

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

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



Key Metrics

(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	10,224	10,977	11,002	11,840	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	10,224	10,977	11,002	11,840	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	10,224	10,977	11,002	11,840	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	10,224	10,977	11,002	11,840	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	11,951	12,742	12,803	13,766	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	11,951	12,742	12,803	13,766	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	46,100	46,676	50,734	54,414	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	46,100	46,676	50,734	54,414	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	22.18%	23.52%	21.69%	21.76%	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	22.18%	23.52%	21.69%	21.76%	(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	22.18%	23.52%	21.69%	21.76%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	22.18%	23.52%	21.69%	21.76%	(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	25.92%	27.30%	25.24%	25.30%	CA3 {5}	
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	25.92%	27.30%	25.24%	25.30%	(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	83,752	78,638	87,906	95,784	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	12.21%	13.96%	12.52%	12.36%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	10,224	10,977	11,002	11,840	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	10,224	10,977	11,002	11,840	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	83,752	78,638	87,906	95,784	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	83,752	78,638	87,906	95,784	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	12.21%	13.96%	12.52%	12.36%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	12.21%	13.96%	12.52%	12.36%	[A.2]/[B.2]	



2022 EU-wide Transparency Exercise Capital

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		(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
	A	OWN FUNDS COMMON FULLY TIER 1 CARITAL (not of deductions and after applying	11,951	12,742	12,803	13,766	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	10,224	10,977	11,002	11,840	C 01.00 (r0020,c0010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments)	7,852	7,410	7,410	7,410	C 0s.00 (r0030,c00s0)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	2,560	2,934	2,932	2,934	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3		-75	-45	-46	-46	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4		58	891	1,107	1,863	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 0s.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 0s.00 (r0230,c00s0)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-58	-86	-257	-256	C 01.00 (r0250,r0010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	0	0	0	0	C 01.00 (r0300,c0010) + C 01.00	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a)
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	0	0	(r0340,c0010) C 01.00 (r0370,c0010)	COR Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	0	0	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 0s.00 (r0430,c00s0)	Articles 4(122), 36(1) point (g) and 44 of CBR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 0s.00 (r0440,c00s0)	Article 36(1) point (j) of CRR
	A.1.14		0	0	0	0	C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010)+ C 01.00 (r0472,c0010)	Articles 4(26), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (ii), 24(1) point (b), 24(1) point (b) and 258 of CRR; Articles 36(1) point k) (iii) and 379(3) of CRR; Articles 36(1) point k) (iv) and 153(8) of CRR and Articles 36(1) point k) (iv) and 153(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	(-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment.	0	0	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	Holdings of CET1 capital instruments of financial sector entities where the institution has a significant locationard.	0	0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	a significant investment (-) Amount exceeding the 17.65% threshold	0	0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	-127	-144	-64	C 01.00 (r0513,r0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0		Article 36(1), point (in) and Article 132c(2) CRR Article 36(1), point (in) and Article 132c(2) CRR
Transitional period							C 01.00 (r0514,c0010)	
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0		Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR	-114	0	0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	0	0	C 01.00 (r0529,c0010)	•
	A.1.21	Transitional adjustments	0	0	0	0	CA1 {1.1.1.6 + 1.1.1.8 + 1.1.1.26}	•
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)	0	0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 494 to 467 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3		0	0	0	0	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2		0	0	0	0	C 01.00 (r0530,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C 61.00 (10690,c0010) + C 01.00 (10700,c0010) + C 01.00 (10710,c0010) + C 01.00 (10740,c0010) + C 01.00 (10744,c0010) + C 01.00 (10748,c0010)	
	A.2.4	Additional Tier I transitional adjustments	0	0	0	0	C 01.00 (+0660,c0010) + C 01.00 (+0680,c0010) + C 01.00 (+0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)	10,224	10,977	11,002	11,840	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	1,727	1,766	1,802	1,925	C 01.00 (r0750,c0010)	Article 71 of CBR
	A.4.1	Tier 2 Capital instruments	1,727	1,766	1,802	1,925	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C 61.00 (+9910,-0010) + C 01.00 (+9920,-0010) + C 01.00 (+9930,-0010) + C 01.00 (+9940,-0010) + C 01.00 (+9950,-0010) + C 01.00 (+9950,-0010) + C 01.00 (+9950,-0010) (+9970,-0010) + C 01.00 (+9974,-0010) + C 01.00 (+9978,-0010)	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 05.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	46,100	46,676	50,734	54,414	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
REQUIREMENTS	B.1		0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	22.18%	23.52%	21.69%	21.76%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	22.18%	23.52%	21.69%	21.76%	CA3 (3)	
period	C.3	TOTAL CAPITAL RATIO (transitional period)	25.92%	27.30%	25.24%	25.30%	CA3 (5)	
CET1 Capital	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	10,224	10,977	11,002	11,840	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2-	
Fully loaded CET1 RATIO (%)	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	22.18%	23.52%	21.69%	21.76%	A.4.3.0\0)1 [D.1]/[B-B.1]	
Fully loaded ¹		Adjustments to CET1 due to IFRS 9 transitional arrangements	22.18%	23.52%	21.69%			
	F					0	C 05.01 (r0440,c0010)	
Memo items	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
	F	Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0040)	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indinuments 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 capital ratio estimation is based on the formulae stated in column "COREP CODE" —clease note that this minth lead to differences to fully loaded CET1 capital ratio exhibitation by the particularity behavior. In this Pillar 3 disclosure



Overview of Risk exposure amounts

		RW	VAs		
(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹	35,130	35,309	39,634	41,692	C 02.00 (r0040, c0010) -[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 08.01 (r0040, c0220, 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	35,130	35,309	39,634	41,692	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach	0	0	0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach	0	0	0	0	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB	0	0	0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	1,203	1,134	1,205	1,270	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0256, s001) + C 08.01 (r0050, c0256, s001) + C 08.01 (r0050, c0256, s001) + C 08.01 (r0050, c0256, s001) + C 08.01 (r0040, c0256, s002) + C 08.01 (r0050, c0256, s002) + C 08.01 (r0046, c0010)
Credit valuation adjustment - CVA	923	659	631	771	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	3,174	3,480	3,794	4,860	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	1,287	1,614	1,449	1,523	C 02.00 (r0520, c0010)
Of which the standardised approach	1,287	1,614	1,449	1,523	C 02.00 (r0530, c0010)
Of which IMA	0	0	0	0	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (10010, c0601)*12.5+C 20.00 (10010,c0450)*12.5+MAX(C 24.00(10010, c0090),C 24.00(1010,c0100),C 24.00(1010,c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	4,383	4,481	4,020	4,297	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	4,383	4,481	4,020	4,297	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	46,100	46,676	50,734	54,414	

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.



2022 EU-wide Transparency Exercise Market Risk

Bank of America Europe Designated Activity Company

						M									71						
SA		VaR (Memoran	dum item)	STRESSED VaR (INCREME AND MIG	RATION RISK	ALL PRICE	RISKS CAPIT FOR CTP	AL CHARGE		VaR (Memori	andum item)	STRESSED VaR (/		INCREI DEFAU MIGRATI	LT AND ON RISK	ALL PRICE	ALL PRICE RISKS CAPITAL CHARGE FOR CTP		
TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	FACTOR (mc) x AVERAGE OF	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVG)	LATEST AVAILABLE (SVaRt-1)			FLOOR		LASI	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)		AVERAGE	LASI	FLOOR		LAST EX	OTAL RISK EXPOSURE AMOUNT
As of 30/09/2021	As of 31/12/2021				As of 30/	/09/2021									As of 31/1	2/2021					
899 447 452 0 0 0 387 0	1,174 532 642 0 0 0 440 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0	0	0	0	0	0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0	0	0	o o	0	0
As of 31/03/2022	As of 30/06/2022				As of 31/	03/2022										*					
988 589 399 0 0 0 461 0	986 622 364 0 0 0 538	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0							0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0						0
	As of 30/09/2021 599 447 452 0 0 1 387 0 1,287 As of 31/03/2022 988 589 399 0 0 0 0 0	TOTAL RISK EXPOSURE AMOUNT As of 30/09/2021 As of 31/12/2021 899 447 452 662 0 0 0 387 440 0 1,287 1,614 As of 31/03/2022 As of 30/06/2022 988 589 622 399 364 0 0 0 0 0 0 0 0 0 0 0 0 0 1,287 589 589 622 399 364 0	TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRay) As of 30/09/2021 As of 31/12/2021 899 1,174 452 642 0 0 0 0 0 0 0 0 337 440 0 0 0 1,287 1,514 0 0 0 0 1,287 4,524 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg) As of 30/09/2021 As of 31/12/2021 As of 31/12/2022 As of 31/03/2022 As of 30/06/2022 As of 31/03/2022 As of 30/06/2022 988 589 589 589 596 522 0 0 0 0 0 0 0 0 0 0 0 0	TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS DAY (VSR-1) PREVIOUS 60 WORKING DAYS PREVIOUS 60 WORKING DAYS DAY (VSR-1) PREVIOUS 60 WORKING DAYS PREVIOUS 60 WORKI	TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS OF PREV	TOTAL RISK EXPOSURE AMOUNT MULTIPLICATION MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS OF PREVIOUS OF PREVIOUS OF PREVIOUS OF PREVIOUS (SYRENG) TOTAL RISK EXPOSURE AMOUNT TOT	TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXP	TOTAL RISK EXPOSURE AMOUNT MULTIPLICATION MULTIPLICATION	TOTAL RISK EXPOSURE AMOUNT MULTIPLICATION	TOTAL RISK EXPOSURE AMOUNT MULTIPLICATION	TOTAL RISK EXPOSURE AMOUNT MULTIPLICATION FACTOR (mo) x AVERAGE OF PREVIOUS OF PREVIOUS OF PREVIOUS OF PREVIOUS (Variange) TOTAL RISK (mo) x AVERAGE OF PREVIOUS OF PREVIOUS OF PREVIOUS (Variange) TOTAL RISK (mo) x AVERAGE OF PREVIOUS OF PREVIOUS (Variange) TOTAL RISK (mo) x AVERAGE OF PREVIOUS (Variange) TOTAL RISK (mo) x AVERAGE (Mo) x AVERAGE (Variange) TOTAL RISK (mo) x AVERAGE (Variange) TOTAL	TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXP	TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE A	Var (Memorandum Rem) STRESSED Var (Memorandum Rem) INCREMENTIAL DETAILS ALL PRICE RISKS CAPITAL CHARGE FOR CIP CAPITAL CHARGE FOR CIP	Var (Memorandum Rem) STRESSED Var (Memorandum Rem) All PRICE RISKS CAPITAL CHARGE FOR CIP Var (Memorandum Rem) STRESSED Var (Memorandum Rem) STRES	TOTAL RISK EXPOSURE AMOUNT FACTOR (ms) x PREVIOUS 60 WORKING DAYS (Verary) DAY (Verice) DAY (Verice	TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXPOSURE AMOUNT MULTIPLICATION MULTIPLICATION	TOTAL RISK EXPOSURE AMOUNT TOTAL RISK EXP	Var (Memorandum Rem) STRESSED Var (Memorandum Rem) And Ost (April 14 CHARGE FOR CT) TOTAL RISK EXPOSURE AMOUNT TOTAL RISK	Var (Memorandum Rem) STRESSED Var (Memorandum Rem) Var (Memora

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



2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach Bank of America Europe Designated Activity Company

					Standardisc	d Approach			
			As of 30/	09/2021			As of 31,	/12/2021	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Control development or control basis. Fields early anticol commentate or boul antitrollies Fields early anticol Fields early Fie	1,459 0 0 0 1 303 11,335 0 0 0 27 7 0 144 0 9 9	1,459 0 0 0 1 275 6,894 0 0 27 0 97 70 0 75 6,904 0 0 1 0 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 144 6,431 0 0 27 0 143 0 0 44 44 6,631		399 0 0 0 1 1355 12,5% 0 0 0 0 0 0 0 0 0 386 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	399 0 0 1 318 8,095 0 0 0 85 0 83 0 0 0 0 33 9 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1311 7,169 0 0 0 86 0 121 1 0 0 0 357	a
	Standardised Total ²	0.		00	0	333	333	307	0

Original exposure, utilise Exposure value, is reported before taking into account any effect due to credit converged to the control of contr

					Standardise	d Approach			
			As of 30,	09/2021			As of 31,	12/2021	
	(refer FIR %).)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
GERMANY	Control accordance or control shacks Associated conversance in local substities Associated conversance in local substities Associated conversance in local Associated in local Control accordance Contro	5,999 0 0 0 2 5,974 0 0 104 0 0 0 0 0 0 5,974	5,999 0 0 2 2,3,344 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 3,058 0 0 0 0 143 0 0 0 165 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	6,996 0 0 0 3 6,130 0 0 0 107 0 0 42 2 4 2	6,096 0 0 0 3 3,287 0 0 0 0 0 98 0 0 42 6	0 0 0 0 1 2,990 0 0 147 0 0 0 29	۰
	Standardised Total ²				٥				0

		exposures, but includes gener		interpenty excludes those for se	curesation exposures, accinons	ii valuation adjustments (AVAs)	and other own runds reduction	a readab to the	
					Standardis	ed Approach			
			As of 30,	09/2021			As of 31,	12/2021	
	(refe EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	Central governments or central banks	2,308	2,308	0		910	910	0	
	Regional governments or local authorities Public sector entities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	0		0		0			
	International Organisations	2	2	0		,	2	0	
	Institutions	438	388	192		454	403	200	
	Corporates	7,577	3,926	3,299		7,875	4,271	3,548	
	of which: SME	1	1	1		1	1	1	
	Retail	0	0	0		0	0	0	
FRANCE	of which: SME	0	0	0		0	0	0	
HONINGE	Secured by mortgages on immovable property	85	85	85		84	84	84	
	of which: SME	0		142		127		166	
	Exposures in default Items associated with particularly high risk	93	24	142	0	127	110	100	
	Covered bonds	0		0		ů ů	0	0	
	Claims on institutions and corporates with a ST credit assessment	235	127	66		13	13	8	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	54	54	68		50	50	52	
	Standardised Total ²				0				

Standardized Approach As of 31/12/201 As of 31/12/201			(2) Total value adjustments an exposures, but includes gener		nterparty excludes those for se	curitisation exposures, additions	il valuation adjustments (AVAs)	and other own funds reduction	ns related to the	
Compared Exposers Exposers Values Rule exposers amount Value alignatement and providings Exposers Values Rule exposers amount Value alignatement and providings Exposers Values Rule exposers amount Value alignatement and providings Exposers Values Rule exposers amount Value alignatement and providings Exposers Values Rule exposers amount Value alignatement Value alignateme						Standardis	ed Approach			
Committee Comm				As of 30/	09/2021			As of 31	/12/2021	
Command accommensation of control banks 4,900 4,900 4,900 220 2,202 230 2,202 230 2,202 230 2,202 230 2,202 230 2,202 230 2,202 230 2,202 230 2,202 2,20		(min FIE %).	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Other constructs Standardised Total ² 0	IRELAND	Control deversaments or control assess serviced overversament or bod anthrollies serviced and common or bod anthrollies serviced on the control of the contr	0 0 0 147 2,123 0 0 0 0 0 0 0 0 0 0	0 0 0 101 1.944 0 0 21 0 0 0 0 9	0 0 0 37 2,944 0 0 21 0 0 0 0	0	0 0 0 77 1,291 0 0	0 0 0 74 1,055 0 0	0 0 0 34 1,055 0	0



2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach

	Bank of America Europe Designated Activity Company								
					Standardisc	ed Approach			
			As of 30,	09/2021			As of 31,	/12/2021	
	(min ELIR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Control or commender of control has made in the system of system	2,381 0 0 0 0 102 4,157 6 0 0 83 0 0 113 0 0 0 0 0 0 102 102 102 102 102 102 102	2,181 0 0 0 20 2,455 4 4 0 0 0 10 0 0 0 10	2,358 4 2,258 83 0 149 9 9		\$61 0 0 0 0 102 4,651 1 1 0 0 85 0 0 0 1 1 1 1 1 1 0 0 0 0 0 0 0 0 0 0	561 0 0 0 0 0 2 2,718 1 0 0 85 5 0 0 0 0 0 1 1 0 0 0 1 1 1 0 0 0 0 0	0 0 0 0 4 2,419 1 1 0 0 85 6 6 6 0 0 0	

		exposures, but includes gener	a credit risk adjustments.						
					Standardisc	d Approach			
			As of 30,	09/2021			As of 31	/12/2021	
	(ritle ELIR. %))	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
ITALY	Control ancessments to control towards Resilvant conversation for head substitives Resilvant conversation for head substitives Resilvant control towards Resilvant control tow	\$55 375 0 0 0 70 1,854 1 1 0 0 222 0 0 0 0 0 0 225 0 0 0 0 0 70 1,854	\$5 375 0 0 0 70 1,227 1 1 0 228 0 60 0 0 0 0 24	0 345 0 0 35 1,175 1 0 0 228 66 66 66 0 0 0 0		55 227 0 0 0 72 2,078 1 0 96 0 0 0 0 0 321 0 0 0	55 277 1,431 1 0 0 251 251 0 0 251 0 0 0 0 251 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	263 0 0 0 36	0
	Standardised Total ²				0				0

Objanie appouse, unitie Exposure value, in reponde before taking into account any effect due to oresit convenion faces or could nisk mitigation tachniques (u.g., substitution effects).

(2) Total value adjustments and provisions per country of counterparty encludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds educations natised to the

		exposures, but includes genera	il credit risk adjustments.						
					Standardise	d Approach			
			As of 30/	09/2021			As of 31,	12/2021	
	(min-FID %).)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SWITZERLAND	Coming deversements or coming hashing decisional conversionals or local arthritism sectional and conversional	2,85a 0 0 0 1,911 0 0 0 0 0 0 0 0 0	2,659 0 0 0 0 0 0 0 1,157 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	2,733 6 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,733 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

CD Original exposure, unlike Exposure value, is reponsed before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (u.p. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those for securitation exposures, additional valuation adjustments (AVAs) and other own funds inductions related to the

		exposures, but includes gene	ral credit risk adjustments.						
					Standardise	d Approach			
			As of 30,	09/2021			As of 31,	/12/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments as provisions ²
	(min EUR, %) Central governments or central banks	0		0		0			
	Regional governments or local authorities	0	0	0		i i	0	0	
	Public sector entities	i i	ō	ō		ō	ō	ō	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	1	1	0		1	1	0	
	Institutions	40	20	4		40	20	4	
	Corporates	3,613	2,041	2,055		2,650	1,413	1,425	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	U		U	U	0	
LUXEMBOURG	of which: SME Secured by mortgages on immovable property	424	395	395		869	676	676	
	of which: SME	424	333	333		000	0/0	0.0	
	Exposures in default	337	337	505	0	335	335	503	
	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	0	0	0		0	0	0	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Eouity	0	0	0		0	0	0	
	Other exposures	103	103	104		55	55	55	
	Standardised Total ²								

		(2) Total value adjustments an exposures, but includes gener		unterparty excludes those for se	curtisation exposures, additiona	il valuation adjustments (AVAs)	and other own funds reduction	ns related to the	
					Standardis	ed Approach			
			As of 30	/09/2021			As of 31,	/12/2021	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
BELGIUM	Gent in commence of control in the D.R. %) Gent in commence of the control in th	729 0 81 0 92 1.385 0 0 0 0 0 1 1 0 0 0 0 0	729 0 81 1 0 5 82 725 725 0 0 0 0 0	0 40 0 0	0	731 0 76 0 19 1,627 0 0 0 0 1 1 0 0 0 0 0	731 0 76 0 37 971 0 0 0 0 0 0 0 0	0 0 38 0 4 789 0 0 0 0 0 0	0
l	Other exosures Standardised Total ²	Ů			۰	0			

O Chignal appears, unlike Exposer value, is reported before taking into account any effect due to notif convenion factors or could mis militagation schroque (e.g., substitution effects).

(2) Total view adjustments and provincious per country of countemperity encludes those for excurbisation exposures, additional visuation adjustments (VIIAs) and other core funds excurcine the the exposures, but includes any contract and provincious adjustments (VIIAs) and other core funds excurcine related to the exposures, that includes are contract and approximately account account and approximately account account and approximately account account account and approximately account account account account account account account and account account

					Standardisc	d Approach			
			As of 30/	09/2021			As of 31,	12/2021	
(min EUR. %)	Original Exp	posure ¹	Exposure Value 1	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Control governments or come al harbor files and policy	esmont	0 0 0 0 0 0 207 630 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 205 79 0 0 0 0 0 0 0 0 0 0	0 0 0 0 41 41 88 80 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 171. 598 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 170 83 83 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 34 86 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0



Bank of America Europe Designated Activity Company

		Standardised Approach										
			As of 31,	03/2022			As of 30/	06/2022				
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments am provisions			
	Central governments or central banks	20,122	20,122	454		22,540	22,540	451				
	Regional governments or local authorities	212 140	212 140	202 70		117 102	117 101	106 50				
	Public sector entities Multilateral Development Banks	140	140	70		102	101	30				
	International Organisations	10	10	ů		7	7	0				
	Institutions	2,271	2,057	1,045		3,077	2,894	1,677				
	Corporates	59,263	35,632	32,733		62,267	38,827	35,462				
	of which: SME	13	13	13		15	14	14				
	Retail	0	0	0		0	0	0				
Consolidated data	of which: SME	0	0	0		0	0	0				
Jonisonaatea data	Secured by mortgages on immovable property	2,781	2,443	2,443		2,869	2,663	2,663				
	of which: SME Exposures in default	1,213	1.005	1.467	144	1315	1.159	1.722				
	Exposures in default Items associated with particularly high risk	1,213	1,003	1,407	144	1,313	1,139	1,722				
	Covered hands	o o	ő	ŏ		o o	o o	ő				
	Claims on institutions and cornorates with a ST credit assocsment	3,318	2,218	991		1,898	1,878	492				
	Collective investments undertakings (CIU)	0	0	0		0	0	0				
	Equity	0	0	0		0	0	0				
	Other exposures	1,379	1,379	1,417		297	297	324				
	Standardised Total ²	90,710	65,219	40,822	144	94,489 s or credit risk mitigation technic	70,482	42,947	6			

(1) Closed segment, etils Expense visios, a superford from Vision Vision

	calculated as of last quarter							
				Standardise	d Approach			
		As of 31,	03/2022			As of 30,	06/2022	
(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Control of more common and control and control and control and control and control and control	1,015 0 0 0 0 303 14,451 0 0 0 234 0 0 0 0 0 0 0 3 3 3 3 3 3 3 3 3 3 3 3	1,015 0 0 0 223 8,447 0 0 0 224 64 0 0 0 0	0 0 0 117, 7,557 0 0 0 224 0 85 0 0 0	0	947 6 0 0 0 705 14,174 0 0 751 0 77 77 0 0 35	947 0 0 0 657 9,029 0 0 748 61 1 1 0 0 0 0 3 5 7 8 7 8 8 7 8 9 8 9 9 9 9 9 9 9 9 9 9 9	0 0 0 451 8,146 0 0 748 81 10 0 0 0 20 0	٥
Other exposures Standardised Total ²	335	335	336	0	16	16	17	0

		exposures, but includes gener	credit risk adjustments.						
					Standardise	d Approach			
			As of 31,	/03/2022			As of 30/	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
GERMANY	Control occurrence to control and control of the Act	5,951 0 0 0 7 6,486 0 0 0 315 108 0 0 128 128 0 0 0	5,951 0 0 0 7 4,389 0 0 0 0 0 2 2 2 2 2 0 0 0 0 0 0 0 0 0	0 0 0 0 1 4,058 0 0 0 159 0 233 0 0 0 0 0 5 5 6 6 6 7 6 7 7 8 7 8 7 8 8 7 8 8 7 8 8 7 8 8 8 8	a	6,252 0 1 1 0 0 6 7,004 0 0 108 0 0 116 0 0 0 0 0 0 109 0 0 0 109 0 0 0 0 0 0 0	6,252 0 0 0 6 4,722 0 0 0 0 7 7 1 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1 4,240 0 0 0 108 0 0 107 0 0 2 4,240 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥
	Standardised Total ²				0				0

As of \$11(27):2022						Standardise	d Approach			
Carbo Construction				As of 31,	03/2022			As of 30,	06/2022	
Control and commentation of control absolute Control and commentation of control absolute Control and contro		(1.00 N	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	FRANCE	Control occurrements or control sharing Andreas and control saturation Multilatural Development Banks Multilatural Development Banks Multilatural Development Banks Multilatural Development Banks Multilatural Control occur Control occur General of Multilatural of Multilatura	0 0 4622 8,604 0 0 81	0 0 0 4122 4,292 0 0 0 0 102 0 0 0 31	3,534 0 0 0 81 0 148 0 188 0		0 0 0 4922 9,292 2 0 0 73	0 0 0 442 5,405 1 0	4,589 1 0 0 73 0	

As of 31/63/2022 As of 31/63			exposures, but includes gener	al credit risk adjustments.						
Original Exposure* Exposure Value* Exposur						Standardise	ed Approach			
Control enversements or central labels Control enversements or central labels Control enversements or central labels Control enversements or local authorities Control enversement or local authorities Control enversement or local authorities Control enversement or local enversement or local enversement or local enversement Control enversement or local enversement or local enversement Control enversement or local enversement Control enverse				As of 31,	03/2022			As of 30	/06/2022	
Control ownerments or central to heads Control ownerments or central to head Control ownerments Control ownerments Control ownerments Control ownerments Control ownerments Control ownerments		(m) 50 (h)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	
	IRELAND	Control deversaments or control sealor Seminori conversaments or control sealor Seminori conversaments Seminori conversament Calminori controlization and corporate sonto a ST credit assessment Calminori controlization and corporate sonto a ST credit assessment Calminori controlization and corporate sonto a ST credit assessment Calminori controlization and corporate sonto a ST credit assessment Calminori controlization and corporate sonto a ST credit assessment Calminori controlization and corporate sonto a ST credit assessment Seminori Sem	118 1,650 0 188 0 108 0 0 0 0 0 0	0 0 0 0 0 0 86 2,445 0 0 0 188 0 0 101 0 0 7 7	0 0 0 36 1,445 0 0 188 0 152 0 0 7	0	. 0 0 0 0 115 2,456 0 0 170 43 0 0 5	0 0 0 112 1,656 0 0 120 43 0 0 5	0 0 0 0 0 52 1,656 0 0 170 64 0 0 5	0



2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach

Bank of America Europe Designated Activity Company

Part											
Control concentration for control labels Control concentration Control concent			Standardised Approach								
Control ancomments or control basis Control ancomments Control ancomment Control ancomments Control ancomments Control ancomment Control ancomments Control ancomments Control ancomment Co			As of 31	/03/2022			As of 30,	06/2022			
Cont of accommendate or control basis 1,500 1,500 0 3,255 3,250 0	Control City City	Original Exposure ¹	Exposure Value ¹	Risk exposure amount		Original Exposure ¹	Exposure Value ¹	Risk exposure amount			
Standardised Total ²	Comit of conversaments for control a basis of accident control and	0 0 0 0	0 0 0 20	1 0 87 0 52 0 0 2	0	0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0		

		exposures, but includes gener	al credit risk adjustments.								
					Standardise	d Approach					
			As of 31,	/03/2022		As of 30/06/2022					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
	(min EUR, %)										
	Central governments or central banks	55 212	55 212	202		55 117	55 117	106			
	Regional governments or local authorities	212	212	202		117	11/	106			
	Public sector entities Multilateral Development Banks	0	0								
	Multilateral Development Banks International Organisations	0	0								
	International Organisations Institutions	71	71	36		70	70	35			
	Corporates	2.576	1.753			4,233	2.398	2.323			
	of which: SME	2,570	1,733	1,011		1	1,330	2,32,5			
	Retail	â									
	of which: SME	ŏ	0			,		o o			
ITALY	Secured by mortgages on immovable property	246	246	246		268	268	268			
	of which: SME	0	0					0			
	Exposures in default	56	57	77	0	53	49	73			
	Items associated with particularly high risk	0	0								
	Covered bonds	ō	o o	i o		o o	ō	ō			
	Claims on institutions and corporates with a ST credit assessment	23	23	30		10	10	12			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Other properties	0	0					1 0			

		(2) Total value adjustments are exposures, but includes general		interparty excludes those for se	curitisation exposures, additiona	I valuation adjustments (AVAs)	and other own funds reduction	is related to the	
					Standardise	d Approach			
			As of 31,	03/2022			As of 30/	(06/2022	
	4177 ()	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SWITZERLAND	Control Concessionals or color 2 March Control (A) Antinicial conversation or total at the Office Public sector entities March Control Control Control Control Control Control Control Con	3,010 0 0 0 0 0 0 2,593 0 0 0 48 6 0 0 0 0 0	3,010 0 0 0 0 1,488 0 0 0 0 0 1 1 1 0 0 0 0 0 0 1 1 1 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		2,268 0 0 0 0 0 0 0 2,329 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2,258 0 0 0 1,231 0 0 0 0 0 1 1 1 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	•
	Standardised Total ²				0				0

O

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit coversion fedors or credit risk mitigation techniques (e.g. substitution efficials).
(2) Yould value adjustments and provisions per country of counterparty encloses those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reduction related to the

		exposures, but includes genen		anorparty excludes tridse for se	cunsiation exposures, apptions	vauacon aquioments (AXAX) i	and other own runds reduction	s related to the	
					Standardise	d Approach			
			As of 31,	/03/2022			As of 30/	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
	(min EUR, %)								
	Central governments or central banks Regional governments or local authorities	0	0	0		ů	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0	0 20	0		0	0	0	
	Institutions Corporates	2,439	1.506	1.511		2,450	1.633	1.637	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
LUXEMBOURG	of which: SME	0	0	0		0	0	0	
LOXEPIDOUNG	Secured by mortgages on immovable property	589	544	544		617	567	567	
	of which: SME Procures in default	328	328	492		330	330	494	
	Items associated with particularly high risk	0	0	0		0	0	0	
	Covered bonds	0	0	0		0	0	0	
ĺ	Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0	
	Collective investments undertakinos (CIU)	0	0	0		0	0	0	
ĺ	Equity	0	0			.0			
I	Other exposures Standardised Total ²	9	4	4		15	15	15	

		exposures, but includes general					and devel dwill label reductor		
					Standardise	d Approach			
			As of 31,	/03/2022			As of 30,	06/2022	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²
	(min EUR, %) Central governments or central banks	728	728			731	731	0	
	Regional governments or local authorities	0	0	ō		0	0	ō	
	Public sector entities	87	87	44		77	77	39	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	58	58	12		133	133	27	
	Corporates	1,651	868	784		1,916	970	882	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
BELGIUM	of which: SME	0	0	0		0	0	0	
DELOION	Secured by mortoages 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	
	Items associated with particularly high risk Covered bonds	0	0			0	0		
	Claims on institutions and corporates with a ST credit assessment	0	0				0	0	
	Collective investments undertakings (CIU)	ů	0	ů		0	0	0	
	Equity	ů	0	ů		0	0	0	
	Other exposures	ů	0	l ő		ů	0	l ő	
	Standardised Total ²			-	0				

			As of 31/0	03/2022			As of 30/	06/2022	
(mh EUR. %)	Original Expos	iure¹ Exp	posure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Control operaments or control hashes Regulard queromental for hold author/ties Public sector entities Public sector entities International Constitution of Backs International Constitutions International Constitutions International Constitutions International Constitutions International Constitutions International Constitution International Constitution	southeat	0 0 0 0 0 252 681 0 0 0 0 0 1,690 0 0	0 0 0 0 252 159 0 0 0 0 0 0 0 1,557 0 0	0 0 0 0 161 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥	0 0 0 0 342 731 0 0 0 0 1 1 1 0 0 0 1,712 0 0	0 0 0 342 130 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 688 112 0 0 0 0 0 0 0 0 0 0 0	0



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2021					As of 31,	/12/2021		
		Origina	l Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	- Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

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



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31,	/03/2022					As of 30,	/06/2022		
		Origina	l Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	- Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Corisonaatea aata	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

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



General governments exposures by country of the counterparty

						Bank of Amer	rica Europe Designated A	ctivity Company						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [[3M - 1Y [[11 - 2Y [[2Y - 3Y [[33 - 5Y] [5Y - 10Y [[10Y - more Total	Austria	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M [Belgium	0 0 9 0 0	0 0 0 5 5 5 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 5 0 0	(((((((((((((((((((0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0		
[0 - 3M [Bulgaria													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total	Cyprus													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Czech Republic													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Denmark													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Estonia													



General governments exposures by country of the counterparty

						Bank of Amer	rica Europe Designated A	Activity Company						
							As of 31/12/2021							
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
					No. desired Complete				alah sa fada sa kara			Off-balance sl	neet exposures	
			Total carrying amount of		Non-derivative financial a	ssets by accounting portfolio	· 	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Finland													
[0 - 3M [France	126 22 2 ((((5 126 25 25 0 0 0 0 0 0 0 0 0 0 0 151			0 126 25 0 0 0 0 0 0 0 0 0 0 0 1 151	0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M [Germany													
「0-3M「 「3M-1Y「 「1Y-2Y「 「2Y-3Y「 [3Y-5Y「 [5Y-10Y「 [10Y-more Total	Croatia													
[0 - 3M [Greece													
[0 - 3M [Hungary													
[0 - 3M [Ireland		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	((((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		129
[0 - 3M [Italy	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	((((388 121 510		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 13 133 148	0 4 1 0 0 53 1,272	0 0 1 0 243 0 280 524	141 1 38 1 664 6 790	0 0 0 0 0		263
[0 - 3M [Latvia													



General governments exposures by country of the counterparty

			Bank of America Europe Designated Activity Company As of 31/12/2021											
							As of 31/12/2021							
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance si	heet exposures	
			Tabal coming amount of		Non-derivative financial a	ssets by accounting portfolio	•	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Lithuania													
[0 - 3M [Luxembourg		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1 1 0 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
To - 3M	Malta													
[0 - 3M [Netherlands		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1 1 0 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M [Poland													
[0 - 3M [Portugal					0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 9 10 17 0 0	0 22 22 22 74 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M [Romania													
[0 - 3M [Słovakia													
[0 - 3M [Slovenia						0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		



General governments exposures by country of the counterparty

						Bank of Amer	rica Europe Designated A	Activity Company						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					Non-designation Council			Doublest	eithre feir reduc	Dorland	nonthing follows	Off-balance sl	neet exposures	
			Total carrying amount of		Non-derivative financial as	ssets by accounting portfolio	'	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Spain		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M [Sweden													
[0 - 3M [United Kingdom	27: 12(((((0 0	(2797 1200 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 399	0 0 0	0	0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0		
Total [0-3M] [3M-1Y] [1Y-2Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [Norway													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Australia		0 7 7 7 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M [Canada													
[0 - 3M [Hong Kong													



General governments exposures by country of the counterparty

			Bank of America Europe Designated Activity Company As of 31/12/2021											
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfolio	•	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-deriving two financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
[0 - 3M [u.s.													
[0 - 3M [China													
To - 3M	Switzerland													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Other advanced economies non EEA													
[0 - 3M [Other Central and eastern Europe countries non EEA													
0 - 3M	Middle East	399	0 0 397 0 0 0 0	0 0 0 0 0	0 0 0 0 0	() () () () () () () () () ()	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Total	Latin America and the Caribbean	397	397	0	0		U	v						79



General governments exposures by country of the counterparty

Bank of America Europe Designated Activity Company

						Dank of Africa	ica Europe Designated A	activity company						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	ice sheet	
												Off-balance s	neet exposures	
					Non-derivative financial as	ssets by accounting portfolic	•	Derivatives with po	sitive fair value	Derivatives with	h negative fair value			
[0-3M] [3M-1Y] [3Y-2Y]	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[1Y - 2Y [Africa													
[0 - 3M [Others													

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

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) 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 counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.
- (5) Residual countries not reported separately in the Transparency exercise

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 Angentrias, Bellas, Bollvia, Brazil, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (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



General governments exposures by country of the counterparty

						Bank of Amei	rica Europe Designated A							
							As of 30/06/2022							
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
			Total carrying amount of		Non-derivative financial a	ssets by accounting portfolic	'	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more	Austria	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0	((((0 0 0 0 0	0 0 0 0	0 0 0 0		
10 - 3M	Belgium	3 0 0	0 3 0 0 0 0				0 3 0 0 0		000000000000000000000000000000000000000	000000000000000000000000000000000000000	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Bulgaria													
To - 3M	Cyprus													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y] [5Y - 10Y [10Y - more	Czech Republic													
To - 3M	Denmark													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more	Estonia													



General governments exposures by country of the counterparty

			Bank of America Europe Designated Activity Company												
		As of 30/06/2022													
		Direct exposures													
	(mln EUR)			On balance s		Off balance sheet									
Residual Maturity			gross carrying amount of non- derivative financial assets assets (not of short	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
	Country / Region	Total gross carrying amount of non- derivative financial assets											Risk weighted exposure amount		
		denvative Imancial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions		
[0 - 3M [3M - 1Y	Finland														
[0 - 3M [3M - 1Y	France	55 22 6 6 6 77	50 50 50 50 50 50 50 50 50 50 50 50 50 5			50 50 27 60 60 60 60 60 60 60 60 60 60 60 60 60	0 0 0 0		0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0	
[0 - 3M [3M - 1Y	Germany														
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total	Croatia														
[0 - 3M	Greece														
[0-3M[3M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 15Y-10Y 10Y-more Total	Hungary														
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Ireland		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		157	
[0 - 3M [Italy	42c	2 2 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	2 0 0 424 424 0 0 428	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1 0 0 0 0 0 0	0 30 5 55 735 0 828	0 20 88 261 0 1,483 0	0 0 95 193 52 980 0 1,321	627	0 0 0 0 0		106	
[0 - 3M [3M - 1Y	Latvia														



General governments exposures by country of the counterparty

		Bank of America Europe Designated Activity Company												
		As of 30/06/2022												
		Direct exposures												
	(mln EUR)			On balance sheet				Off balar						
Residual Maturity	(min EUK)				Non-derivative financial as	Derivat		Derivatives with negative fair value		Off-balance sheet exposures				
			Total carrying amount of		Derivatives with positive fair value		Tanactics mannegative and Value				Risk weighted exposure amount			
	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Lithuania													
[0 - 3M [Luxembourg	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0		0
[0 - 3M [[3M - 1Y [Malta													
[0 - 3M [Netherlands	27 20 0 0 0 0	0 0 27			0 0 26 0 0 0 0 0 0 0 0 0 0 0 0	0 1 0 0 0 0	0	0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Poland													
[0 - 3M [Portugal	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	1 2 5 3 0 0	23 23 46 3 23 0 0 0 0	0 0 0 2 0 0	0 0 31 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0
Total Total Total Total Total Total Total	Romania						·		113		3.	J		Ü
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Slovakia													
To - 3M	Slovenia	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0



General governments exposures by country of the counterparty

		Bank of America Europe Designated Activity Company												
		As of 30/06/2022												
		Direct exposures												
	(mln EUR)			On balance s		Off balance sheet								
Residual Maturity	(Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures					
			Total carrying amount of non-derivative financial assets (net of short	Non-derivative financial assets by accounting portfolio							Risk weighted exposure amount			
	Country / Region	Total gross carrying amount of non- derivative financial assets	assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Spain		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	()		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
[0 - 3M [Sweden													
[0 - 3M [United Kingdom	1,041 (6) (6) (6)	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	93 (((((93		948 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	000	0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0		
Total [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total	Iceland													
[0 - 3M [Liechtenstein													
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Norway													
[0 - 3M [Australia	111	111 0 0 0 0 0 0 0 0 0 0 0 1 111	11: () () () () () ()		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M [Canada													
[0 - 3M [Hong Kong													



General governments exposures by country of the counterparty

		Bank of America Europe Designated Activity Company												
		As of 30/06/2022												
						Direc								
	(mln EUR)		On balance s	heet			Off balance sheet							
Residual Maturity										Off-balance sheet exposures				
		Region Total gross carrying amount of non- derivative financial assets	of non-derivative financial ts assets (set of short positions)		Derivatives with positive fair value		Derivatives with negative fair value				Risk weighted exposure amount			
	Country / Region			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 [Japan													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	U.S.													
[0 - 3M [China													
[0 - 3M [Switzerland													
[0 - 3M [Other advanced economies non EEA													
Total Tota	Other Central and eastern Europe countries non EEA													
10 - 3M 3M - 1Y 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total	Middle East	(43)	0 3 433 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		87
Total	Latin America and the Caribbean	43.3	433				U	Ü			U			87



General governments exposures by country of the counterparty

Bank of America Europe Designated Activity Company

						Dank of Amer	ica Europe Designated A	activity Company							
		As of 30/06/2022													
	(min EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet		
										Off-balance s	heet exposures				
Residual Maturity		Total annual consider annual of annual		Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value					
	Country / Region		Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount	
[0 - 3M [Africa														
[0 - 3M [Others														
	[0-3M] [3M-1Y] [13-2Y] [3Y-2Y] [3Y-5Y] [5Y-10Y] [10Y-more Total [13M-1Y] [12Y-3Y] [2Y-3Y]	Country / Region Country / Region	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets 10 - 3M f 13M - 1Y f 13Y - 3Y f 13Y - 19Y f	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets Total carrying financial assets Total carrying financial assets Total carrying financia	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets financial assets (non-derivative financial assets (net of short positions) of which: Financial assets held for trading f 0 - 3M f 13M - 11Y 12Y - 2Y 13Y - 10Y 13W - 10Y 1	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets Total carrying amount of non-derivative financial assets of which: Financial assets hed for trading of which: Financial assets hed for trading of which: Financial assets designated at fair value through profit or loss Total carrying amount of non-derivative financial assets of which: Financial assets hed for trading of which: Financial assets hed for trad	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolic assets (net of short positions) Total carrying amount of non-derivative financial assets (net of short positions) Total carrying amount of non-derivative financial assets (net of short positions) of which: Financial assets of which: Financial assets designated at fair value through order comprehensive income Total carrying amount of non-derivative financial assets (net of short positions) of which: Financial assets of which: Financial assets at fair value through order comprehensive income Africa 134-141 134-14	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets (net of short positions) Total carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets and of which: Financial assets and fair value through profit or loss of which: Financial assets at fair value through profit or loss amountsed cost amountsed co	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets bed for trading profit or loss Total gross carrying amount of non-derivative financial assets bed for trading profit or loss Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with portfo	Residual Maturity Residual Maturity As of 30/06/2022 Country / Region Total gross carrying amount of non-derivative financial assets Derivative fin	Residual Maturity Residual Maturity As of 30/06/2022 Maturity Country / Region C	Residual Maturity Country / Region Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets by accounting portfolio Total gross carrying amount of mon-derivative financial assets at the property of the mancial assets at the property of the property of the property of the prope	Residual Maturity Country Region Process carrying amount of mon-derivative financial assets had for trading profition	Residual Maturity Region Anno 1907 Region Table gross carrying amount of non derivative financial assets by accounting portfolio of which: Financial assets at Courty / Region 1 (2-34) 1 (3-	

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

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

(2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.

(4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet), 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 counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments.

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

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 Angentrias, Bellas, Bollvia, Brazil, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Venezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

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

(7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04. (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP