	comprenensive income								
r o - 3M r														
[0 - 3M [[3M - 1Y] [1Y - 2Y [[2Y - 3Y]	Japan													
[3Y - 5Y] [5Y - 10Y] [10Y - more	Sapan													
[10Y - more Total [0 - 3M [[2M - 1Y]														
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y]	U.S.													
[3Y - 5Y [[5Y - 10Y] [10Y - more Total														
[0 - 3M [[3M - 1Y [
[1Y - 2Y] [2Y - 3Y] [3Y - 5Y]	China													
[5Y - 10Y [[10Y - more Total	-													
[0-3M] [3M-1Y]		0	0	0	0	0	0	0	0	0	0	0	0	
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Switzerland	0	0	0	0	0	0	0	0	0	0	0	0	
Total		0 0 0	0 0 0	0 0 0	0	0	0 0 0	0	0 0 0	0 0 0	0	0	0	0
[0 - 3M [[3M - 1Y [[1Y - 2Y [
[2Y - 3Y [[3Y - 5Y [Other advanced economies non EEA													
[5Y - 10Y [[10Y - more Total														
[0-3M] [3M-1Y] [1Y-2Y]														
[2Y - 3Y] [3Y - 5Y] [5Y - 10Y]	Other Central and eastern Europe countries non EEA													
[10Y - more Total	1	0	0	0	0	0								
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y]		0 0 379	0 0 379	0	0	0	0	0	0	0	0	0	0	
13Y - 5Y 1 15Y - 10Y 1	Middle East	0 0 0	0	0	0	0	0	0	0 0	0	0 0	0 0	0	
[10Y - more Total [0 - 3M [[3M - 1Y [1	0 379	0 379	0	0	0	0	0	0	0	0	0	0	76
[3M - 1Y [[1Y - 2Y [[2Y - 3Y [Latin America and the													
[3Y - 5Y [[5Y - 10Y [Caribbean													
f 10Y - more Total	1													



General governments exposures by country of the counterparty

Bank of America Europe Designated Activity Company

							ined Edrope Beolghated /							
							As of 30/06/2021							
						Dire	ct exposures							
	(min EUR)			On balance s	heet				Deriva	tives		Off bala	1ce sheet	
	(min corry)							Derivatives with po			negative fair value	Off-balance sl	neet exposures	
								Derivatives with po	sitive fair value	Derivatives with	negative fair value			Didousished
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] [3Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Others			0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0							
Total		0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other 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). Inspective 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 hem 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.

Lath America: Argentina, Balloz, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Costa Rica, Dominica, Dominica, Dominica, Dominica, Republic, Ecoador, Grenada, Guatemala, Guyana, Halt, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua, And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panama, Paraguay, Peru, St. Kits and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinded and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Barbados, Cayman Islands, Cuba, French Guiana, Guadebuupe, Martinique, Panetro Rico, Sait Barbéerny, Turis And Caicos Islands, Virgin Islands (Bitsh), Virgin Islands (U.S.).

Africa: Algeria, Esynt, Morocco, South Africa, Angola, Benin, Botswana, Burkina, Faso, Burund, Cameroon, Cape Vende, Central African Republic, Chad, Comoros, Congo, Congo, The Democratic Republic Of The, Cite D'Ivoire, Equatorial Guinea, Entrea, Ethiopia, Gabon, Gambia, Ghana, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mail, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sterra Leone, South Mica, Nuseria, Inited Republic, Of, Togo, Uganda, Zambia, Zimbawe and Turisia.

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

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

LACLE LOWING IN INTERNATIONAL CONTRACT INTERNATION CONTRACT AND ADDRESS AND AD

								As of 3	0/09/2020															As of 31	/12/2020							
		canying amoun							Accumulated im			anges in fair val			Maximum amount of the guarantee that can be considered	urbis carrying		s carrying amount							Accumulated imp			nges in fair vals			Maximum amount of the guarantee that can be considered	Gross canying amount
(min EUR)	Andremag Nonperformant regression and measure measure endowed in the second measure endowed in the second measure endowed in the second measure endowed in the second measure endowed in the second measure endowed in the second measure endowed in the second measure in the secon						Of which: Unlikely to pay that are not past-due or past-due <= 90 days		Performing	Of which: exposums wit forbarance measures	Of which: Instruments with significant increase in orwalt risk since initial recognition but rot coult- impaired (Stage 2)	Non-perform	of which: exposures with forbaarance measures	Of which: Unlikely to play that are not past-due <= 90 days	context of the CDVID-19			Purforming	Of which: exposures with forbeasinge molecures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)	Non-perform	ing Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not paint-due or paint-due <= 90 days		Performing	Of which: exposume wit forbearance meakures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		ing Of which: soposums with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee nooawed in the contoct of the COVID-19 crisis	
Loans and advances subject to active EBA-compliant monatoria	٥	0	0	۰	٥	0	0	0	0	0	٥	٥	۰	0	۰	٥	٥	0	0	۰	0	0	0	0	۰	٥	۰	0	0	٥	٥	۰
of which: Households	۰	٥	0	۰	٥	0	0	۰	0	0	٥	٥	۰	0	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	۰	٥	۰	0	٥	٥	٥	۰
of which: Collateralised by residential immovable property	۰	0	0	۰	٥	0	0	۰	0	0	٥	٥	٥	0	۰	٥	٥	۰	٥	۰	0	۰	0	0	۰	٥	۰	0	٥	٥	٥	۰
of which: Non-financial corporations	۰	0	0	۰	٥	0	0	0	0	0	0	٥	٥	0	۰	٥	٥	0	٥	۰	0	0	٥	0	۰	٥	۰	0	٥	٥	٥	۰
of which: Small and Medium-sized Enterprises	۰	٥	0	۰	٥	0	0	۰	0	0	0	٥	۰	0	۰	٥	٥	۰	٥	۰	0	۰	0	٥	۰	0	۰	0	٥	٥	٥	0
of which: Collateralised by commercial immovable property	٥	٥	0	٥	٥	٥	٥	۰	0	٥	٥	٥	٥	٥	٥	٥	٥	٥	0	٥	٥	٥	٥	٥	٥	٥	0	٥	٥	٥	0	0

								As of 30	/09/2020															As of 31	/12/2020							
	Gross	i canying amount							Accumulated imp		lated negative cha				Maximum amount of the guarantee that can be considered	Gross carrying amount									Accumulated imp		lated negative cha				Maximum amount of the guarantee that can be considered	
		Performing			Non-perform	ing			Performing				ng																		() (
(min EUR)			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in oradit risk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit fisk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due <= 90 days	Public guarantine received in the context of the CDVID-19 crisis	Inflows to non- performing exposures			Of which: exposures with forbeasence measures	Of which: Instruments with significant increase in credit fisk since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not paint-due or paint-due <= 90 days			Of which: exposures with forbeasinge measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not pait-due or pait-due <= 90 days	Public guarantee received in the contact of the COVID-19 crisis	
Loans and advances with sopired EBA-compliant monatoria	۰	0	0	0	٥	٥	0	٥	٥	٥	٥	0	٥	٥	۰	0	0	٥	٥	0	٥	۰	0	٥	۰	0	0	0	٥	0	٥	۰
of which: Households	۰	٥	٥	0	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	0	0	٥	0	٥	0	٥	٥	٥	٥	٥	٥	٥	٥	٥	0	0	۰
of which: Collateralised by residential immovable property	•	0	٥	0	٥	۰	0	۰	٥	٥	٥	0	0	٥	0	0	٥	۰	٥	0	0	۰	٥	٥	۰	0	٥	٥	٥	0	0	۰
of which: Non-financial corporations	۰	0	٥	0	٥	۰	0	۰	٥	٥	٥	0	0	٥	0	0	٥	۰	٥	0	0	۰	٥	٥	۰	0	٥	٥	٥	0	0	۰
of which: Small and Medium-sized Enterprises	٥	0	٥	0	٥	0	٥	٥	٥	٥	٥	0	0	٥	0	0	٥	0	0	0	٥	٥	0	٥	0	٥	0	0	0	0	0	٥
of which: Collateralised by commercial immovable property	۰	0	0	0	٥	۰	٥	۰	٥	0	٥	٥	۰	٥	۰	٥	0	۰	٥	0	٥	۰	٥	٥	۰	0	۰	٥	٥	0	•	۰

								As of 30,	/09/2020															As of 31	1/12/2020							
	Gross														Maximum amount of the guarantee that can be considered	Gross carrying amount															Maximum amount of the guarantee that can be considered	Gross carrying amount
(min EJR)		Performing	Of which: exposions w forbaarance measures		Non-perform	ing Of which: exposures with forbaarance measures	Of which: Unlikely to pay that are not pait-due or pait-due <= 90 days			Of which: exposures with forbearance measures	Of which:	Non-perform	ng Of which: exposures with feeboarance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee neceived in the context of the COVID-19 crisis	inflows to non- performing exposures		Performing	Of which: exposures with forbeasince measures	Of which: Instruments with significant increase in credit risk since initial recognition but rot credit- impained (Stage 2)	Non-perfermi	ng Of which: exposures with forbairance measures	Of which: Unikely to pay that are not pait-due or pait-due <= 90 days		Purforming	Of which: exposures with forbeasinge measures	Of which:	Non-perform	ing Of which: exposures with forbaarance measures	Of which: Unikely to pay that are not pait-due or pait-due <= 90 days	Public guarantee neceived in the context of the COVID-19 crisia	Informs to non- performing exposures
Newly originated loans and advances subject to public guarantee schemes	23	7	٥	۰	16	16	35	2	0	0	0	2	2	2	21	٥	38	22	15	15	16	16	16	2	2	2	2	٥	0	٥	32	٥
of which: Households	۰	0			۰			۰	0			٥				٥	0	0			0			0	0			٥				0
of which: Collateralised by residential immovable property	۰	0			٥			۰	0			٥				٥	0	0			٥			0	0			٥				0
of which: Non-financial corporations		0	٥	۰	9	•	9	1	٥	0	٥	1	1	1		٥	9	0	0	0	9	•	9	0	•	٥	٥	0	0	٥		0
of which: Small and Medium-sized Enterprises	•	0			۰			۰	٥			0				0	0	0			0			0	0			0				0
of which: Collateralised by commercial immovable property	۰	0			٥			۰	0			٥				۰	0	0			0			٥	0			٥				۰



Information on loans and advances subject to legislative and non-legislative motoria and public guarantee schemes in accordance with EBA Guidelines EBA/GU/2020/02 Bark of America Europe Designed Activity Company

								As of 31,	/03/2021															As of 30	/06/2021							
		sanying amount							Accumulated imp			nges in fair vals			Maximum amount of the guarantee that can be considered	amount	Gross	carrying amount							Accumulated imp			nges in feir velu			Maximum amount of the guarantee that can be considered	e amount
(min 138)	Indiana array ar								Performing	Of which: expositions with forbearance measures	Of which: Instruments with significant increase in codit risk since initial recognition but not credit- impaired (Stage 2)	Non-perform	Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due <= 90 days		Inflows to nat- performing exposures		Performing	Of which: exposures with forbearance measures	Of which:	Non-parform	ing Of which: exposions with forbarance measures	Of which: Unlikely to pay that are not pain-due or pain-due <= 90 days		Performing	Of which: exposures with forbearance measures	Of which: Instruments with significant increase in condit risk since initial recognition but not credit- impaired (Stage 2)	Non-performà	ing Of which: expositions with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee necessed in the context of the COVID-19 crisis	e non- e performing
Loans and advances subject to active EBA-compliant monatoria	0	٥	0	۰	٥	۰	٥	٥	٥	0	۰	0	0	٥	٥	٥	0	۰	٥	۰	٥	۰	۰	0	٥	٥	۰	٥	٥	0	٥	0
of which: Households	0	0	0	۰	0	٥	٥	0	0	0	0	0	0	0	0	0	0	٥	0	۰	0	0	0	0	0	0	0	0	0	0	0	0
of which: Collateralised by residential immovable property	۰	0	0	۰	0	۰	0	٥	0	٥	0	0	۰	٥	0	0	0	۰	٥	۰	0	٥	0	0	۰	0	0	٥	0	۰	0	0
of which: Non-financial corporations	۰	0	0	۰	0	۰	0	٥	0	٥	0	0	۰	٥	0	0	0	۰	٥	۰	0	٥	0	0	۰	0	0	٥	0	۰	0	0
of which: Small and Medium-sized Enterprises	۰	0	0	0	0	۰	0	٥	0	٥	٥	0	۰	٥	0	0	0	۰	٥	0	0	٥	۰	0	۰	0	٥	٥	0	۰	0	0
of which: Collateralised by commercial immovable property	0	٥	0	٥	٥	۰	0	٥	0	٥	0	0	۰	0	0	0	0	٥	٥	•	0	٥	0	0	۰	0	0	٥	0	0	٥	0

								As of 31	(03/2021															As of 30	/06/2021							
	Gross	i carrying amount							Accumulated imp			inges in fair valu			Maximum amount of the guarantee that can be considered	Gross carrying amount		carrying amount							Accumulated imp		ulated negative cha				Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing	Of which:	Of which:	Non-perform	ing Of which:				Of which:	Of which:	Non-performi	ng Of which:		4			Performing	Of which:	Of which:	Non-performi	ng Of which:				Of which:	Of which:		ing Of which:			
(min EUR)			or when: exposures with forbearance measures			enposures with feobarance measures	Cf which: Unlikely to pay that are not past-due <= 90 days			on which: exposures with forbearinge measures	when: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Skage 2)		enposures with forbaarance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis					instruments instruments with significant increase in credit risk since initial recognition but not credit- impained (Stage 2)		or when: exposures with forbaarance measures	Of which: Unlikely to pay that are not path-due or path-due <= 90 days			erposunes wit forbearce measures			exposures with forbarance measures	Of which: Unlikely to pay that are not paint-due or paint-due <= 90 days	context of the COVID-19	
Loans and advances with sopined EBA-compliant monitoria	۰	0	0	0	٥	٥	٥	0	0	0	۰	٥	٥	٥	٥	0	٥	٥	٥	0	٥	0	0	0	۰	0	0	٥	٥	۰	٥	0
of which: Households	٥	0	0	0	٥	٥	0	٥	٥	0	٥	٥	٥	٥	0	٥	0	٥	٥	0	٥	0	٥	0	٥	٥	۰	٥	0	0	٥	۰
of which: Collateralised by residential immovable property	۰	0	0	0	٥	٥	0	0	0	0	۰	٥	0	٥	0	0	٥	0	٥	0	0	0	0	0	۰	0	0	٥	0	0	٥	0
of which: Non-financial corporations	0	0	0	0	٥	۰	0	٥	٥	0	۰	٥	۰	٥	٥	0	٥	۰	٥	0	٥	0	۰	٥	۰	0	0	٥	٥	۰	٥	0
of which: Small and Medium-sized Enterprises	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	0	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	٥	0	٥	٥	٥
of which: Collateralised by commercial immovable property	۰	0	0	0	٥	۰	0	٥	0	0	•	٥	۰	٥	٥	0	٥	۰	٥	0	0	0	0	0	۰	0	0	0	٥	•	٥	۰

								As of 31	/03/2021															As of 30	/06/2021							
															Maximum amount of the guarantee that can be considered	Gross canying amount	Gros													*	Maximum amount of the guarantee that can be considered	Gross carrying amount
		Performing			Non-perform			1	Performing			Non-perform						Performing			Non-perform	-						Non-perform	-			
(min EUR)			Of which: expositives with forbearance measures	Of which: Instruments with significant increate in credit risk sinor initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit- impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days	Public guarantee received in the context of the COVID-19 crisis	Inflows to non- performing exposures			Of which: exposures with forbearance metalsures	Of which: Instruments with significant increase in credit fak since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbanance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures will forbearance measures	Of which: th Instruments with significant increase in credit raik since initial recognition but not credit- impained (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not paint-due or paint-due <= 90 days	Public guarantee received in the contast of the COVID-19 crisis	
Newly originated loans and advances subject to public guarantee schemes	74	22	٥	15	51	16	51	3	3	0	3	٥	٥	٥	61	٥	74	15	0	15	59	16	59	9		٥		1	0	1	61	
of which: Households	٥	0			٥			٥	٥			٥				٥	٥	٥			٥			٥	٥			٥				۰
of which: Collateralised by residential immovable property	۰	0			٥			٥	٥			٥				٥	٥	۰			٥			٥	0			٥				۰
of which: Non-financial corporations	ж	٥	0	٥	35	٥	36	٥	٥	0	٥	٥	۰	٥	29	٥	35	٥	٥	۰	36	٥	ж	1	٥	٥	٥	1	0	1	29	٥
of which: Small and Medium-sized Enterprises	0	0			٥			٥	٥			0				٥	٥	0			٥			0	0			0				۰
of which: Collateralised by commercial immovable property	0	0			٥			0	٥			0				0	٥	•			٥			0	0			0				•

