



2023 EU-wide Transparency Exercise

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

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

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

2023 EU-wide Transparency Exercise

Key Metrics

BofA Securities Europe SA

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



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Leverage ratio

BofA Securities Europe SA

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

2023 EU-wide Transparency Exercise
Capital

BoFA Securities Europe SA

		(mln EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
OWN FUNDS	A	OWN FUNDS			8,698	8,717	C 01.00 (0000,0000)	Articles 4(1)(8) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)			7,778	7,797	C 01.00 (0000,0000)	Article 59 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)			7,976	7,976	C 01.00 (0000,0000)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings			33	33	C 01.00 (0130,0000)	Articles 36(1) point (c), 26(2) and 36 (1) points (a) and (f) of CRR
	A.1.3	Accumulated other comprehensive income			0	0	C 01.00 (0100,0000)	Articles 4(1)(9), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves			0	0	C 01.00 (0200,0000)	Articles 4(1)(7) and 26(1) point (a) of CRR
	A.1.5	Funds for general banking risk			0	0	C 01.00 (0210,0000)	Articles 4(1)(2), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital			0	0	C 01.00 (0220,0000)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters			-231	-212	C 01.00 (0250,0000)	Articles 32 to 35 of and 36 (1) point (f) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)			0	0	C 01.00 (0300,0000) + C 01.00 (0340,0000)	Articles 4(1)(3), 36(1) point (b) of CRR, Articles 4(1)(5), 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	C 01.00 (0370,0000)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IIR shortfall of credit risk adjustments to expected losses			0	0	C 01.00 (0380,0000)	Articles 36(1) point (d), 40 and 139 of CRR
	A.1.11	(-) Defined benefit pension fund assets			0	0	C 01.00 (0390,0000)	Articles 4(1)(8), 36(1) point (a) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital			0	0	C 01.00 (0400,0000)	Articles 4(1)(2), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital			0	0	C 01.00 (0440,0000)	Article 36(1) point (i) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight			0	0	C 01.00 (0460,0000) + C 01.00 (0462,0000) + C 01.00 (0470,0000) + C 01.00 (0472,0000) + C 01.00 (0474,0000) + C 01.00 (0476,0000)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR, Articles 36(1) point (k) (ii), 24(3) point (b), 24(3) point (c) and 258 of CRR, Articles 36(1) point (k) (iii) and 37(2)(c) of CRR, Articles 36(1) point (k) (iv) and 135(8) of CRR and Articles 36(1) point (k) (v) and 135(4) of CRR
	A.1.14.1	Of which: from securitisation positions (-)			0	0	C 01.00 (0462,0000)	Articles 36(1) point (k) (i), 24(3) point (b), 24(3) point (c) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment			0	0	C 01.00 (0480,0000)	Articles 4(2), 36(1) point (h), 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences			0	0	C 01.00 (0490,0000)	Articles 36(1) point (c) and 38, Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment			0	0	C 01.00 (0500,0000)	Articles 4(2), 36(1) point (h), 43, 45, 47, 48(1) point (b), 48(1) (c) and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold			0	0	C 01.00 (0510,0000)	Article 48 of CRR
A.1.18A	(-) Insufficient coverage for non-performing exposures			0	0	C 01.00 (0520,0000)	Articles 36(1) point (m) and Article 47c of CRR	
A.1.18B	(-) Minimum value commitment shortfalls			0	0	C 01.00 (0514,0000)	Article 36(1) point (n) and Article 133(2) of CRR	
A.1.18C	(-) Other foreseeable tax charges			0	0	C 01.00 (0515,0000)	Article 36(1) point (o) of CRR	
A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR			0	0	C 01.00 (0524,0000)	Article 3 CRR	
A.1.20	CET1 capital elements or deductions - other			0	0	C 01.00 (0529,0000)	-	
A.1.21	Transitional adjustments			0	0	GA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	-	
A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)			0	0	C 01.00 (0520,0000)	Articles 48(1) to (3), and 484 to 487 of CRR	
A.1.21.2	Transitional adjustments due to additional minority interests (+/-)			0	0	C 01.00 (0526,0000)	Articles 479 and 480 of CRR	
A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)			0	0	C 01.00 (0526,0000)	Articles 469 to 472, 478 and 481 of CRR	
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)			0	0	C 01.00 (0530,0000)	Article 61 of CRR	
A.2.1	Additional Tier 1 Capital Instruments			0	0	C 01.00 (0500,0000) + C 01.00 (0670,0000)	-	
A.2.2	(-) Excess deduction from T2 items over T2 capital			0	0	C 01.00 (0670,0000)	-	
A.2.3	Other Additional Tier 1 Capital components and deductions			0	0	C 01.00 (0500,0000) + C 01.00 (0506,0000) + C 01.00 (0510,0000) + C 01.00 (0514,0000) + C 01.00 (0516,0000) + C 01.00 (0518,0000) + C 01.00 (0520,0000) + C 01.00 (0522,0000) + C 01.00 (0524,0000) + C 01.00 (0526,0000) + C 01.00 (0528,0000) + C 01.00 (0530,0000)	-	
A.2.4	Additional Tier 1 transitional adjustments			0	0	C 01.00 (0560,0000) + C 01.00 (0580,0000) + C 01.00 (0730,0000)	-	
A.3	TIER 2 CAPITAL (net of deductions and after transitional adjustments)			7,778	7,797	C 01.00 (0000,0000)	Article 25 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)			920	920	C 01.00 (0700,0000)	Article 71 of CRR	
A.4.1	Tier 2 Capital instruments			920	920	C 01.00 (0700,0000) + C 01.00 (0980,0000)	-	
A.4.2	Other Tier 2 Capital components and deductions			0	0	C 01.00 (0960,0000) + C 01.00 (0962,0000) + C 01.00 (0964,0000) + C 01.00 (0966,0000) + C 01.00 (0968,0000) + C 01.00 (0970,0000) + C 01.00 (0972,0000) + C 01.00 (0974,0000) + C 01.00 (0976,0000) + C 01.00 (0978,0000) + C 01.00 (0980,0000)	-	
A.4.3	Tier 2 transitional adjustments			0	0	C 01.00 (0980,0000) + C 01.00 (0982,0000) + C 01.00 (0984,0000)	-	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT			38,475	39,442	C 02.00 (0000,0000)	Articles 92(3), 95, 96 and 98 of CRR
B.1	Of which: Transitional adjustments included			0	0	C 01.00 (0000,0000)	-	
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)			20.22%	19.77%	CA3 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)			20.22%	19.77%	CA3 (3)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)			22.61%	22.10%	CA3 (5)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)			7,778	7,797	A.1.5 + A.1.7 + A.1.8 + A.1.9 + A.1.10 + A.1.11 + A.1.12 + A.1.13 + A.1.14 + A.1.14.1 + A.1.15 + A.1.16 + A.1.17 + A.1.18 + A.1.18A + A.1.18B + A.1.18C + A.1.19 + A.1.20 + A.1.21 + A.1.21.1 + A.1.21.2 + A.1.21.3	-
CET1 RATIO (%) Fully loaded¹	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)			20.22%	19.77%	(D.A1)/(E-B-A1)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements			0	0	C 01.00 (0440,0000)	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements			0	0	C 01.00 (0440,0000)	-
	F	Adjustments to T2 due to IFRS 9 transitional arrangements			0	0	C 01.00 (0440,0000)	-
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements			0	0	C 01.00 (0440,0000)	-

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 ratio estimation is based on the formulae stated in column "COREP CODE" - please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosure

2023 EU-wide Transparency Exercise

Overview of Risk exposure amounts

BofA Securities Europe SA

(min EUR, %)	RWAs				COREP CODE
	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	
Credit risk (excluding CCR and Securitisations) ¹			910	1,004	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 (r0460, c0010)]
Of which the standardised approach			910	1,004	C 02.00 (r0050, c0010) - [C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach			0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach			0	0	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB			0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²			19,023	18,809	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0460, c0010)
Credit valuation adjustment - CVA			4,454	5,373	C 02.00 (r0640, c0010)
Settlement risk			177	401	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)			1	1	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)			11,937	11,881	C 02.00 (r0520, c0010)
Of which the standardised approach			2,891	2,847	C 02.00 (r0530, c0010)
Of which IMA			9,046	9,034	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book			0	0	C 19.00 (r0010, c0601)*12.5 + C 20.00 (r010, 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	C 02.00 (r0680, c0010)
Operational risk			1,974	1,974	C 02.00 (r0590, c0010)
Of which basic indicator approach			0	0	C 02.00 (r0600, c0010)
Of which standardised approach			1,974	1,974	C 02.00 (r0610, c0010)
Of which advanced measurement approach			0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts			0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total			38,475	39,442	

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

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

2023 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			
(mln EUR)	As of 30/09/2022	As of 31/12/2022	As of 30/09/2022										As of 31/12/2022											
Traded Debt Instruments																								
Of which: General risk																								
Of which: Specific risk																								
Equities																								
Of which: General risk																								
Of which: Specific risk																								
Foreign exchange risk																								
Commodities risk																								
Total																								
	As of 31/03/2023	As of 30/06/2023	As of 31/03/2023										As of 30/06/2023											
Traded Debt Instruments	2,002	2,109	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Of which: General risk	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Of which: Specific risk	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Equities	26	35	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Of which: General risk	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Of which: Specific risk	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Foreign exchange risk	274	268	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Commodities risk	120	118	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total	2,422	2,470	0	0	0	0	0	0	0	0	0	9,046	0	0	0	0	0	0	0	0	0	0	9,034	

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



2023 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

BofA Securities Europe SA

		Standardised Approach							
		As of 30/09/2022				As of 31/12/2022			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
(mln EUR, %)									
Consolidated data	Central governments or central banks								
	Regional governments or local authorities								
	Public sector entities								
	Multilateral Development Banks								
	International Organisations								
	Institutions								
	Corporates								
	of which: SME								
	Retail								
	of which: SME								
	Secured by mortgages on immovable property								
	of which: SME								
	Exposures in default								
	Items associated with particularly high risk								
Covered bonds									
Claims on institutions and corporates with a ST credit assessment									
Collective investments undertakings (CIU)									
Equity									
Other exposures									
Standardised Total ²									

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

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

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

2023 EU-wide Transparency Exercise

Credit Risk - Standardised Approach

BofA Securities Europe SA

		Standardised Approach							
		As of 31/03/2023				As of 30/06/2023			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ³
(mln EUR, %)									
Consolidated data	Central governments or central banks	10,845	10,845	272		10,658	10,658	464	
	Regional governments or local authorities	75	52	2		83	60	2	
	Public sector entities	439	439	0		585	585	0	
	Multilateral Development Banks	11	11	1		36	36	0	
	International Organisations	1,731	1,779	0		1,448	1,472	0	
	Institutions	9,617	9,618	1,636		10,190	10,192	1,551	
	Corporates	16,892	16,384	14,228		16,894	16,385	13,988	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	8,357	8,357	3,685		8,468	8,468	3,670	
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	1	1	1		0	0	0		
Standardised Total ²	47,967	47,484	19,825	0	48,364	47,855	19,676	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⁾ Standardised Total does not include the securitisation position unlike in the results prior to the 2019 exercise.

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

2023 EU-wide Transparency Exercise

Credit Risk - IRB Approach

BofA Securities Europe SA

		IRB Approach								
		As of 30/09/2022				As of 31/12/2022				
		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		
Consolidated data	(mIn EUR, %)									
	Central banks and central governments									
	Institutions									
	Corporates									
	Corporates - Of Which: Specialised Lending									
	Corporates - Of Which: SME									
	Retail									
	Retail - Secured on real estate property									
	Retail - Secured on real estate property - Of Which: SME									
	Retail - Secured on real estate property - Of Which: non-SME									
	Retail - Qualifying Revolving									
	Retail - Other Retail									
	Retail - Other Retail - Of Which: SME									
Retail - Other Retail - Of Which: non-SME										
Equity										
Other non credit-obligation assets										
IRB Total ²										

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

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

2023 EU-wide Transparency Exercise

Credit Risk - IRB Approach

BofA Securities Europe SA

		IRB Approach										
		As of 31/03/2023					As of 30/06/2023					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions			
(mIn EUR, %)		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	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
	Other non credit-obligation assets			0					0			
IRB Total ²				0				0				

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

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

2023 EU-wide Transparency Exercise

General governments exposures by country of the counterparty

BoFA Securities Europe SA

As of 31/12/2022

(min EUR)		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		
[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															

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, Switzerland, 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 nGAP

2023 EU-wide Transparency Exercise
General governments exposures by country of the counterparty

BoFA Securities Europe SA

As of 30/06/2023

(min EUR)		Direct exposures													Risk weighted exposure amount
		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				
Residual Maturity	Country / Region														
[0 - 3M]	Africa														
[3M - 1Y]															
[1Y - 2Y]															
[2Y - 3Y]															
[3Y - 5Y]															
[5Y - 10Y]															
[10Y - more]															
Total															
[0 - 3M]	Others														
[3M - 1Y]		173	173	0	0	0	173	0	0	0	0	0	0	0	0
[1Y - 2Y]		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
[3Y - 5Y]		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	
[10Y - more]	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Total		173	173	0	0	0	173	0	0	0	0	0	0	0	86

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, Switzerland, 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 nGAAP