

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

This bank started reporting supervisory data to the EBA as of January 2023, therefore previous quarters are not available.

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



Key Metrics

(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period			7,778	7,797	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			7,778	7,797	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period			7,778	7,797	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition			7,778	7,797	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period			8,698	8,717	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			8,698	8,717	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount			38,475	39,442	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			38,475	39,442	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition			20.22%	19.77%	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			20.22%	19.77%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition			20.22%	19.77%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			20.22%	19.77%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition			22.61%	22.10%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied			22.61%	22.10%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital			119,421	112,796	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital			6.51%	6.91%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition			7,778	7,797	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition			7,778	7,797	C 47.00 (r0310,c0010)	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			119,421	112,796	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital			119,421	112,796	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital			6.51%	6.91%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital			6.51%	6.91%	[A.2]/[B.2]	



2023 EU-wide Transparency Exercise Capital BofA Securities Europe SA

							COREP CODE	REGULATION
		(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023		
	A	OWN FUNDS COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying			8,698	8,717	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
	A.1	transitional adjustments)			7,778	7,797	C 01.00 (r0020,c0010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)			7,976	7,976	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings			33	33	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income			0	0	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves			0	0	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk			0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital			0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters			-231	-212	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)			0	0	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR.
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs			0	0	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10				0	0	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11				0	0	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital			0	0	C 01.00 (r0430,c0010)	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital			0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight			0	0	C 01.00 (r0450,c0010) + C 01.00 (r0450,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(36), 36(1) point (0) (i) and 80 to 91 of CRP, Articles 36(1) point (0) (i), 24(3) point (0) (i), 24(3) point (0) and 20 of CRP, Articles 36(1) point (0) and 20 of CRP, Articles 36(1) point (0) and 20(3) of CRP, Articles 36(1) point (0) and 20(3) of CRP, Articles 36(1) point (0) (ii) and 31(3) (iii) (
	A.1.14.1	Of which: from securitisation positions (-)			0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment			0	0	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences			0	0	C 01.00 (r0490,c0010)	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	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	a significant investment (-) Amount exceeding the 17.65% threshold			0	0	C 01.00 (r0510.c0010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures			0	0	C 01 00 60513 c0010	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS	A.1.188	(-) Minimum value commitment shortfalls			0	0	C 01 00 (40514 40010)	Article 36(1), point (iii) and Article 132x(2) CRR
Transitional period	A.1.18C				0	0		
		(-) Other foreseeable tax charges					C 01.00 (r0515,c0010)	Article 36(1), point (f) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR			0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other			0	0	C 01.00 (r0529,c0010)	•
	A.1.21	Transitional adjustments			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	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)			0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)			0	0	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)			0	0	C 01.00 (r0530,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments			0	0	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital			0	0	C 01.00 (r0720,c0010)	
	A.2.3				0	0	C 01.00 (*0690,c0010) + C 01.00 (*0700,c0010) + C 01.00 (*0710,c0010) + C 01.00 (*0740,c0010) + C 01.00 (*0744,c0010) + C 01.00 (*0748,c0010)	
	A.2.4	Additional Tier 1 transitional adjustments			0	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)			7,778	7,797	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)			920	920	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1				920	920	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2				0	0	$\begin{array}{c} C\ 0.1.00\ (e0910,c0010) + C\ 0.1.00\\ (e0920,c0010) + C\ 0.1.00\ (e0930,c0010) + C\\ 0.1.00\ (e0900,c0010) + C\ 0.1.00\ (e0950,c0010)\\ + C\ 0.1.00\ (e0955,c0010) + C\ 0.1.00\\ (e0974,c0010) + C\ 0.1.00\ (e0974,c0010) + C\\ 0.1.00\ (e0974,c0010) + C \end{array}$	
	A.4.3	Tier 2 transitional adjustments			0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
	В	TOTAL RISK EXPOSURE AMOUNT			38,475	39,442	(P000,0000) + C01.00 (P090,0000) C 02.00 (P0010,00010)	Articles 92(3), 95, 96 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1				38,475	39,442	C 02.00 (r0010,c0010) C 05.01 (r0010,c0040)	Procures (AQ.2), 30, 30 480 39 OF LIDE
	B.1 C.1	Of which: Transitional adjustments included COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)			20,22%	19,77%		
CAPITAL RATIOS (%)							CA3 (1)	
Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)			20.22%	19.77%	CA3 (3)	•
CET1 Capital	C.3	TOTAL CAPITAL RATIO (transitional period)			22.61%	22.10%	CA3 (5) [A.1-A.1.13-A.1.21+MIN(A.2+A.1.13-	•
Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)			7,778	7,797	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3.0).0))	•
CET1 RATIO (%) Fully loaded ¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)			20.22%	19.77%	[D.1]/[B-B.1]	•
	F	Adjustments to CET1 due to IFRS 9 transitional arrangements			0	0	C 05.01 (r0440,c0010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements			0	0	C 05.01 (r0440,c0020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements			0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements			0	0	C 05.01 (r0440,c0040)	
	Name and a standard	ted based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a report on the formulae stated in column "CORPP CODE" – please note that this minht lead to differences to fu	andaton point of view at the re	portion date are not taken into a	request in this calculation			•

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory recording. Therefore, any capital indusments that are not eliable from a repulsabory coint of view at the recording date are not balen into account in this calculation.
Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COSEP CODE" – please note that this might load to differences to fully loaded CET1 capital ratio published by the participating banks e.g. in their Filler 3 disclosure



Overview of Risk exposure amounts

		RWAs]
(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹			910	1,004	C 02.00 (n0040, c0010) - (C 07.00 (n0090, c0220, s001) + C 07.00 (n0110, c0220, s001) + C 07.00 (n0130, c0220, s001) + C 08.01 (n0040, c0280, s001) + C 08.01 (n0040, c0280, s001) + C 08.01 (n0040, c0280, s002) + C 02.00 (n0470, c0010) + C 02.00 (n0460, c0010)]
Of which the standardised approach			910	1,004	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach			0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach			0	0	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB			0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²			19,023	18,809	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0050, c0260, s002) + C 08.00 (r0460, r0260, s002) +
Credit valuation adjustment - CVA			4,454	5,373	C 02.00 (r0640, c0010)
Settlement risk			177	401	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)			1	1	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)			11,937	11,881	C 02.00 (r0520, c0010)
Of which the standardised approach			2,891	2,847	C 02.00 (r0530, c0010)
Of which IMA			9,046	9,034	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book			0	0	C 19.00 (r0010, 0.0601)*12.5+C 20.00 (r0010,d+50)*12.5+MAX(C 24.00(r0010, d000),C 24.00(r0010, d0100),C 24.00(r0010, d0110)*12.5
Large exposures in the trading book			0	0	C 02.00 (r0680, c0010)
Operational risk			1,974	1,974	C 02.00 (r0590, c0010)
Of which basic indicator approach			0	0	C 02.00 (r0600, c0010)
Of which standardised approach			1,974	1,974	C 02.00 (r0610, c0010)
Of which advanced measurement approach			0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts			0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total			38,475	39,442	

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 CVA)' and Securitisations' section.



2023 EU-wide Transparency Exercise Market Risk

				Both Securities Europe on																		
	SA					I	M									11						
			VaR (Memoran	ndum item)	STRESSED VaR (Memorandum item)	AND MIG	NTAL DEFAULT GRATION RISK TAL CHARGE	ALL PRICE F	RISKS CAPIT FOR CTP	FAL CHARGE		VaR (Memor	andum item)	STRESSED VaR (M	lemorandum item)	INCREM DEFAUL MIGRATI CAPITAL	T AND ON RISK	ALL PRICE F	RISKS CAPITAI FOR CTP		
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE		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 (SVaR 1)	12 WEEKS t- AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2022	As of 31/12/2022		As of 30/09/2022												As of 31/1	12/2022					
Traded Debt Instruments Of which: General risk Of which: Soecific risk Equities Of which: General risk Of which: General risk Of which: Specific risk Foreign exchange risk Commodities risk																						
Total	As of 31/03/2023	As of 30/06/2023				As of 31/	/03/2023						As of 30/06/2023									
Traded Debt Instruments	2,002	2,109	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Equities	26	35	0	0	0	0							0	0	0	0						
Of which: General risk	0	0	0	0	0	0							0	0	0	0						
Of which: Specific risk	0 274	0 208	0	0	0	0							0	0	0	0						
Foreign exchange risk Commodities risk	274	208	0	0	0	0							ů	0	0	0						
Total	2,422	2,470	ň	, o	ň	ň	0	0	0	0	0	9,046		0	0	0	0	0	0	0	0	9.034

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 349(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OV1 template.



Credit Risk - Standardised Approach

					Standardis	ed Approach			
			As of 30,	09/2022			As of 31/	12/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
	(min EUR, %) Central governments or central banks								
Consolidated data	Regional governments or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions Corporates of which: SME Retail of which: SME								
	Claims on institutions and corporates with a ST credit assessment								
	Collective investments undertakings (CIU) Equity Other exposures								
	Standardised Total ²								

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

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

⁽³⁾ Starting from the 2023 exercise, value adjustements and provisions for the consolidated data include general credit risk adjustments.



Credit Risk - Standardised Approach

					Standardise	od Approach			
					Standardise	ей Арргоасп			
			As of 31/	03/2023			As of 30/	06/2023	
	(min EUR, %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
	Central governments or central banks	10,845	10,845	272		10,658	10,658	464	
	Regional governments or local authorities	75	52	2		83	60	2	
	Public sector entities	439	439	0		585	585	0	
	Multilateral Development Banks	11	11	1		36	36	0	
	International Organisations	1,731	1,779	0		1,448	1,472	0	
	Institutions	9,617	9,618	1,636		10,190	10,192	1,551	
	Corporates	16,892	16,384	14,228		16,894	16,385	13,988	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
Consolidated data	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	8,357	8,357	3,685		8,468	8,468	3,670	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	1	1	1		0	0	0	
	Standardised Total ²	47,967	47,484	19,825	0	48,364	47,855	19,676	

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

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

⁽³⁾ Starting from the 2023 exercise, value adjustements and provisions for the consolidated data include general credit risk adjustments.



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2022					As of 31,	As of 31/12/2022		
		Original	Exposure ¹	Exposure	Risk exposure amount		Value adjustments	Original Exposure ¹		Exposure			Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
Consolidated data	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets												
1	IRB Total ²												

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



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31,	As of 30	As of 30/06/2023							
		Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original Exposure ¹		Exposure	Risk exposure 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 Securitisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

sheet
xposures
Risk weighted exposure amount
exposure amount



General governments exposures by country of the counterparty

		As of 31/12/2022												
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance st	eet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [15Y - 10Y	Finland													
[0 - 3M] [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total	France													
Total	Germany													
0 - 3M 3M - 1Y 11 - 2Y 2Y - 3Y 3Y - 5Y	Croatia													
13Y - 10Y	Greece													
[0 - 3M [Hungary													
Total	Ireland													
[0 - 3M	Italy													
10 - 3M	Latvia													



General governments exposures by country of the counterparty

		BofA Securities Europe SA												
							As of 31/12/2022							
						Dire	ct exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with pos	itive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M f	Lithuania													
[0 - 3M [Luxembourg													
[0 - 3M [Maita													
Total	Netherlands													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y	Poland													
Total	Portugal													
[0 - 3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Romania													
Total Tota	Slovakia													
10 - 3M 10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 110Y - more	Slovenia													



General governments exposures by country of the counterparty

							BofA Securities Europe	SA						
							As of 31/12/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfoli	0	Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non-	Total carrying amount of non-derivative financial											Risk weighted exposure amount
	,g	derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Spain													
Total [0 - 3M [13M - 1Y f	Sweden													
[0 - 3M [United Kingdom													
[0 - 3M [Iceland													
[0 - 3M [3M - 1Y	Liechtenstein													
Total [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y Total	Norway													
[0 - 3M [13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Australia													
10 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Canada													
[0 - 3M [Hong Kong													



General governments exposures by country of the counterparty

				As of 31/12/2022										
						Dire	ct exposures							
	(mln EUR)			On balance s	heet	2.00	at exposures		Derivat	tives		Off bala	nce sheet	
	, , ,											Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	•	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Japan													
[0 - 3M [u.s.													
[0 - 3M [China													
10-3M1 13M-11 13M	Switzerland													
[10Y - more	Other advanced economies non EEA													
10 - 3M	Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
Total	Latin America and the Caribbean													



General governments exposures by country of the counterparty

BofA Securities Furone SA

							BotA Securities Europe	SA						
							As of 31/12/2022	:						
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	İ
												Off-balance s	heet exposures	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Africa													
[0 - 3M [[3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others													

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) or sovereign credit risk (i.e. CDS, financial quarantees) booked in all the accounting portfolio (on-off balance sheet). Interpe

(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.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Penchi Guiana, Guadente, Guiana, Guadente, Guiana, Guia

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Epypt, Morocco, South Africa: Apprils, Epytholis, Chand, Commors, Congo, The Democratic Republic (O'Thire Congo, Cite D'Noire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gamba, Guinea,
- (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.



General governments exposures by country of the counterparty

							BofA Securities Europe S							
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balaı	ice sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolio		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	Risk weighted exposure amount
[0 - 3M [Austria	111 144 151 144 433	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	110 1 1 8 142 158 16			0 0 0	0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 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 [Belgium	7. 13. 8. 27.	7 9 86 275	2 74 74 0 0 0 137 87 279 578	() () () () () () () () () ()		. 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		0 0 0 0 0 0 0
[0 - 3M [Bulgaria													
[0 - 3M [Cyprus			0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0	0 0 0 0	000000000000000000000000000000000000000	0 0 0 0		0 0 0 0 0 0 0
[0 - 3M [Czech Republic													
[0 - 3M 1 3M - 1 Y 1 1 - 2 Y 2 Y - 3 Y 1 3 Y - 5 Y 1 5 Y - 1 D Y 1 1 Y - more	Denmark													
Total	Estonia													



General governments exposures by country of the counterparty

							BofA Securities Europe :	SA						
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sh	neet				Derivat	tives		Off balar	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	sets by accounting portfolio	•	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	Total carrying amount of non-derivative financial assets (net of short											
			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			
				neid for trading	through profit or loss	comprehensive income	amortised cost							
「0-3M「 「3M-1Y「 「1Y-2Y「		57	57 3	16 3	0	(41 0	0	0 291 6.687	0	0 552 100	0		0
[1Y - 2Y [Finland	1	1	0	0		0	301 56	6.687 934	6	0	0		0
110Y - more		1	1 36	1 36	0	0	0	517 152 3.051 4,086	934 8.143 1.079 6.727 23,862	1.239 31 1,323	318 6.674 882 8,527	0		
Total [0 - 3M [174 133 338 120	174 133 338	133 25 239 120	0	100	8	4,086	23,862 74 276	1,323	8,527 49 231	0		0
[17 - 27 [[27 - 37 [[37 - 57 [France	120	120	120 3	0	0	0	0	0 23	0	0	0		
[5Y - 10Y [France	3 151 703	95 600 178	3 151 703 296 1,538	0		0	0	0	14 4	139 23	0		0
Total		1,745 587	1,467		0	199	8 583	8 38	397 1.958	23 76	491 3,940	0 0		112
[0 - 3M [3M - 1Y [1Y - 2Y		34 428 288 271 642	33 420	34 428 288 271 642 306 1,972	0	0	0	.38 183 157 1.190 1.258 825 2,975 6,626	1.958 6.190 3,060 12.170 10.248 6.883 12,252 52,760	76 133 185	3.940 3.759 2,485	0		0
[2Y - 3Y [13Y - 5Y 15Y - 10Y	Germany	288 271 642	288 203 485	288 271 642	0	0	0	1.190 1.258 825	12.170 10.248 6.883	22 124 466	711 2.422 8.150 9,483 30,949	0		
[10Y - more Total		306 2,555	283	306 1,972	0	0	0 583	2,975 6,626	12,252 52,760	1,311 2,317	9,483 30,949	0		0 0
[0 - 3M [
[1Y - 2Y [Croatia													
[0 - 3M [[3M - 1Y [106 238	106 238	106 238 19	0	0	0	0	0	0	0	0		0
[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [Greece	0	19 0 10	0 10	0	0	0	0 0 98	0 0 1.899	0 0 129	0 0 1.019	0		
[5Y - 10Y [[10Y - more		4 14	14	4 14	0	(0	32 130	0 1,245 3,144	129 748 81 958	1.019 5,523 1.506 8.048	0		0
Total 0 - 3M 3M - 1Y		392	392	392	0		0	130	3.144	958	8.048	0		2
[3M - 1Y [Hungary													
[3Y - 5Y F5Y - 10Y F10Y - more														
[10Y - more Total [0 - 3M [0	0	0	0	(0	0	0	0	0	0		0
[3M - 1Y [Ireland	21 1	0 21 1	0 21 1	0 0		0	0 0 0	0	0	0	0 0		
[3Y - 5Y [[5Y - 10Y [Ireland	90	0 90	90	0	0	0	0	0	0	0	0		0
Total		46 158	46 158 185	46 158 186	0 0	0	0	0 0	0 0	0 0	0	0 0		0
「0-3M「 「3M-1Y「 [1Y-2Y[103 155	101 144 463	103 155	0	i i	0	2	2	0	0	0		
[2Y - 3Y [[3Y - 5Y] [5Y - 10Y]	Italy	186 188 103 155 477 58 1,396	463 45 1,353	470 58 1 306	0	0	0	0	0	0	0	0		
[2Y - 3Y		362 2,729	266 2,557	156 186 103 155 470 58 1,396 362 2,729	0	0	0	4 12	5 13	0	0	0		8
「0-3M「 「3M-1Y「 「1Y-2Y「														
1 2Y - 3Y I 13Y - 5Y I	Latvia													



General governments exposures by country of the counterparty

							BofA Securities Europe :	SA						
							As of 30/06/2023							
						Dire	ct exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
					Non-derivative financial as	sets by accounting portfolio	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance st	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets	of which: Financial assets	of which: Financial assets at	UI WITICIT. FIITATICIAI ASSELS AL			Contractive		Nominal	Provisions	Risk weighted exposure amount
(0.30)				held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
[0 - 3M 1 1 1 1 1 1 1 1 1	Lithuania													
[0 - 3M [Luxembourg	343	343 0 0 0 0 0 0	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	343 0 0 0 0 0 0	2 18 19 41 18 0 0	201 502 301 502 201 0 0	0 0 0 0 0 795 795	0 0 0 0 0 3,916 3,916	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
Total	Malta	313	343	·	·		343	36	1,707	793	3,510	J		
[0 - 3M 13M - 17 13M - 17 11 - 27 12 - 37 137 - 57 157 - 107 107 - more Total	Netherlands	33 22 6 4 4 5 175 334	26 22 0 47 56 179	16 22 0 0 47 56 179	0 0 0 0 0	000000000000000000000000000000000000000	14 0 0 0 0 0 0	0 0 0 0 0 0	0 0 368 3 0 66	0 1 2 7 2 14 5	0 6 12 186 70 17 21	0 0 0 0 0		
[0 - 3M [Poland													
[0 - 3M [Portugal	8 0 0 11 22 24	8 8 7 0 0 0 13 13 119 48	8 8 7 7 0 0 0 13 3 20 0 48	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M [Romania													
[0 - 3M	Słovakia													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y Total	Slovenia		0 0 5 0 3	0 0 5 0 0 3	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0		



General governments exposures by country of the counterparty

							BofA Securities Europe	SA						
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
					Non-derivative financial as	sets by accounting portfoli		Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance sl	heet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short											Risk weighted exposure amount
		uei vauve iliairuai assets	positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y Total [0 - 3M]	Spain	; 13; 44 88; 17; 36; 144 955	7 7 7 7 3 131 131 10 0 40 88 8 88 9 179 366 4 93 15 90 90 90 90 90 90 90 90 90 90 90 90 90	144	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 [Sweden													
[0 - 3M [United Kingdom	85 86 6 6 6	7 87 87 6 86 6 86 6 90 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	8: 8: 8: 8: 8: 8: 8: 8: 8: 8: 8: 8: 8: 8	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0
[0 - 3M [Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [Norway													
[0 - 3M [13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Australia													
[0 - 3M [Canada													
[0 - 3M	Hong Kong													



General governments exposures by country of the counterparty

			BofA Securities Europe SA											
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfolio	•	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
0 - 3M 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Japan													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	u.s.	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	6 0 0 0 0 0	0 0 0 0 0	2 0 0 0 0 0	0 0 0 0 0		
[0 - 3M [China													
0 - 3M 3M - 1Y 1Y - 2Y 1Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more	Switzerland													
[0 - 3M [Other advanced economies non EEA													
To - 3M	Other Central and eastern Europe countries non EEA													
[0 - 3M [Middle East													
Total Tota	Latin America and the Caribbean													



General governments exposures by country of the counterparty

BofA Securities Furone SA

							boia Securities Europe	SA						
							As of 30/06/2023	3						
						Direc	t exposures							
	(mln EUR)			On balance si	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	n negative fair value			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amoun
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Africa													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Others	(177 (177 (177 (177 (177 (177 (177 (177	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0 0 173 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 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 apprepate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the conomic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments. (S) Residual countries not reported separatively in the Transparency exercise.

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.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Penchi Guiana, Guadente, Guiana, Guadente, Guiana, Guia

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Epypt, Morocco, South Africa: Apprils, Epytholis, Chand, Commors, Congo, The Democratic Republic (O'Thire Congo, Cite D'Noire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gamba, Guinea,
- (6) The columns "Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04. (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP