

**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 (as such regulation forms part of 'retained EU law' as defined in the European Union (Withdrawal) Act 2018 as amended from time to time (UK EMIR))**

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

Disclosing Counterparty: MERRILL LYNCH INTERNATIONAL

Date : 20 January 2021

Disclosing Counterparty	Legal Entity Identifier	Counterparty to transaction	Legal Entity Identifier	Relationship between counterparties
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	BANC OF AMERICA SECURITIES ASIA LIMITED	549300ZM0JA8TK0HN16	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	BANK OF AMERICA CORPORATION	9DJT3UXIJJZJ4WXO774	Subsidiary
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	BANK OF AMERICA MALAYSIA BERHAD	DJYC2L0IWKO41Q0QUJ67	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	BANK OF AMERICA SINGAPORE LIMITED	VA9A2N6HFS91CU3OYI58	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	BOFA FINANCE LLC	549300CGZYSEY3ZSIW16	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH (ASIA PACIFIC) LIMITED	549300CG9VGFKS0B2H29	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH AUSTRALIA FUTURES LTD	GX8K4Y5I58EO1X6HFY74	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH B.V.	549300RQ1D1WIE085245	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH BANK & TRUST CO CAYMAN LTD	ZXTNNR37Q4UOIGYDY55	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH CANADA INC	QBB7LJ15BSZOYGACQ50	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH CAPITAL CORPORATION	NFXBMKRN2UQLVGR7JG95	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH CAPITAL SERVICES, INC	GDWTXX03601TB7DW3U69	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH COMMODITIES, INC.	P7PQG12H75LFHQHXV541	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH CORREDORES DE BOLSA SPA	3TKNA5VH52S9WLWPMW19	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH INTERNATIONAL & CO CV	AHYI0DDQ2LCHPGHJC422	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	BofA JAPAN SECURITIES CO, LTD	I7E80LI4NVVT41W1WB02	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH MARKETS SINGAPORE PTE, LTD	549300ECECGRGY7HDR54	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH, PIERCE, FENNER & SMITH INCORPORATED	8NAV4770Y26Q87Y0QP81	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	ML BANDERIA CAYMAN BRL INC	549300OD3WGWZUBOK3V33	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	NB HOLDINGS CORPORATION	KICLUKNX9RFGEJXSJP27	Subsidiary
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	OPALA CAPITAL FUND LTD	549300R84A8ZNXOVU91	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH (SINGAPORE) PTE. LTD.	R1HZTRVJIPINQ3O52818	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH FAR EAST LIMITED	549300VDY6P7FVMD4W57	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	MERRILL LYNCH JAPAN FINANCE GK	T64FIORITX2I8QH5D93	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	BofA SECURITIES, INC.	549300HN4UKV1E2R3U73	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	FIA JERSEY HOLDINGS LIMITED	549300J6XRVY4QMEG47	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FHOWJAPHEHTIQ77	Affiliate
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	BANK OF AMERICA EUROPE DESIGNATED ACTIVITY COMPANY	EQYXK865F381Q21S3020	Affiliate

