

## 2024 EU-wide Transparency Exercise

<b>Bank Name</b>	BofA Securities Europe SA
<b>LEI Code</b>	549300FH0WJAPEHTIQ77
<b>Country Code</b>	FR

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

## 2024 EU-wide Transparency Exercise

### Key Metrics

BofA Securities Europe SA

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

## 2024 EU-wide Transparency Exercise

### Leverage ratio

BofA Securities Europe SA

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

OWN FUNDS			As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A	OWN FUNDS		8,877	8,818	9,193	9,376	C01.00.0000.0000	Articles 41(1) and 72 of CRR
A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after transitional adjustments)		7,797	7,888	7,863	7,818	C01.00.0000.0000	Article 35 of CRR
A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own-capital instruments)		7,976	7,976	7,976	7,976	C01.00.0000.0000	Articles 36(1) point (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
A.1.2	Retained earnings		33	132	132	132	C01.00.0030.0000	Articles 36(1) point (c), 36(2) and 36(1) point (g) and (i) of CRR
A.1.3	Accumulated other comprehensive income		0	1	1	1	C01.00.0030.0000	Articles 41(10), 26(1) point (e) and 36(1) point (j) of CRR
A.1.4	Other Reserves		0	0	0	0	C01.00.0030.0000	Articles 41(17) and 26(1) point (k) of CRR
A.1.5	Funds for general banking risk		0	0	0	0	C01.00.0030.0000	Articles 41(11), 26(1) point (f) and 36(1) point (i) of CRR
A.1.6	Minority interest given recognition in CET1 capital		0	0	0	0	C01.00.0030.0000	Article 84 of CRR
A.1.7	Adjustments to CET1 due to prudential filters		-252	-210	-255	-250	C01.00.0030.0000	Articles 32 to 35 and 38(1) point (i) of CRR
A.1.8	(-) Intangible assets (including Goodwill)		0	0	0	0	C01.00.0030.0000 - C 01.00.0040.0000	Articles 41(13), 36(1) point (b) and 37 of CRR; Articles 41(15), 36(1) point (b) and 37 point (a) of CRR
A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences (net of associated DTAs)		0	0	0	0	C01.00.0030.0000	Articles 36(1) point (c) and 39 of CRR
A.1.10	(-) RIB shortfall of credit risk adjustments to expected losses		0	0	0	0	C01.00.0030.0000	Articles 36(1) point (e), 40 and 130 of CRR
A.1.11	(-) Defined benefit pension fund assets		0	0	0	0	C01.00.0030.0000	Articles 41(10), 36(1) point (k) and 41 of CRR
A.1.12	(-) Reciprocal cross holdings in CET1 Capital		0	0	0	0	C01.00.0040.0000	Articles 41(2), 36(1) point (g) and 44 of CRR
A.1.13	(-) Excess deduction from AT1 items over T1 Capital		0	0	0	0	C01.00.0040.0000	Articles 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	C01.00.0040.0000 - C 01.00.0040.0000 + C 01.00.0040.0000 - C 01.00.0040.0000	Articles 42(6), 36(1) point (i) and 89 to 91 of CRR; Articles 36(1) point (h), 34(3) point (b), 24(4) point (b) and 29 of CRR; Articles 36(1) point (h) and 37(2) of CRR; Articles 36(1) point (h), 13(1) of CRR and Articles 36(1) point (i), 24(4) point (b) and 32(4) of CRR
A.1.14.1	Off-balance sheet securitisation positions (-)		0	0	0	0	C01.00.0040.0000	Articles 36(1) point (h), 24(4) point (b), 24(4) point (b) and 25(4) 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	C01.00.0040.0000	Articles 42(7), 36(1) point (i), 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	C01.00.0040.0000	Articles 36(1) point (c) and 39 of CRR; Article 40(1) point (a) and 40(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	C01.00.0040.0000	Articles 42(7), 36(1) point (i), 45, 46, 47, 49(1) point (b), 49(1) to (3), and 79 of CRR
A.1.18	(-) Amount exceeding the 17.65% threshold		0	0	0	0	C01.00.0050.0000	Articles 48 of CRR
A.1.18A	(-) Insufficient coverage for non-performing exposures		0	0	0	0	C01.00.0050.0000	Articles 36(1) point (e) and Article 67 of CRR
A.1.18B	(-) Minimum value commitment shortfalls		0	0	0	0	C01.00.0050.0000	Articles 36(1) point (e) and Article 32(2) of CRR
A.1.18C	(-) Other foreseeable tax charges		0	0	0	0	C01.00.0050.0000	Articles 36(1) point (e) of CRR
A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CSR		0	-1	-1	-1	C01.00.0050.0000	Articles 3 of CRR
A.1.20	CET1 capital elements or deductions - other		0	0	0	0	C01.00.0050.0000	-
A.1.21	Transitional adjustments		0	0	0	0	NAI (S.1.1.6 - L.1.1.8 - L.1.1.9)	-
A.1.21.1	Transitional adjustments due to grandfathered CET1 capital instruments (+/-)		0	0	0	0	C01.00.0020.0000	Articles 40(3) to (5), and 68 to 67 of CRR
A.1.21.2	Transitional adjustments due to additional minority interests (+/-)		0	0	0	0	C01.00.0020.0000	Articles 479 and 480 of CRR
A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)		0	0	0	0	C01.00.0020.0000	Articles 480 to 472, 478 and 481 of CRR
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)		0	0	0	0	C01.00.0000.0000	Article 41 of CRR
A.2.1	Additional Tier 1 Capital instruments		0	0	0	0	C01.00.0040.0000 - C 01.00.0040.0000	-
A.2.2	(-) Excess deduction from T2 items over T2 capital		0	0	0	0	C01.00.0070.0000	-
A.2.3	Other Additional Tier 1 Capital components and deductions		0	0	0	0	C01.00.0060.0000 - C 01.00.0070.0000 + C 01.00.0070.0000 - C 01.00.0070.0000 + C 01.00.0070.0000 - C 01.00.0070.0000	-
A.2.4	Additional Tier 1 transitional adjustments		0	0	0	0	C01.00.0060.0000 - C 01.00.0060.0000 + C 01.00.0070.0000 - C 01.00.0070.0000	-
A.3	TIER 2 CAPITAL (net of deductions and after transitional adjustments)		7,797	7,888	7,863	7,818	C01.00.0000.0000	Articles 29 of CRR
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)		920	920	1,340	1,358	C01.00.0070.0000	Articles 71 of CRR
A.4.1	Tier 2 Capital instruments		920	920	1,340	1,358	C01.00.0070.0000 - C 01.00.0080.0000	-
A.4.2	Other Tier 2 Capital components and deductions		0	0	0	0	C01.00.0050.0000 - C 01.00.0050.0000 + C 01.00.0060.0000 - C 01.00.0060.0000 + C 01.00.0070.0000 - C 01.00.0070.0000 + C 01.00.0070.0000 - C 01.00.0070.0000	-
A.4.3	Tier 2 transitional adjustments		0	0	0	0	C01.00.0080.0000 - C 01.00.0080.0000 + C 01.00.0090.0000 - C 01.00.0090.0000	-
B	TOTAL RISK EXPOSURE AMOUNT		41,317	40,232	43,769	40,860	C01.00.0000.0000	Articles 92(3), 95, 98 and 99 of CRR
B.1	Off-balance sheet adjustments included		0	0	0	0	C01.01.0000.0000	-
C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)		18.77%	19.63%	17.84%	19.13%	CA1(1)	-
C.2	TIER 1 CAPITAL RATIO (transitional period)		18.77%	19.63%	17.84%	19.13%	CA1(2)	-
C.3	TOTAL CAPITAL RATIO (transitional period)		21.00%	21.92%	21.00%	22.46%	CA3(1)	-
D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)		7,797	7,888	7,863	7,818	A.1.A.1.13.A.1.13*MINA.2.A.1.13.A.2.1.A.1.A*MINA.4.A.1.13.A.1.13	-
E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)		18.77%	19.63%	17.84%	19.13%	CR 11(4.1)	-
F	Adjustments to CET1 due to IFRS 9 transitional arrangements		0	0	0	0	C01.01.0040.0000	-
F	Adjustments to AT1 due to IFRS 9 transitional arrangements		0	0	0	0	C01.01.0040.0000	-
F	Adjustments to T2 due to IFRS 9 transitional arrangements		0	0	0	0	C01.01.0040.0000	-
F	Adjustments included in RWAs due to IFRS 9 transitional arrangements		0	0	0	0	C01.01.0040.0000	-

(2) The fully loaded CET1 ratio is an internal calculation based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulator point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" - please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosures

2024 EU-wide Transparency Exercise

Overview of Risk exposure amounts

BofA Securities Europe SA

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

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

<sup>2</sup> 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.

2024 EU-wide Transparency Exercise  
Market Risk  
BoFA Securities Europe SA

	SA		IM										IM										
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	
			MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		
(min EUR)																							
	As of 30/09/2023	As of 31/12/2023	As of 30/09/2023										As of 31/12/2023										
Traded Debt Instruments	2,234	573	37	54	57	93							45	35	71	39							
Of which: General risk	122	8	37	45	64	93							44	34	75	38							
Of which: Specific risk	2,111	564	6	14	11	23							7	12	13	13							
Equities	173	162	14	15	55	48							11	10	35	26							
Of which: General risk	99	91	0	0	0	0							0	0	0	0							
Of which: Specific risk	75	71	14	15	55	48							11	10	35	26							
Foreign exchange risk	280	106	8	5	19	11							6	7	15	20							
Commodities risk	314	293	7	4	5	5							4	3	3	5							
<b>Total</b>	<b>3,001</b>	<b>1,133</b>	<b>166</b>	<b>55</b>	<b>472</b>	<b>213</b>	<b>27</b>	<b>29</b>	<b>38</b>	<b>95</b>	<b>65</b>	<b>9,522</b>	<b>195</b>	<b>34</b>	<b>426</b>	<b>147</b>	<b>276</b>	<b>274</b>	<b>31</b>	<b>45</b>	<b>43</b>	<b>11,761</b>	
	As of 31/03/2024	As of 30/06/2024	As of 31/03/2024										As of 30/06/2024										
Traded Debt Instruments	330	328	35	50	60	59							42	46	59	69							
Of which: General risk	9	28	34	47	57	56							36	29	54	64							
Of which: Specific risk	321	300	9	14	15	24							14	24	22	23							
Equities	107	121	10	13	26	39							11	12	28	21							
Of which: General risk	62	73	6	9	9	9							0	0	0	0							
Of which: Specific risk	45	48	10	13	26	30							11	12	28	21							
Foreign exchange risk	177	239	14	22	34	48							8	11	21	28							
Commodities risk	368	401	7	5	6	11							7	5	12	10							
<b>Total</b>	<b>982</b>	<b>1,089</b>	<b>152</b>	<b>68</b>	<b>493</b>	<b>210</b>	<b>388</b>	<b>365</b>	<b>29</b>	<b>42</b>	<b>43</b>	<b>13,454</b>	<b>182</b>	<b>42</b>	<b>412</b>	<b>159</b>	<b>227</b>	<b>182</b>	<b>30</b>	<b>45</b>	<b>43</b>	<b>10,828</b>	

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

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(HODER %)								
Consolidated data	20,291	20,291	651	12,661	12,661	12,661	332	
Central governments or central banks	94	94	0	94	94	94	0	
Regional governments or local authorities	989	989	181	808	808	808	144	
Public sector entities	78	78	0	78	78	78	0	
Multinational Development Banks	0	0	0	0	0	0	0	
International Organisations	2,055	2,141	0	2,029	2,079	2,079	0	
Institutions	11,288	11,288	2,886	8,174	8,169	8,169	1,594	
Corporates	35,611	36,108	14,029	15,537	15,036	15,036	13,034	
of which: SME	0	0	0	0	0	0	0	
Retail	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Secured by mortgages on immovable property	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	8,066	8,066	3,478	8,597	8,597	8,597	3,738	
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total <sup>2</sup>	<b>49,279</b>	<b>49,776</b>	<b>29,234</b>	<b>1</b>	<b>49,379</b>	<b>49,111</b>	<b>18,811</b>	<b>3</b>

<sup>1</sup> Original exposure, unless Exposure value, is reported before taking into account any effective due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).  
<sup>2</sup> Standardised Total does not include the securitisation portion unless in the results prior to the 2012 revision.  
<sup>3</sup> Only the most relevant exposures are disclosed. These have been selected based on the following criteria: Credit risk of counterparty covering up to 5% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

<sup>4</sup> Starting from the 2022 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of country

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(HODER %)								
FRANCE	6,650	6,650	331	7,333	7,333	7,333	157	
Central governments or central banks	0	0	0	0	0	0	0	
Regional governments or local authorities	15	15	0	23	23	23	0	
Public sector entities	0	0	0	0	0	0	0	
Multinational Development Banks	0	0	0	0	0	0	0	
International Organisations	3,590	3,590	331	4,101	4,104	4,104	283	
Institutions	2,124	2,124	1,265	1,644	1,644	1,644	1,454	
Corporates	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Retail	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Secured by mortgages on immovable property	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	254	254	137	764	764	764	96	
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total <sup>2</sup>				<b>1</b>			<b>4</b>	

<sup>1</sup> Original exposure, unless Exposure value, is reported before taking into account any effective due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).  
<sup>2</sup> Total value adjustments and provisions per country of country includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(HODER %)								
UNITED KINGDOM	457	457	0	406	406	406	0	
Central governments or central banks	0	0	0	0	0	0	0	
Regional governments or local authorities	0	0	0	0	0	0	0	
Public sector entities	0	0	0	0	0	0	0	
Multinational Development Banks	0	0	0	0	0	0	0	
International Organisations	0	0	0	0	0	0	0	
Institutions	2,067	2,054	1,059	1,893	1,843	1,843	934	
Corporates	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Retail	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Secured by mortgages on immovable property	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	3,096	3,096	1,546	3,826	3,826	3,826	1,912	
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total <sup>2</sup>				<b>1</b>			<b>4</b>	

<sup>1</sup> Original exposure, unless Exposure value, is reported before taking into account any effective due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).  
<sup>2</sup> Total value adjustments and provisions per country of country includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(HODER %)								
GERMANY	1,341	1,341	0	2,961	2,961	2,961	0	
Central governments or central banks	39	39	0	39	39	39	0	
Regional governments or local authorities	408	408	0	422	422	422	0	
Public sector entities	0	0	0	0	0	0	0	
Multinational Development Banks	0	0	0	0	0	0	0	
International Organisations	1,849	1,841	391	1,639	1,631	1,631	352	
Institutions	1,839	1,839	1,671	1,898	1,897	1,897	1,712	
Corporates	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Retail	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Secured by mortgages on immovable property	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	394	394	241	483	483	483	258	
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total <sup>2</sup>				<b>1</b>			<b>3</b>	

<sup>1</sup> Original exposure, unless Exposure value, is reported before taking into account any effective due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).  
<sup>2</sup> Total value adjustments and provisions per country of country includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(HODER %)								
UNITED STATES	0	0	0	0	0	0	0	
Central governments or central banks	0	0	0	0	0	0	0	
Regional governments or local authorities	0	0	0	0	0	0	0	
Public sector entities	0	0	0	0	0	0	0	
Multinational Development Banks	0	0	0	0	0	0	0	
International Organisations	0	0	0	0	0	0	0	
Institutions	2,067	2,067	511	1,576	1,576	1,576	304	
Corporates	663	663	663	466	466	466	398	
of which: SME	0	0	0	0	0	0	0	
Retail	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Secured by mortgages on immovable property	0	0	0	0	0	0	0	
of which: SME	0	0	0	0	0	0	0	
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	2,154	2,154	614	2,504	2,504	2,504	658	
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
Standardised Total <sup>2</sup>				<b>1</b>			<b>3</b>	

<sup>1</sup> Original exposure, unless Exposure value, is reported before taking into account any effective due to credit conversion factors or credit risk mitigation techniques (e.g., substitution effects).  
<sup>2</sup> Total value adjustments and provisions per country of country includes those for securitisation exposures but includes general credit risk adjustments.





Standardised Approach								
As of 31/03/2024				As of 30/06/2024				
Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	
<b>Consolidated data</b>								
Central governments or central banks	10,267	10,266	472	7,869	7,869	800		
Regional governments or local authorities	402	402	2	46	46	21		
Public sector entities	992	992	396	873	873	367		
Multilateral Development Banks	373	373	0	428	428	0		
International Organisations	3,311	3,311	0	2,903	2,903	0		
Institutions	21,209	21,209	4,800	16,612	16,612	4,200		
Corporates	16,474	16,967	13,883	16,678	16,396	13,588		
of which: SME	0	0	0	0	0	0		
Retail	0	0	0	0	0	0		
of which: SME	0	0	0	0	0	0		
Secured by mortgages on immovable property	0	0	0	0	0	0		
of which: SME	0	0	0	0	0	0		
Exposures in default	0	0	0	0	0	0		
Exposures in default	0	0	0	0	0	0		
Items associated with particular 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	10,165	10,162	4,678	9,670	9,670	4,406		
Collective investments undertakings (CIU)	0	0	0	1	1	14		
Equity	0	0	0	0	0	0		
Other securities	0	0	0	0	0	0		
Standardised Total <sup>2</sup>	53,243	53,243	23,843	49,468	48,423	23,724		

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

(2) Standardised Total does not include the securitisation portfolio unless the results refer to the 2023 exercise.

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

Standardised Approach								
As of 31/03/2024				As of 30/06/2024				
Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	
<b>FRANCE</b>								
Central governments or central banks	6,085	6,085	277	5,322	5,326	301		
Regional governments or local authorities	0	0	0	0	0	0		
Public sector entities	22	22	0	26	26	0		
Multilateral Development Banks	0	0	0	0	0	0		
International Organisations	0	0	0	0	0	0		
Institutions	4,936	4,936	382	4,803	4,803	480		
Corporates	1,774	1,774	1,174	1,320	1,320	1,706		
of which: SME	0	0	0	0	0	0		
Retail	0	0	0	0	0	0		
of which: SME	0	0	0	0	0	0		
Secured by mortgages on immovable property	0	0	0	0	0	0		
of which: SME	0	0	0	0	0	0		
Exposures in default	0	0	0	0	0	0		
Exposures in default	0	0	0	0	0	0		
Items associated with particular 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	304	304	80	304	304	302		
Collective investments undertakings (CIU)	0	0	0	0	0	0		
Equity	0	0	0	0	0	0		
Other securities	0	0	0	0	0	0		
Standardised Total <sup>2</sup>	12,047	12,047	669	11,476	11,476	783		

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2024				As of 30/06/2024				
Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	
<b>UNITED KINGDOM</b>								
Central governments or central banks	433	433	0	325	325	0		
Regional governments or local authorities	0	0	0	0	0	0		
Public sector entities	0	0	0	0	0	0		
Multilateral Development Banks	0	0	0	0	0	0		
International Organisations	0	0	0	0	0	0		
Institutions	1,888	1,888	758	22	703	18		
Corporates	1,770	1,728	694	2,014	1,962	990		
of which: SME	0	0	0	0	0	0		
Retail	0	0	0	0	0	0		
of which: SME	0	0	0	0	0	0		
Secured by mortgages on immovable property	0	0	0	0	0	0		
of which: SME	0	0	0	0	0	0		
Exposures in default	0	0	0	0	0	0		
Exposures in default	0	0	0	0	0	0		
Items associated with particular 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	433	433	239	4367	4367	2,164		
Collective investments undertakings (CIU)	0	0	0	0	0	0		
Equity	0	0	0	0	0	0		
Other securities	0	0	0	0	0	0		
Standardised Total <sup>2</sup>	2,321	2,321	997	2,392	2,392	2,182		

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2024				As of 30/06/2024				
Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	
<b>GERMANY</b>								
Central governments or central banks	1,563	1,563	2	973	973	0		
Regional governments or local authorities	38	38	0	19	19	0		
Public sector entities	523	523	0	461	461	0		
Multilateral Development Banks	0	0	0	0	0	0		
International Organisations	0	0	0	0	0	0		
Institutions	1,627	1,627	287	1,366	1,366	253		
Corporates	2,020	2,020	1,740	2,021	2,020	1,998		
of which: SME	0	0	0	0	0	0		
Retail	0	0	0	0	0	0		
of which: SME	0	0	0	0	0	0		
Secured by mortgages on immovable property	0	0	0	0	0	0		
of which: SME	0	0	0	0	0	0		
Exposures in default	0	0	0	0	0	0		
Exposures in default	0	0	0	0	0	0		
Items associated with particular 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	828	828	306	564	564	276		
Collective investments undertakings (CIU)	0	0	0	0	0	0		
Equity	0	0	0	0	0	0		
Other securities	0	0	0	0	0	0		
Standardised Total <sup>2</sup>	3,191	3,191	1,095	3,437	3,437	2,274		

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

Standardised Approach								
As of 31/03/2024				As of 30/06/2024				
Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	
<b>UNITED STATES</b>								
Central governments or central banks	0	0	0	0	0	0		
Regional governments or local authorities	0	0	0	0	0	0		
Public sector entities	0	0	0	0	0	0		
Multilateral Development Banks	0	0	0	0	0	0		
International Organisations	0	0	0	0	0	0		
Institutions	1,996	1,996	870	1,797	1,797	304		
Corporates	924	924	824	942	942	941		
of which: SME	0	0	0	0	0	0		
Retail	0	0	0	0	0	0		
of which: SME	0	0	0	0	0	0		
Secured by mortgages on immovable property	0	0	0	0	0	0		
of which: SME	0	0	0	0	0	0		
Exposures in default	0	0	0	0	0	0		
Exposures in default	0	0	0	0	0	0		
Items associated with particular 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	2,882	2,882	821	2,700	2,700	802		
Collective investments undertakings (CIU)	0	0	0	1	1	14		
Equity	0	0	0	0	0	0		
Other securities	0	0	0	1	1	1		
Standardised Total <sup>2</sup>	3,996	3,996	1,691	3,500	3,500	1,122		

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.



2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

BofA Securities Europe SA

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

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

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

**2024 EU-wide Transparency Exercise**

Credit Risk - IRB Approach

BofA Securities Europe SA

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

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

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



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

BofA Securities Europe SA

As of 31/12/2023

(min EUR)		Direct exposures												Off balance sheet		Risk weighted exposure amount
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off-balance sheet exposures		Nominal	Provisions			
		Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value								
		Total gross carrying amount of non-derivative financial assets				Total carrying amount of non-derivative financial assets (net of short positions)										
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount					
[ 0 - 3M]	Finland	36	36	0	0	0	36	0	0	1	181	0	0	0		
[ 3M - 1Y]		1	1	0	0	0	0	167	6,504	3	100	0	0	0		
[ 1Y - 2Y]		0	0	0	0	0	0	0	0	0	0	0	0	0		
[ 2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0		
[ 3Y - 5Y]		3	3	0	0	0	0	244	1,537	21	256	0	0	0		
[ 5Y - 10Y]		147	147	0	0	0	0	139	8,188	25	194	0	0	0		
[ 10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Total	188	188	151	0	0	0	36	3,593	26,435	1,082	7,323	0	0	0		
[ 0 - 3M]	France	211	211	2	0	199	11	47	1,132	3	753	0	0	0		
[ 3M - 1Y]		9	9	0	0	0	0	21	985	0	1,210	0	0	0		
[ 1Y - 2Y]		42	42	0	0	0	0	0	0	0	0	0	0	0		
[ 2Y - 3Y]		12	12	0	0	0	0	1	23	9	67	0	0	0		
[ 3Y - 5Y]		74	74	0	0	0	0	0	0	34	71	0	0	0		
[ 5Y - 10Y]		217	183	217	0	0	0	0	4	6	68	0	0	0		
[ 10Y - more]	120	114	120	0	0	0	3	47	3	25	0	0	0			
Total	687	642	477	0	199	11	13	72	1,645	28	3,225	0	0	0		
[ 0 - 3M]	Germany	494	494	2	0	492	0	66	4,445	29	3,485	0	0	0		
[ 3M - 1Y]		34	30	34	0	0	0	92	2,782	23	655	0	0	0		
[ 1Y - 2Y]		167	167	167	0	0	0	0	11,678	149	2,659	0	0	0		
[ 2Y - 3Y]		26	23	26	0	0	0	741	9,597	84	2,546	0	0	0		
[ 3Y - 5Y]		36	27	36	0	0	0	0	0	119	2,120	0	0	0		
[ 5Y - 10Y]		191	189	191	0	0	0	394	5,241	119	11,377	0	0	0		
[ 10Y - more]	476	453	476	0	0	0	0	11,175	15,349	506	11,377	0	0	0		
Total	1,843	1,773	1,392	0	492	0	492	6,865	60,148	2,066	31,432	0	0	0		
[ 0 - 3M]	Croatia															
[ 3M - 1Y]																
[ 1Y - 2Y]																
[ 2Y - 3Y]																
[ 3Y - 5Y]																
[ 5Y - 10Y]																
[ 10Y - more]																
Total																
[ 0 - 3M]	Greece	248	130	248	0	0	0	18	0	0	0	0	0	0		
[ 3M - 1Y]		236	0	236	0	0	0	0	0	0	0	0	0	0		
[ 1Y - 2Y]		18	18	18	0	0	0	0	0	0	0	0	0	0		
[ 2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0		
[ 3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0		
[ 5Y - 10Y]		56	56	56	0	0	0	0	77	1,890	94	1,015	0	0		
[ 10Y - more]	27	27	27	0	0	0	0	0	0	617	6,488	0	0			
Total	586	227	586	0	0	0	0	97	2,130	806	9,013	0	0	0		
[ 0 - 3M]	Hungary															
[ 3M - 1Y]																
[ 1Y - 2Y]																
[ 2Y - 3Y]																
[ 3Y - 5Y]																
[ 5Y - 10Y]																
[ 10Y - more]																
Total																
[ 0 - 3M]	Ireland	101	3	101	0	0	0	0	0	0	0	0	0	0		
[ 3M - 1Y]		0	0	0	0	0	0	0	0	0	0	0	0	0		
[ 1Y - 2Y]		21	0	21	0	0	0	0	0	0	0	0	0	0		
[ 2Y - 3Y]		0	0	0	0	0	0	0	0	0	0	0	0	0		
[ 3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0		
[ 5Y - 10Y]		47	47	47	0	0	0	0	0	0	0	0	0	0		
[ 10Y - more]	9	9	9	0	0	0	0	0	0	0	0	0	0			
Total	238	68	238	0	0	0	0	0	0	0	0	0	0	0		
[ 0 - 3M]	Italy	41	41	0	0	0	0	13	14	0	0	0	0	0		
[ 3M - 1Y]		30	30	0	0	0	0	0	0	0	0	0	0	0		
[ 1Y - 2Y]		27	27	0	0	0	0	0	0	0	0	0	0	0		
[ 2Y - 3Y]		5	5	0	0	0	0	0	0	0	0	0	0	0		
[ 3Y - 5Y]		301	297	301	0	0	0	0	0	0	0	0	0	0		
[ 5Y - 10Y]		614	578	614	0	0	0	0	0	0	0	0	0	0		
[ 10Y - more]	713	649	713	0	0	0	0	0	0	0	0	0	0			
Total	1,731	1,623	1,731	0	0	0	0	23	14	0	0	0	0	0		









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

BofA Securities Europe SA

As of 31/12/2023

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

**Notes and definitions**

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

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

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

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

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

**Regions**

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

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

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

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

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

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

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

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



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

BofA Securities Europe SA

As of 30/06/2024

(min EUR)		Direct exposures														Risk weighted exposure amount		
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet								
		Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures								
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions					
		[ 0 - 3M]	[ 3M - 1Y]	[ 1Y - 2Y]	[ 2Y - 3Y]	[ 3Y - 5Y]	[ 5Y - 10Y]	[ 10Y - more]										
	Finland	0	59	5	0	5	20	80	0	0	54	6,007	0	212	0	0	0	0
		13M - 1Y]	59	5	0	5	20	80	0	0	8	230	10	617	0	0	0	0
		[ 1Y - 2Y]	5	0	0	0	0	0	0	0	33	493	14	684	0	0	0	0
		[ 2Y - 3Y]	0	0	0	0	0	0	0	0	256	7,029	30	910	0	0	0	0
		[ 3Y - 5Y]	5	5	0	0	0	0	0	0	180	1,846	35	1,170	0	0	0	0
		[ 5Y - 10Y]	20	20	0	0	0	0	0	0	38	1,300	0	6,872	0	0	0	0
		[ 10Y - more]	80	80	0	0	0	0	0	0	3,032	6,494	66	1,010	0	0	0	0
		Total	169	169	120	49	0	0	0	0	3,586	23,487	1,207	11,488	0	0	0	0
	France	[ 0 - 3M]	416	416	296	0	120	0	0	0	0	0	0	0	0	0	0	0
		[ 3M - 1Y]	100	100	101	0	49	0	0	0	0	0	0	0	0	0	0	0
		[ 1Y - 2Y]	21	21	21	0	0	0	0	0	1	23	0	0	0	0	0	0
		[ 2Y - 3Y]	349	349	349	0	0	0	0	0	0	6	5	47	0	0	0	0
		[ 3Y - 5Y]	246	246	246	0	0	0	0	0	77	77	11	12	0	0	0	0
		[ 5Y - 10Y]	209	209	209	0	0	0	0	0	0	62	2	9	0	0	0	0
		[ 10Y - more]	538	538	538	0	0	0	0	0	4	35	1	28	0	0	0	0
		Total	1,576	1,576	1,531	0	169	0	0	0	8	263	4	104	0	0	0	0
	Germany	[ 0 - 3M]	8	8	8	0	8	0	0	0	0	0	2	131	0	0	0	0
		[ 3M - 1Y]	40	40	40	0	0	0	0	0	0	0	29	1,078	0	0	0	0
		[ 1Y - 2Y]	0	0	0	0	0	0	0	0	0	0	2	40	0	0	0	0
		[ 2Y - 3Y]	8	8	8	0	0	0	0	0	0	0	1	40	0	0	0	0
		[ 3Y - 5Y]	132	132	132	0	0	0	0	0	1	20	2	70	0	0	0	0
		[ 5Y - 10Y]	1,036	1,036	1,036	0	0	0	0	0	15	876	6	40	0	0	0	0
		[ 10Y - more]	309	309	309	0	0	0	0	0	0	0	0	0	0	0	0	0
		Total	1,534	1,534	1,534	0	0	0	0	0	16	896	40	1,399	0	0	0	0
	Croatia	[ 0 - 3M]																
		[ 3M - 1Y]																
		[ 1Y - 2Y]																
		[ 2Y - 3Y]																
		[ 3Y - 5Y]																
		[ 5Y - 10Y]																
		[ 10Y - more]																
		Total																
	Greece	[ 0 - 3M]	129	129	129	0	0	0	0	0	24	0	0	0	0	0	0	0
		[ 3M - 1Y]	127	127	127	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 1Y - 2Y]	37	37	37	0	0	0	0	0	0	0	-11	40	0	0	0	0
		[ 2Y - 3Y]	0	0	0	0	0	0	0	0	26	2,209	0	0	0	0	0	0
		[ 3Y - 5Y]	10	10	10	0	0	0	0	0	0	0	175	1,702	0	0	0	0
		[ 5Y - 10Y]	86	86	86	0	0	0	0	0	0	0	498	5,507	0	0	0	0
		[ 10Y - more]	30	30	30	0	0	0	0	0	7	1,067	0	84	1,702	0	0	0
		Total	417	417	417	0	0	0	0	0	43	3,276	765	8,951	0	0	0	0
	Hungary	[ 0 - 3M]																
		[ 3M - 1Y]																
		[ 1Y - 2Y]																
		[ 2Y - 3Y]																
		[ 3Y - 5Y]																
		[ 5Y - 10Y]																
		[ 10Y - more]																
		Total																
	Ireland	[ 0 - 3M]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3M - 1Y]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 1Y - 2Y]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 2Y - 3Y]	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3Y - 5Y]	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 5Y - 10Y]	14	14	14	0	0	0	0	0	0	0	0	14	0	0	0	0
		[ 10Y - more]	11	11	11	0	0	0	0	0	0	0	0	0	0	0	0	0
		Total	27	27	27	0	0	0	0	0	0	0	0	0	0	0	0	0
	Italy	[ 0 - 3M]	9	9	9	0	0	0	0	0	7	7	0	0	0	0	0	0
		[ 3M - 1Y]	76	76	76	0	0	0	0	0	5	5	0	0	0	0	0	0
		[ 1Y - 2Y]	433	433	433	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 2Y - 3Y]	373	373	373	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 3Y - 5Y]	109	109	109	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 5Y - 10Y]	616	616	616	0	0	0	0	0	0	0	0	0	0	0	0	0
		[ 10Y - more]	916	916	916	0	0	0	0	0	0	0	0	0	0	0	0	0
		Total	2,532	2,532	2,532	0	0	0	0	0	23	33	0	0	0	0	0	0







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

BoFA Securities Europe SA

As of 30/06/2024

Direct exposures														Risk weighted exposure amount
On balance sheet				Derivatives				Off balance sheet						
Residual Maturity	Country / Region	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures		
				of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
														Total
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Other Central and eastern Europe countries non EEA													
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Middle East									10	3,728			
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Latin America and the Caribbean									10	3,728			155
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Africa													
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Others	21	386	21	0	0	0	0	0	0	0	0	0	0
		407	407	21	0	0	0	0	0	0	0	0	0	155

**Notes and definitions**

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

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

(3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparties (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and/or accounting classification of the positions the economic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparties (other than sovereign) with full or partial government guarantees by central, regional and local governments

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

**Regions:**

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

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

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

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

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

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

(7) The values for the "Other" bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e4.

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