

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 : 28 March 2019

| Disclosing Counterparty | Legal Entity Identifier | Counterparty to transaction | Legal Entity Identifier | Relationship between counterparties |
|-------------------------|-------------------------|--|-------------------------|-------------------------------------|
| MERRILL LYNCH B.V. | 549300RQ1D1WIE085245 | MERRILL LYNCH CAPITAL SERVICES, INC | GDWTXX03601TB7DW3U69 | 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.