

BofASE Main Features of Regulatory Own Funds Instruments

Capital Instruments Main Features		BofASE		
		CET1	AT1	T2
1	Issuer	BofA Securities Europe SA	N/A	BofA Securities Europe SA
2	Unique identifier (e.g., CUSIP, ISIN or Bloomberg identifier for private placement)	N/A	N/A	N/A
2a	Public or Private Placement	Private Placement	N/A	Private Placement
3	Governing law(s) of the instrument	French	N/A	French
3a	Contractual recognition of write down and conversion powers of resolution authorities	N/A	N/A	Yes
Regulatory Treatment				
4	Current treatment taking into account, where applicable, transitional CRR rules	CET1	N/A	T2
5	Post-transitional CRR rules	CET1	N/A	T2
6	Eligible at solo / (sub-)consolidated / solo and (sub-)consolidated	Solo	N/A	Solo
7	Instrument type (types to be specified by each jurisdiction)	Ordinary shares with full voting rights	N/A	Subordinated Loan T2
8	Amount recognised in regulatory capital or eligible liabilities (Currency in million, as of most recent reporting date)	EUR 7,976M	N/A	EUR 920M
9	Nominal amount of instrument	EUR 10.00	N/A	EUR 920M
EU-9a	Issue price	EUR 10.00	N/A	EUR 920M
EU-9b	Redemption price	N/A	N/A	EUR 920M
10	Accounting classification	Shareholders equity	N/A	Liability - amortised cost
11	Original date of issuance	EUR 0.05M 25 September 2018 EUR 540M 19 November 2018 EUR 2,086M 14 January 2019 EUR 2,650M 19 July 2019 EUR 1,100M 21 June 2021 EUR 900M 12 May 2022 EUR 700M 18 November 2022	N/A	15 October 2021
12	Perpetual or dated	Perpetual	N/A	Dated
13	Original maturity date	No maturity	N/A	31 March 2032

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14	Issuer call subject to prior supervisory approval	No	N/A	No
15	Optional call date, contingent call dates and redemption amount	N/A	N/A	No issuer call date. However, may repay in whole but not in part at par on any date if a Regulatory Event or Tax Event occurs, subject to prior supervisory approval.
16	Subsequent call dates, if applicable	N/A	N/A	N/A
Coupons / Dividends				
17	Fixed or floating dividend / coupon	N/A	N/A	Floating
18	Coupon rate and any related index	N/A	N/A	€STR + 102bps
19	Existence of a dividend stopper	No	N/A	No
EU-20a	Fully discretionary, partially discretionary or mandatory (in terms of timing)	Fully discretionary	N/A	Mandatory
EU-20b	Fully discretionary, partially discretionary or mandatory (in terms of amount)	Fully discretionary	N/A	Mandatory
21	Existence of step up or other incentive to redeem	No	N/A	No
22	Non-cumulative or cumulative	Non-cumulative	N/A	Cumulative
23	Convertible or non-convertible	Non-convertible	N/A	Non-convertible
24	If convertible, conversion trigger(s)	N/A	N/A	N/A
25	If convertible, fully or partially	N/A	N/A	N/A
26	If convertible, conversion rate	N/A	N/A	N/A
27	If convertible, mandatory or optional conversion	N/A	N/A	N/A
28	If convertible, specify instrument type convertible into	N/A	N/A	N/A
29	If convertible, specify issuer of instrument it converts into	N/A	N/A	N/A
30	Write-down features	No	N/A	No
31	If write-down, write-down trigger(s)	N/A	N/A	N/A
32	If write-down, full or partial	N/A	N/A	N/A
33	If write-down, permanent or temporary	N/A	N/A	N/A
34	If temporary write-down, description of write-up mechanism	N/A	N/A	N/A
34a	Type of subordination (only for eligible liabilities)	N/A	N/A	N/A
EU-34b	Ranking of the instrument in normal insolvency proceedings	1 - Equity	N/A	2 - Statutory Subordinated Claim
35	Position in subordination hierarchy in liquidation (specify instrument type immediately senior to instrument)	Subordinated liabilities	N/A	Senior Liabilities

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36	Non-compliant transitioned features	No	N/A	No
37	If yes, specify non-compliant features	N/a	N/A	N/A
37a	Link to full terms and conditions of the instrument (signposting)	http://investor.bankofamerica.com	N/A	http://investor.bankofamerica.com
⁽¹⁾ Insert 'N/A' if the question is not applicable				