

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: BofA SECURITIES EUROPE SOCIÉTÉ ANONYME

Date: 27 August 2020

Disclosing Counterparty	Legal Entity Identifier	Counterparty to transaction	Legal Entity Identifier	Relationship between counterparties
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	MERRILL LYNCH JAPAN SECURITIES CO., LTD.	I7E80LI4NVVT41W1WB02	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	MERRILL LYNCH CAPITAL SERVICES, INC.	GDWTXX036O1TB7DW3U69	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	MERRILL LYNCH, PIERCE, FENNER & SMITH INCORPORATED	8NAV47TOY26Q87Y0QP81	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	BANK OF AMERICA MERRILL LYNCH INTERNATIONAL DESIGNATED ACTIVITY COMPANY	EQYXK86SF381Q21S3020	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	BofA SECURITIES, INC.	549300HN4UKV1E2R3U73	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	MERRILL LYNCH COMMODITIES INC.	P7PQG12H75LFHQHXV541	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	MERRILL LYNCH CANADA INC.	QBB7LJ15BSZOYGACQ50	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	BANC OF AMERICA SECURITIES ASIA LIMITED	549300ZM0JAJ8TK0HN16	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	MERRILL LYNCH (AUSTRALIA) FUTURES LTD	GX8K4Y5I58EO1X6HFY74	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	MERRILL LYNCH MARKETS SINGAPORE PTE LTD	549300ECECGRGY7HDR54	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	BOFA FINANCE LLC	549300CGZYSEY3ZSIW16	Affiliate
BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	MERRILL LYNCH B.V.	549300RQ1D1WIE085245	Affiliate

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.

