

COVID-19 Disclosures

Morgan Stanley Europe Holding SE
As of June 30, 2021

The following disclosures relating to Morgan Stanley Europe Holding SE (MSEHSE) are pursuant to the “Guidelines on reporting and disclosure of exposures subject to measures applied in response to the COVID-19 crisis” (EBA/GL/2020/07) issued by the European Banking Association (EBA).

As of 30 June 2021, MSEHSE had no exposures in these categories.

The templates set out in Annex 3 of the guidelines, completed for the reference date of 30 June 2021, are included below.

Template 1: Information on loans and advances subject to legislative and non-legislative moratoria

		Gross carrying amount							Accumulated impairment, accumulated negative changes in fair value due to credit risk							Gross carrying amount
		Performing				Non performing			Performing				Non performing			Inflows to non-performing exposures
			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days			Of which: exposures with forbearance measures	Of which: Instruments with significant increase in credit risk since initial recognition but not credit-impaired (Stage 2)		Of which: exposures with forbearance measures	Of which: Unlikely to pay that are not past-due or past-due <= 90 days		
1	Loans and advances subject to moratorium	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2	of which: Households	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3	<i>of which: Collateralised by residential immovable property</i>	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4	of which: Non-financial corporations	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5	<i>of which: Small and Medium-sized Enterprises</i>	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6	<i>of which: Collateralised by commercial immovable property</i>	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Template 2: Breakdown of loans and advances subject to legislative and non-legislative moratoria by residual maturity of moratoria

		Number of obligors	Gross carrying amount							
				Of which: legislative moratoria	Of which: expired	Residual maturity of moratoria				
						<= 3 months	> 3 months <= 6 months	> 6 months <= 9 months	> 9 months <= 12 months	> 1 year
1	Loans and advances for which moratorium was offered	0	0							
2	Loans and advances subject to moratorium (granted)	0	0	0	0	0	0	0	0	0
3	of which: Households		0	0	0	0	0	0	0	0
4	<i>of which: Collateralised by residential immovable property</i>		0	0	0	0	0	0	0	0
5	of which: Non-financial corporations		0	0	0	0	0	0	0	0
6	<i>of which: Small and Medium-sized Enterprises</i>		0	0	0	0	0	0	0	0
7	<i>of which: Collateralised by commercial immovable property</i>		0	0	0	0	0	0	0	0

Template 3: Information on newly originated loans and advances provided under newly applicable public guarantee schemes introduced in response to COVID-19 crisis

		Gross carrying amount		Maximum amount of the guarantee that can be considered	Gross carrying amount
			of which: forborne	Public guarantees received	Inflows to non-performing exposures
1	Newly originated loans and advances subject to public guarantee schemes	0	0	0	0
2	of which: Households	0			0
3	of which: Collateralised by residential immovable property	0			0
4	of which: Non-financial corporations	0	0	0	0
5	of which: Small and Medium-sized Enterprises	0			0
6	of which: Collateralised by commercial immovable property	0			0