

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: MERRILL LYNCH B.V.

Date : 01 August 2023

Disclosing Counterparty	Legal Entity Identifier	Counterparty to transaction	Legal Entity Identifier	Relationship between counterparties
MERRILL LYNCH B.V.	549300RQ1D1WIE085245	MERRILL LYNCH CAPITAL SERVICES, INC	GDWTXX036O1TB7DW3U69	Affiliate
MERRILL LYNCH B.V.	549300RQ1D1WIE085245	MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Affiliate
MERRILL LYNCH B.V.	549300RQ1D1WIE085245	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Affiliate
MERRILL LYNCH B.V.	549300RQ1D1WIE085245	BofA SECURITIES EUROPE SOCIÉTÉ ANONYME	549300FH0WJAPEHTIQ77	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.

