

2025 EU-wide Transparency Exercise

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

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

2025 EU-wide Transparency Exercise

Leverage ratio

BofA Securities Europe SA

(mln EUR, %)		As of 30/09/2024	As of 31/12/2024	As of 31/03/2025	As of 30/06/2025	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	7,746	9,193	9,190	9,185	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	7,746	9,193			C 47.00 (r0310,c0010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	118,399	102,946	126,234	124,725	C 47.00 (r0300,c0010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	118,399	102,946			C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	6.54%	8.93%	7.28%	7.36%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	6.54%	8.93%			[A.2]/[B.2]	

2025 EU-wide Transparency Exercise
Capital

BoFA Securities Europe SA

		(in EUR, %)						
		As of 30/09/2024	As of 31/12/2024	As of 31/03/2025	As of 30/06/2025	CONEP CODE	REGULATION	
OWN FUNDS	A	OWN FUNDS	9,086	10,533	10,530	10,525	CG.00.0000.0000	Articles 41(1)(b) and 75 of CR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	7,346	9,193	9,190	9,185	CG.00.0000.0000	Article 52 of CR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and not own capital instruments)	7,036	8,853	8,853	8,833	CG.00.0000.0000	Articles 24(1)(a)(i) and (ii), 27 to 29, 30(1), 30(2) and 31 of CR
	A.1.2	Retained earnings	132	184	184	184	CG.00.0000.0000	Articles 24(1)(a)(i), 30(2) and 31 of CR
	A.1.3	Accumulated other comprehensive income	1	1	1	1	CG.00.0000.0000	Articles 40(8), 24(1)(a)(i) and 31 of CR
	A.1.4	Other Reserves	0	22	22	23	CG.00.0000.0000	Articles 41(1)(b) and 31(1)(a) of CR
	A.1.5	Funds for general banking risk	0	0	0	0	CG.00.0000.0000	Articles 41(1)(b), 24(1)(a)(i) and 31(1)(a) of CR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	CG.00.0000.0000	Article 64 of CR
	A.1.7	Adjustments to CET1 due to prudential filters	-363	-367	-369	-375	CG.00.0000.0000	Articles 32 to 35 of CR
	A.1.8	(-) Intangible assets (including Goodwill)	0	0	0	0	CG.00.0000.0000	Articles 41(1)(b), 24(1)(a)(i) and 31 of CR
	A.1.9	(-) DTA that rely on future profitability and do not arise from temporary differences, net of associated DTLs	0	0	0	0	CG.00.0000.0000	Articles 36(1)(a)(i) and 36 of CR
	A.1.10	(-) IBS shortfall of credit risk adjustments to expected losses	0	0	0	0	CG.00.0000.0000	Articles 36(1)(a)(i), 40 and 139 of CR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	CG.00.0000.0000	Articles 40(8), 24(1)(a)(i) and 31 of CR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	CG.00.0000.0000	Articles 42(2), 24(1)(a)(i) and 31 of CR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	CG.00.0000.0000	Article 36(1)(a)(i) of CR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1250% risk weight	0	0	0	0	CG.00.0000.0000	Articles 42(2), 24(1)(a)(i) and 31 of CR
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	CG.00.0000.0000	Articles 36(1)(a)(i), 31(1)(a)(i) and 31(1)(a)(ii) of CR
	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	CG.00.0000.0000	Articles 42(2), 24(1)(a)(i) and 31 of CR
	A.1.16	(-) Deductible DTA that rely on future profitability and arise from temporary differences	0	0	0	0	CG.00.0000.0000	Articles 36(1)(a)(i) and 31 of CR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment	0	0	0	0	CG.00.0000.0000	Articles 42(2), 24(1)(a)(i) and 31 of CR
	A.1.18	(-) Amount exceeding the 17.5% threshold	0	0	0	0	CG.00.0000.0000	Article 31 of CR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	0	0	0	CG.00.0000.0000	Articles 36(1)(a)(i) and 31 of CR
	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0	CG.00.0000.0000	Articles 36(1)(a)(i) and 31 of CR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	CG.00.0000.0000	Articles 36(1)(a)(i) and 31 of CR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CR	-1	0	0	0	CG.00.0000.0000	Article 3 CR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	CG.00.0000.0000	-
	A.1.21	Transitional adjustments	0	0	0	0	CG.00.0000.0000	-
A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	CG.00.0000.0000	Articles 42(2) to (3), and 484 to 487 of CR	
A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	CG.00.0000.0000	Articles 479 and 483 of CR	
A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	CG.00.0000.0000	Articles 489 to 477, 478 and 483 of CR	
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	CG.00.0000.0000	Article 61 of CR	
A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	CG.00.0000.0000	CG.00.0000.0000	
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	CG.00.0000.0000	CG.00.0000.0000	
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	CG.00.0000.0000	CG.00.0000.0000	
A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	CG.00.0000.0000	CG.00.0000.0000	
A.3	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	7,346	9,193	9,190	9,185	CG.00.0000.0000	Article 53 of CR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	1,340	1,340	1,340	1,340	CG.00.0000.0000	Article 71 of CR	
A.4.1	Tier 2 Capital instruments	1,340	1,340	1,340	1,340	CG.00.0000.0000	CG.00.0000.0000	
A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	CG.00.0000.0000	CG.00.0000.0000	
A.4.3	Tier 2 transitional adjustments	0	0	0	0	CG.00.0000.0000	CG.00.0000.0000	
OWN FUNDS REQUIREMENTS	B.1	TOTAL RISK EXPOSURE AMOUNT	38,194	40,021	40,880	43,402	CG.00.0000.0000	Articles 92(1), 94 and 98 of CR
	B.2	Of which: Transitional adjustments included	0	0	0	0	CG.00.0000.0000	CG.00.0000.0000
B.2	TOTAL RISK EXPOSURE AMOUNT - PRE FLOOR			40,880	43,402	CG.00.0000.0000	CG.00.0000.0000	
CAPITAL RATIOS (%)	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	20.28%	22.97%	22.48%	21.68%	CG.00.0000.0000	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	20.28%	22.97%	22.48%	21.68%	CG.00.0000.0000	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	23.79%	26.32%	25.76%	24.23%	CG.00.0000.0000	-
CAPITAL RATIOS (%)	C.4	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period - pre floor)			22.48%	21.68%	CG.00.0000.0000	-
	C.5	TIER 1 CAPITAL RATIO (transitional period - pre floor)			22.48%	21.68%	CG.00.0000.0000	-
	C.6	TOTAL CAPITAL RATIO (transitional period - pre floor)			25.76%	24.23%	CG.00.0000.0000	-
CET1 Capital Fully loaded (CR82)	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	7,346	9,193			CG.00.0000.0000	Articles 41(1)(b) and 31(1)(a) of CR
	E	CET1 RATIO (%) Fully loaded (CR82) ¹⁰	20.28%	22.97%			CG.00.0000.0000	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0			CG.00.0000.0000	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0			CG.00.0000.0000	-
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0			CG.00.0000.0000	-

¹⁰ The fully loaded CET1 ratio is an estimate calculated based on bank's regulatory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 ratio estimation is based on the formula stated in column "CONEP CODE" - please note that this might lead to differences to fully loaded CET1 ratio published by the participating banks e.g. in their Pillar 3 disclosure. The difference between the reference dates of 31 December 2024 and 31 March 2025 reflect not only the change in reporting period but also the impact of a new regulatory framework. Regulation (EU) 2024/2423, which amends Regulation (EU) No 575/2013 with respect to credit risk, credit valuation adjustment (CVA) risk, operational risk, market risk, and the introduction of the capital floor (commonly referred to as CR82), entered into force on 1 January 2025. The main changes introduced under CR82, compared to the previously applicable framework, affect the calculation of exposures and the resulting risk-weighted assets (RWA) for credit risk and operational risk (OpRisk). In addition, CR82 introduces an aggregate output floor, which limits the variability of capital requirements for institutions using internal models.

2025 EU-wide Transparency Exercise

Market Risk
BoFA Securities Europe SA

TOTAL RISK EXPOSURE AMOUNT	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 (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (ms) 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	FLOOR		12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT
(mln EUR)																										
	As of 30/09/2024	As of 31/12/2024	As of 30/09/2024										As of 31/12/2024													
Traded Debt Instruments	299	198	36	31	55	41						38	35	51	64											
Of which: General risk	26	27	29	28	48	44						30	27	49	58											
Of which: Specific risk	273	171	19	8	22	14						23	21	23	26											
Equities	127	117	11	8	23	19						11	15	24	25											
Of which: General risk	70	169	0	0	0	0						0	0	0	0											
Of which: Specific risk	57	148	11	8	23	19						11	19	15	24											
Foreign exchange risk	108	36	15	17	35	38						17	18	35	34											
Commodities risk	524	223	9	13	7	14						11	9	24	31											
Total	1,059	774	162	39	376	140	211	164	30	32	29	9,753	191	49	483	186	250	264	25	22	9	12,031				
	As of 31/03/2025	As of 30/06/2025	As of 31/03/2025										As of 30/06/2025													
Traded Debt Instruments	340	296	33	37	49	49						30	26	51	56											
Of which: General risk	28	16	32	34	48	44						28	44	27	45											
Of which: Specific risk	312	280	16	22	21	34						13	7	20	14											
Equities	184	4	12	15	23	23						12	17	29	32											
Of which: General risk	83	3	0	0	0	0						0	0	0	0											
Of which: Specific risk	101	0	12	15	23	23						12	17	29	32											
Foreign exchange risk	80	113	11	9	21	19						6	8	14	20											
Commodities risk	294	134	8	8	19	27						8	6	30	33											
Total	898	547	182	53	550	211	236	261	26	10	9	12,723	165	46	551	205	267	345	27	11	12	13,604				

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR). For internal model banks, it also does not include certain add-ons imposed by the supervisor as part of the ongoing review of internal models (Article 110 CRR), both the own fund requirements for these CIU positions and those resulting from the add-on for internal model banks re in the RWEA OV1 template.

Standardized Approach								
As of 30/09/2024				As of 31/12/2024				
	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
Consolidated data								
Central governments or central banks	4,652	4,652	442		4,773	4,773	421	
Regional governments or local authorities	71	49	31		64	41	31	
Public sector entities	1,028	1,028	238		1,028	1,028	238	
Multilateral Development Banks	243	243	0		171	171	0	
International Organizations	146	146	0		175	175	0	
Institutions	31,841	31,841	1,841		31,844	31,844	1,944	
Corporates	14,455	13,967	13,204		14,237	13,555	12,407	
of which: SME	0	0	0		0	0	0	
Real estate	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property and AOC exposures	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0		0	0	0	
Items associated with particularly high risk	0	0	0		0	0	0	
Subordinated debt exposures	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	7,083	7,083	3,749		7,783	7,783	3,059	
Collective Investments Undertakings (CIU)	0	0	0		0	0	0	
Equity	1	1	1		1	1	1	
Other exposures	0	0	0		0	0	0	
Standardized Total⁽⁴⁾	41,151	41,447	19,591	0	43,048	42,345	18,896	0

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

⁽²⁾ Standardized Total does not include the securitisation position unless in the results prior to the 2024 exercise.

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

⁽⁴⁾ Starting from the 2024 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of counterparty.

Standardized Approach								
As of 30/09/2024				As of 31/12/2024				
	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
FRANCE								
Central governments or central banks	4,652	4,652	121		4,773	4,773	209	
Regional governments or local authorities	0	0	0		0	0	0	
Public sector entities	58	58	35		35	35	35	
Multilateral Development Banks	0	0	0		0	0	0	
International Organizations	0	0	0		0	0	0	
Institutions	4,108	4,108	555		4,309	4,309	784	
Corporates	2,202	2,202	1,714		2,202	2,202	1,382	
of which: SME	0	0	0		0	0	0	
Real estate	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property and AOC exposures	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0		0	0	0	
Items associated with particularly high risk	0	0	0		0	0	0	
Subordinated debt exposures	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	136	136	78		384	384	189	
Collective Investments Undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		10	10	10	
Other exposures	0	0	0		0	0	0	
Standardized Total⁽⁴⁾	8,760	8,760	4,229	0	9,461	9,461	4,605	0

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

⁽²⁾ Standardized Total does not include the securitisation position unless in the results prior to the 2024 exercise.

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

⁽⁴⁾ Starting from the 2024 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of counterparty.

Standardized Approach								
As of 30/09/2024				As of 31/12/2024				
	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
UNITED KINGDOM								
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 Organizations	0	0	0		0	0	0	
Institutions	776	777	345		662	662	344	
Corporates	2,852	2,782	1,394		2,767	2,713	1,382	
of which: SME	0	0	0		0	0	0	
Real estate	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property and AOC exposures	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0		0	0	0	
Items associated with particularly high risk	0	0	0		0	0	0	
Subordinated debt exposures	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	2,944	2,944	1,472		3,215	3,215	1,607	
Collective Investments Undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0	
Other exposures	0	0	0		0	0	0	
Standardized Total⁽⁴⁾	7,766	7,766	3,819	0	8,079	8,079	3,911	0

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

⁽²⁾ Standardized Total does not include the securitisation position unless in the results prior to the 2024 exercise.

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

⁽⁴⁾ Starting from the 2024 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of counterparty.

Standardized Approach								
As of 30/09/2024				As of 31/12/2024				
	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
UNITED STATES								
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 Organizations	0	0	0		0	0	0	
Institutions	1,469	1,469	308		1,427	1,427	302	
Corporates	628	628	621		428	428	428	
of which: SME	0	0	0		0	0	0	
Real estate	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property and AOC exposures	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0		0	0	0	
Items associated with particularly high risk	0	0	0		0	0	0	
Subordinated debt exposures	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	2,080	2,080	656		1,592	1,592	588	
Collective Investments Undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0	
Other exposures	0	0	0		0	0	0	
Standardized Total⁽⁴⁾	1,469	1,469	308	0	1,427	1,427	302	0

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

⁽²⁾ Standardized Total does not include the securitisation position unless in the results prior to the 2024 exercise.

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

⁽⁴⁾ Starting from the 2024 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of counterparty.

Standardized Approach								
As of 30/09/2024				As of 31/12/2024				
	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
GERMANY								
Central governments or central banks	221	221	0		710	710	0	
Regional governments or local authorities	21	21	0		0	0	0	
Public sector entities	431	431	0		547	547	0	
Multilateral Development Banks	0	0	0		0	0	0	
International Organizations	0	0	0		0	0	0	
Institutions	1,607	1,607	218		1,938	1,938	212	
Corporates	1,593	1,595	1,281		1,556	1,556	1,256	
of which: SME	0	0	0		0	0	0	
Real estate	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Secured by mortgages on immovable property and AOC exposures	0	0	0		0	0	0	
of which: SME	0	0	0		0	0	0	
Exposures in default	0	0	0		0	0	0	
Items associated with particularly high risk	0	0	0		0	0	0	
Subordinated debt exposures	0	0	0		0	0	0	
Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	538	538	275		482	482	212	
Collective Investments Undertakings (CIU)	0	0	0		0	0	0	
Equity	0	0	0		0	0	0	
Other exposures	0	0	0		0	0	0	
Standardized Total⁽⁴⁾	2,280	2,280	218	0	2,675	2,675	212	0

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

⁽²⁾ Standardized Total does not include the securitisation position unless in the results prior to the 2024 exercise.

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

⁽⁴⁾ Starting from the 2024 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of counterparty.

		Standardized Approach							
		As of 30/09/2024				As of 31/12/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
LUXEMBOURG	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	
	Multilateral Development Banks	0	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	0	
	Institutions	2,086	2,087	2,073	0	2,057	2,057	2,203	
	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	
	Secured by mortgages on immovable property and AOC exposures	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	
	Items associated with particularly high risk	0	0	0	0	0	0	0	
	Subordinated debt exposures	0	0	0	0	0	0	0	
Covered bonds	281	281	56	0	454	454	99		
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0		
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		
Standardized Total ⁽⁴⁾	0	0	0	0	0	0	0		

⁽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 are country of counterparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardized Approach							
		As of 30/09/2024				As of 31/12/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
NETHERLANDS	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	
	Multilateral Development Banks	0	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	0	
	Institutions	292	292	62	0	292	292	71	
	Corporates	797	797	701	0	858	719	557	
	of which: SME	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	
	Secured by mortgages on immovable property and AOC exposures	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	
	Items associated with particularly high risk	0	0	0	0	0	0	0	
	Subordinated debt exposures	0	0	0	0	0	0	0	
Covered bonds	71	71	26	0	118	118	43		
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0		
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		
Standardized Total ⁽⁴⁾	0	0	0	0	0	0	0		

⁽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 are country of counterparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardized Approach							
		As of 30/09/2024				As of 31/12/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
INDIA	Central governments or central banks	370	370	185	0	279	279	139	
	Regional governments or local authorities	0	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	0	
	Corporates	1,137	1,137	1,137	0	626	626	626	
	of which: SME	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	
	Secured by mortgages on immovable property and AOC exposures	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	
	Items associated with particularly high risk	0	0	0	0	0	0	0	
	Subordinated debt exposures	0	0	0	0	0	0	0	
Covered bonds	0	0	0	0	0	0	0		
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0		
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		
Standardized Total ⁽⁴⁾	0	0	0	0	0	0	0		

⁽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 are country of counterparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardized Approach							
		As of 30/09/2024				As of 31/12/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
BELGIUM	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	
	Multilateral Development Banks	0	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	0	
	Institutions	164	164	81	0	145	145	72	
	Corporates	82	82	42	0	102	102	63	
	of which: SME	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	
	Secured by mortgages on immovable property and AOC exposures	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	
	Items associated with particularly high risk	0	0	0	0	0	0	0	
	Subordinated debt exposures	0	0	0	0	0	0	0	
Covered bonds	448	448	95	0	348	348	82		
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0		
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		
Standardized Total ⁽⁴⁾	0	0	0	0	0	0	0		

⁽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 are country of counterparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardized Approach							
		As of 30/09/2024				As of 31/12/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
SPAIN	Central governments or central banks	0	0	0	0	195	195	0	
	Regional governments or local authorities	0	0	0	0	0	0	0	
	Public sector entities	0	0	0	0	0	0	0	
	Multilateral Development Banks	0	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	0	
	Institutions	148	148	74	0	115	115	57	
	Corporates	274	274	274	0	225	225	225	
	of which: SME	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	
	Secured by mortgages on immovable property and AOC exposures	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	
	Items associated with particularly high risk	0	0	0	0	0	0	0	
	Subordinated debt exposures	0	0	0	0	0	0	0	
Covered bonds	131	131	111	0	174	174	119		
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0		
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		
Standardized Total ⁽⁴⁾	0	0	0	0	0	0	0		

⁽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 are country of counterparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardized Approach							
		As of 30/09/2024				As of 31/12/2024			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
DENMARK	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	46	46	0	0	46	46	0	
	Multilateral Development Banks	0	0	0	0	0	0	0	
	International Organisations	0	0	0	0	0	0	0	
	Institutions	73	73	36	0	38	38	19	
	Corporates	826	826	377	0	877	898	392	
	of which: SME	0	0	0	0	0	0	0	
	Retail	0	0	0	0	0	0	0	
	Secured by mortgages on immovable property and AOC exposures	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	
	Items associated with particularly high risk	0	0	0	0	0	0	0	
	Subordinated debt exposures	0	0	0	0	0	0	0	
Covered bonds	54	54	27	0	87	87	43		
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0		
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		
Standardized Total ⁽⁴⁾	0	0	0	0	0	0	0		

⁽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 are country of counterparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2025				As of 30/06/2025			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
Consolidated data		42,274	39,584	38,680	0	41,727	41,873	19,912	0
Central governments or central banks		4,274	4,274	428	0	3,884	3,884	448	0
Regional governments or local authorities		121	41	12	0	120	40	13	0
Public sector entities		1,137	1,237	249	0	960	1,040	159	0
Multilateral Development Banks		281	281	0	0	282	282	0	0
International Organisations		136	136	0	0	148	148	0	0
Institutions		10,856	10,856	3,351	0	14,407	14,428	5,565	0
Corporates		15,775	15,811	13,107	0	15,668	14,977	13,149	0
of which: SME		0	0	0	0	0	0	0	0
Retail		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Secured by mortgages on immovable property and ADC exposures		0	0	0	0	0	0	0	0
of which: SME		0	0	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	0	0
Subordinated debt exposures		3	3	4	0	2	4	0	0
Covered bonds		0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment		4,500	4,511	1,750	0	4,404	4,404	1,405	0
Collective investments undertakings (CIU)		0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0
Other exposures		0	0	0	0	0	0	0	0
Standardised Total ⁽⁴⁾		42,274	39,584	38,680	0	41,727	41,873	19,912	0

(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 position unless in the results prior to the 2025 exercise.

(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparty covering up to 10% of total original exposure or Top 10 countries ranked by original exposure, whichever is of higher order.

(4) Starting from the 2024 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of counterparty.

		Standardised Approach							
		As of 31/03/2025				As of 30/06/2025			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
FRANCE		5,324	5,324	508	0	5,300	5,300	205	0
Central governments or central banks		0	0	0	0	0	0	0	0
Regional governments or local authorities		11	11	0	0	7	7	0	0
Public sector entities		0	0	0	0	0	0	0	0
Multilateral Development Banks		0	0	0	0	0	0	0	0
International Organisations		0	0	0	0	0	0	0	0
Institutions		3,896	3,899	1,280	0	4,294	4,314	1,300	0
Corporates		2,150	2,150	1,210	0	2,210	2,210	1,206	0
of which: SME		0	0	0	0	0	0	0	0
Retail		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Secured by mortgages on immovable property and ADC exposures		0	0	0	0	0	0	0	0
of which: SME		0	0	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	0	0
Subordinated debt exposures		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		180	180	95	0	237	237	117	0
Collective investments undertakings (CIU)		0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0
Other exposures		0	0	0	0	0	0	0	0
Standardised Total ⁽⁴⁾		5,324	5,324	508	0	5,300	5,300	205	0

(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 counterparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2025				As of 30/06/2025			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
UNITED KINGDOM		115	115	0	0	404	404	0	0
Central governments or central banks		0	0	0	0	0	0	0	0
Regional governments or local authorities		0	0	0	0	0	0	0	0
Public sector entities		0	0	0	0	0	0	0	0
Multilateral Development Banks		0	0	0	0	0	0	0	0
International Organisations		0	0	0	0	0	0	0	0
Institutions		776	779	56	0	823	824	56	0
Corporates		3,480	3,431	2,837	0	3,229	3,160	2,214	0
of which: SME		0	0	0	0	0	0	0	0
Retail		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Secured by mortgages on immovable property and ADC exposures		0	0	0	0	0	0	0	0
of which: SME		0	0	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	0	0
Subordinated debt exposures		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		1,105	1,105	102	0	1,707	1,707	851	0
Collective investments undertakings (CIU)		0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0
Other exposures		0	0	0	0	0	0	0	0
Standardised Total ⁽⁴⁾		115	115	0	0	404	404	0	0

(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 counterparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2025				As of 30/06/2025			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
UNITED STATES		0	0	0	0	0	0	0	0
Central governments or central banks		0	0	0	0	0	0	0	0
Regional governments or local authorities		0	0	0	0	0	0	0	0
Public sector entities		0	0	0	0	0	0	0	0
Multilateral Development Banks		0	0	0	0	0	0	0	0
International Organisations		0	0	0	0	0	0	0	0
Institutions		2,002	2,002	884	0	2,004	2,004	876	0
Corporates		560	560	563	0	563	563	576	0
of which: SME		0	0	0	0	0	0	0	0
Retail		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Secured by mortgages on immovable property and ADC exposures		0	0	0	0	0	0	0	0
of which: SME		0	0	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	0	0
Subordinated debt exposures		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		1,172	1,172	519	0	2,022	2,022	874	0
Collective investments undertakings (CIU)		0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0
Other exposures		0	0	0	0	0	0	0	0
Standardised Total ⁽⁴⁾		0	0	0	0	0	0	0	0

(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 counterparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2025				As of 30/06/2025			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
GERMANY		75	75	0	0	237	237	0	0
Central governments or central banks		0	0	0	0	0	0	0	0
Regional governments or local authorities		16	16	0	0	12	12	0	0
Public sector entities		596	676	0	0	551	631	0	0
Multilateral Development Banks		0	0	0	0	0	0	0	0
International Organisations		0	0	0	0	0	0	0	0
Institutions		2,107	2,107	1,811	0	1,910	1,910	1,714	0
Corporates		1,769	1,769	1,589	0	1,640	1,641	1,480	0
of which: SME		0	0	0	0	0	0	0	0
Retail		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Secured by mortgages on immovable property and ADC exposures		0	0	0	0	0	0	0	0
of which: SME		0	0	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	0	0
Subordinated debt exposures		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		389	389	32	0	502	502	170	0
Collective investments undertakings (CIU)		0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0
Other exposures		0	0	0	0	0	0	0	0
Standardised Total ⁽⁴⁾		75	75	0	0	237	237	0	0

(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 counterparty includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2025				As of 30/06/2025			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
LUXEMBOURG	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	3395	3395	2372	0	2815	2815	2449	0
	- Corporates	0	0	0	0	0	0	0	0
	- of which: SME	0	0	0	0	0	0	0	0
	- Retail	0	0	0	0	0	0	0	0
	- of which: SME	0	0	0	0	0	0	0	0
	- Secured by mortgages on immovable property and ADC exposures	0	0	0	0	0	0	0	0
	- of which: SME	0	0	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	0	0
	- Subordinated debt exposures	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	170	170	14	0	127	127	65	0	
- Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
- Equity	0	0	0	0	0	0	0	0	
- Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽⁴⁾	0	0	0	0	0	0	0	0	

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

		Standardised Approach							
		As of 31/03/2025				As of 30/06/2025			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
NETHERLANDS	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	146	146	93	0	146	146	117	0
	- Corporates	161	161	75	0	161	161	104	0
	- of which: SME	0	0	0	0	0	0	0	0
	- Retail	0	0	0	0	0	0	0	0
	- of which: SME	0	0	0	0	0	0	0	0
	- Secured by mortgages on immovable property and ADC exposures	0	0	0	0	0	0	0	0
	- of which: SME	0	0	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	0	0
	- Subordinated debt exposures	0	0	0	0	0	0	0	0
- Covered bonds	89	89	18	0	82	82	27	0	
- Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0	
- Collective investments undertakings (CIU)	3	3	3	0	3	3	3	0	
- Equity	0	0	0	0	0	0	0	0	
- Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽⁴⁾	0	0	0	0	0	0	0	0	

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

		Standardised Approach							
		As of 31/03/2025				As of 30/06/2025			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
INDIA	Central governments or central banks	175	175	188	0	302	302	155	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0
	- Corporates	877	877	877	0	797	797	797	0
	- of which: SME	0	0	0	0	0	0	0	0
	- Retail	0	0	0	0	0	0	0	0
	- of which: SME	0	0	0	0	0	0	0	0
	- Secured by mortgages on immovable property and ADC exposures	0	0	0	0	0	0	0	0
	- of which: SME	0	0	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	0	0
	- Subordinated debt exposures	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	0	0	0	0	0	0	0	0	
- Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
- Equity	0	0	0	0	0	0	0	0	
- Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽⁴⁾	0	0	0	0	0	0	0	0	

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

		Standardised Approach							
		As of 31/03/2025				As of 30/06/2025			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
BELGIUM	Central governments or central banks	0	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	159	159	77	0	146	146	72	0
	- Corporates	80	80	54	0	54	54	44	0
	- of which: SME	0	0	0	0	0	0	0	0
	- Retail	0	0	0	0	0	0	0	0
	- of which: SME	0	0	0	0	0	0	0	0
	- Secured by mortgages on immovable property and ADC exposures	0	0	0	0	0	0	0	0
	- of which: SME	0	0	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	0	0
	- Subordinated debt exposures	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	0	0	0	0	0	0	0	0	
- Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
- Equity	0	0	0	0	0	0	0	0	
- Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽⁴⁾	0	0	0	0	0	0	0	0	

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

		Standardised Approach							
		As of 31/03/2025				As of 30/06/2025			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
SPAIN	Central governments or central banks	0	0	0	0	172	174	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	187	187	97	0	181	181	94	0
	- Corporates	185	185	117	0	188	188	100	0
	- of which: SME	0	0	0	0	0	0	0	0
	- Retail	0	0	0	0	0	0	0	0
	- of which: SME	0	0	0	0	0	0	0	0
	- Secured by mortgages on immovable property and ADC exposures	0	0	0	0	0	0	0	0
	- of which: SME	0	0	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	0	0
	- Subordinated debt exposures	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	0	0	0	0	0	0	0	0	
- Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
- Equity	0	0	0	0	0	0	0	0	
- Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽⁴⁾	0	0	0	0	0	0	0	0	

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

		Standardised Approach							
		As of 31/03/2025				As of 30/06/2025			
		Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾	Original Exposure ⁽¹⁾	Exposure Value ⁽²⁾	Risk exposure amount	Value adjustments and provisions ⁽³⁾
DENMARK	Central governments or central banks	0	0	0	0	3	3	3	0
	Regional governments or local authorities	0	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0	0
	Institutions	77	77	39	0	71	71	38	0
	- Corporates	0	0	0	0	0	0	0	0
	- of which: SME	0	0	0	0	0	0	0	0
	- Retail	0	0	0	0	0	0	0	0
	- of which: SME	0	0	0	0	0	0	0	0
	- Secured by mortgages on immovable property and ADC exposures	0	0	0	0	0	0	0	0
	- of which: SME	0	0	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	0	0
	- Subordinated debt exposures	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	0	0	0	0	0	0	0	0	
- Collective investments undertakings (CIU)	0	0	0	0	0	0	0	0	
- Equity	0	0	0	0	0	0	0	0	
- Other exposures	0	0	0	0	0	0	0	0	
Standardised Total ⁽⁴⁾	0	0	0	0	0	0	0	0	

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

2025 EU-wide Transparency Exercise

Credit Risk - IRB Approach

BofA Securities Europe SA

		IRB Approach											
		As of 30/09/2024					As of 31/12/2024						
		Original Exposure ⁽¹⁾		Exposure Value ⁽¹⁾	Risk exposure amount		Value adjustments and provisions	Original Exposure ⁽¹⁾		Exposure Value ⁽¹⁾	Risk exposure amount		Value adjustments and provisions
			Of which: defaulted			Of which: defaulted			Of which: defaulted			Of which: defaulted	
(mln EUR, %)													
Consolidated data	Central banks and central governments ⁽²⁾	0	0	0	0	0	0	0	0	0	0	0	
	Institutions	0	0	0	0	0	0	0	0	0	0	0	
	Corporates	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	
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	
	Retail	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	
	Retail - Secured on real estate property - Of Which: SME	0	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	0	
	Retail - Qualifying Revolving	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	
	Retail - Other Retail - Of Which: SME	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	
	Equity	0	0	0	0	0	0	0	0	0	0	0	
	Collective Investments Undertakings (CIU)												
Other non credit-obligation assets				0						0			
IRB Total ⁽³⁾				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⁾ Incl. RGLAs and PSEs from Q1 2025

⁽³⁾ IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

2025 EU-wide Transparency Exercise

Credit Risk - IRB Approach

BofA Securities Europe SA

		IRB Approach													
		As of 31/03/2025					As of 30/06/2025								
		Original Exposure ⁽¹⁾		Exposure Value ⁽¹⁾	Risk exposure amount		Value adjustments and provisions		Original Exposure ⁽¹⁾		Exposure Value ⁽¹⁾	Risk exposure amount		Value adjustments and provisions	
			Of which: defaulted			Of which: defaulted				Of which: defaulted			Of which: defaulted		
(mln EUR, %)															
Consolidated data	Central banks and central governments ⁽²⁾	0	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	0	
	Corporates	0	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	0	
	Corporates - Of Which: SME	0	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	0	
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Retail - Secured on real estate property - Of Which: non-SME	0	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	0	
	Retail - Other Retail	0	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	0	
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Equity	0	0	0	0	0	0	0	0	0	0	0	0	0	
	Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0	0	0	0	0	0	0	
Other non credit-obligation assets															
IRB Total ⁽³⁾				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⁾ Incl. RGLAs and PSEs from Q1 2025

⁽³⁾ IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

2025 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

BofA Securities Europe SA

As of 31/12/2024

(mln EUR)		Direct exposures												Risk weighted exposure amount			
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet							
		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				
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total	Latvia																
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total	Lithuania																
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total	Luxembourg	0	0	0	0	0	0	0	0	0	134	0	134	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total	Malta																
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total	Netherlands	26	26	26	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total	Poland	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total	Portugal	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total	Romania																
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total		9	9	9	0	0	0	0	84	2,461	526	4,222	0	0	0	0	0

2025 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

BofA Securities Europe SA

As of 31/12/2024

(mln EUR)		Direct exposures												Off balance sheet		Risk weighted exposure amount	
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet exposures							
		Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Nominal	Provisions						
		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] [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	0	0	0	0	0	0	0	0	0	2,019	1	2,707	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total	Latin America and the Caribbean	0	0	0	0	0	0	0	0	0	2,919	1	2,707	0	0	0	231
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total	Africa	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total	Others ⁽⁵⁾	20	20	20	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more] Total		299	299	20	0	0	0	0	0	0	0	0	0	0	0	0	139

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 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 0.04.

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

2025 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

BofA Securities Europe SA

As of 30/06/2025

(mln 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
[0 - 3M]	Finland	1	1	1	0	0	0	0	0	0	10	203	0	0	0	0	0	0	0
[3M - 1Y]		163	163	15	0	0	149	0	0	63	1,790	0	0	0	0	0	0	0	0
[1Y - 2Y]		0	0	0	0	0	0	0	0	72	7,662	9	0	271	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	111	1,623	2	0	18	0	0	0	0	0
[3Y - 5Y]		100	100	100	0	0	0	0	0	160	2,224	77	0	992	0	0	0	0	0
[5Y - 10Y]		87	87	87	0	0	0	0	0	92	2,007	682	0	5,249	0	0	0	0	0
[10Y - more]	119	119	119	0	0	0	0	0	3,095	4,010	52	0	114	0	0	0	0	0	
Total	472	472	324	0	0	149	0	0	3,398	21,513	822	0	6,965	0	0	0	0	0	
[0 - 3M]	France	71	71	71	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y]		561	561	561	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[1Y - 2Y]		1	1	1	0	0	0	0	0	0	0	5	0	24	0	0	0	0	0
[2Y - 3Y]		102	102	102	0	0	0	0	0	0	15	8	0	67	0	0	0	0	0
[3Y - 5Y]		517	517	517	0	0	0	0	0	0	173	11	0	68	0	0	0	0	0
[5Y - 10Y]		375	375	375	0	0	0	0	0	0	5	15	0	147	0	0	0	0	0
[10Y - more]	569	569	569	0	0	0	0	0	3	24	17	0	285	0	0	0	0	0	
Total	2,456	2,456	2,155	0	0	0	0	0	11	216	56	0	589	0	0	0	0	0	
[0 - 3M]	Germany	90	90	90	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3M - 1Y]		194	194	194	0	0	0	0	0	0	1	0	0	60	0	0	0	0	0
[1Y - 2Y]		23	23	23	0	0	0	0	0	0	0	1	0	40	0	0	0	0	0
[2Y - 3Y]		0	0	0	0	0	0	0	0	0	20	16	0	655	0	0	0	0	0
[3Y - 5Y]		192	192	192	0	0	0	0	0	0	130	5	0	40	0	0	0	0	0
[5Y - 10Y]		793	793	793	0	0	0	0	0	0	276	9	0	401	0	0	0	0	0
[10Y - more]	141	141	141	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	1,391	1,391	1,391	0	0	0	0	0	10	425	30	0	1,396	0	0	0	0	0	
[0 - 3M]	Croatia	0	0	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	0	0
[1Y - 2Y]		0	0	0	0	0	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	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Greece	162	162	162	0	0	0	0	0	16	0	0	0	0	0	0	0	0	0
[3M - 1Y]		319	319	319	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	2,210	0	0	0	0	0	0	0
[2Y - 3Y]		56	56	56	0	0	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	480	3,045	0	0	0	0	0
[5Y - 10Y]		57	57	57	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more]	11	11	11	0	0	0	0	0	32	1,068	229	0	1,703	0	0	0	0	0	
Total	606	606	606	0	0	0	0	0	52	3,277	709	0	4,748	0	0	0	0	0	
[0 - 3M]	Hungary	0	0	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	0	0
[1Y - 2Y]		0	0	0	0	0	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	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Ireland	0	0	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	0	0
[1Y - 2Y]		34	34	34	0	0	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	0	0	0	0	0
[3Y - 5Y]		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[5Y - 10Y]		18	18	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more]	61	61	61	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	113	113	113	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
[0 - 3M]	Italy	246	246	246	0	0	0	0	0	6	7	0	0	0	0	0	0	0	0
[3M - 1Y]		263	263	263	0	0	0	0	0	4	5	0	0	0	0	0	0	0	0
[1Y - 2Y]		266	266	266	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[2Y - 3Y]		105	105	105	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[3Y - 5Y]		200	200	200	0	0	0	0	0	0	8	0	0	1,002	0	0	0	0	0
[5Y - 10Y]		345	345	345	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[10Y - more]	385	385	385	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	1,784	1,784	1,784	0	0	0	0	0	10	12	8	0	1,002	0	0	0	0	0	

2025 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

BofA Securities Europe SA

As of 30/06/2025

(mln EUR)		Direct exposures												Risk weighted exposure amount			
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet							
		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				
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Latvia																
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Lithuania																
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Luxembourg	0	0	0	0	0	0	0	0	0	0	49	718	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Malta																
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Netherlands	45	45	45	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Poland	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Portugal	2	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total	Romania																
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more] Total										10	701	884	5,341	0	0	0	0

2025 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

BofA Securities Europe SA

As of 30/06/2025

(min EUR)														Risk weighted exposure amount			
Direct exposures																	
Residual Maturity	Country / Region	On balance sheet								Derivatives					Off balance sheet		
		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				
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more]	Other Central and eastern Europe countries non EEA																
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more]	Middle East	0	0	0	0	0	0	0	0	2	3,408	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	2	23	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more]	Latin America and the Caribbean	0	0	0	0	0	0	0	0	4	3,625	0	0	0	0	0	0
Total		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more]	Africa																
Total																	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y+ more]	Others ⁽¹⁾	22	22	20	0	0	0	0	0	0	0	0	0	0	0	0	0
Total		102	102	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total		324	324	20	0	0	0	0	0	0	0	0	0	0	0	0	151

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 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 €04.

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