

**Regulation (EU) No. 648/2012 of the European Parliament and of the Council on 4 July 2012 on OTC derivatives, central counterparties and trade repositories (EMIR)**

**Disclosure of information on the intragroup exemption from EMIR margin requirements for non-cleared derivatives pursuant to Article 20 of Commission Delegated Regulation (EU) No. 149/2013 of 19 December 2012 supplementing EMIR**

Disclosing Counterparty: BANK OF AMERICA EUROPE DESIGNATED ACTIVITY COMPANY

Date: 01 November 2020

Disclosing Counterparty	Legal Entity Identifier	Counterparty to transaction	Legal Entity Identifier	Relationship between counterparties
BANK OF AMERICA EUROPE DESIGNATED ACTIVITY COMPANY	EQYXK86SF381Q21S3020	MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Affiliate
BANK OF AMERICA EUROPE DESIGNATED ACTIVITY COMPANY	EQYXK86SF381Q21S3020	BofA Securities Japan Co., Ltd.	I7E80LI4NVVT41W1WB02	Affiliate
BANK OF AMERICA EUROPE DESIGNATED ACTIVITY COMPANY	EQYXK86SF381Q21S3020	MERRILL LYNCH CAPITAL SERVICES, INC.	GDWTXX03601TB7DW3U69	Affiliate
BANK OF AMERICA EUROPE DESIGNATED ACTIVITY COMPANY	EQYXK86SF381Q21S3020	MERRILL LYNCH, PIERCE, FENNER & SMITH INCORPORATED	8NAV47T0Y26Q87Y0QP81	Affiliate
BANK OF AMERICA EUROPE DESIGNATED ACTIVITY COMPANY	EQYXK86SF381Q21S3020	BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	Affiliate
BANK OF AMERICA EUROPE DESIGNATED ACTIVITY COMPANY	EQYXK86SF381Q21S3020	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Subsidiary

**For all pairs the exemption is a full exemption with no specified limit to the notional aggregate amount of OTC derivative contracts for which the exemption applies.**

