



Dear Sir/ Madam,

The European Market Infrastructure Regulation – Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories (“EMIR”) requires that relevant EU Bank of America Merrill Lynch entities perform portfolio reconciliations with its counterparties. Certain Bank of America Merrill Lynch entities have adhered to the ISDA 2013 EMIR Portfolio Reconciliation, Dispute Resolution and Disclosure Protocol (the “EMIR PRDR Protocol”) and we have identified that your firm has either adhered to the EMIR PRDR Protocol or entered into an equivalent written agreement with us relating to portfolio reconciliation.

In addition to the information provided in the EMIR PRDR Protocol or the equivalent written agreement between us, we require some further information in order to successfully implement this portfolio reconciliation requirement rule. We request you please complete the questionnaire below and return to: [Derivatives Recon EMIR@bofa.com](mailto:Derivatives_Recon_EMIR@bofa.com).

Please note the relevant Bank of America Merrill Lynch entities have elected to be a portfolio data ‘Sending’ entity for the purposes of portfolio reconciliation.

- Should your firm elect to be a portfolio data ‘Receiving’ entity, portfolio data will be accessible to you from our ML Clear Service, which is a Bank of America Merrill Lynch secured website portal.
- Should your firm elect to be a portfolio data ‘Sending’ entity and you are a subscriber to TriResolve, we request you upload your portfolio data to TriOptima’s TriResolve platform, which is also our third party reconciliation service provider, and we will each perform a bilateral reconciliation.
- Should your firm elect to be a portfolio data ‘Sending’ entity and you are not a Tri-Resolve subscriber, we request you send portfolio data to TriOptima’s TriResolve QuickPort platform which is our third-party reconciliation service provider. As Bank of America Merrill Lynch is also a portfolio data ‘Sending’ entity, portfolio data will be accessible to you from our ML Clear Service website portal.

Please also note that portfolio reconciliation may include, without limitation, disclosures of counterparty information and portfolio data for purposes of complying with EMIR requirements.

In addition, for the purposes of any portfolio reconciliation under EMIR, we will treat your firm according to the client classification you have represented to us. The relevant classifications are financial counterparty (“FC”), non-financial counterparty above the clearing threshold (“NFC+”) or non-financial counterparty below the clearing threshold (“NFC-”). **If you have not done so already, please determine your counterparty classification and email this to us as soon as possible.** We will need to assume the most conservative classification if you do not tell us. For example, if you are an NFC-, you may be treated as an NFC+.

Please complete the attached questionnaire to provide the information we need to engage in portfolio reconciliations and return it to us at [Derivatives Recon EMIR@bofa.com](mailto:Derivatives_Recon_EMIR@bofa.com).

Kind regards,

Portfolio Reconciliation and Dispute Resolutions Team

[Derivatives Recon EMIR@bofa.com](mailto:Derivatives_Recon_EMIR@bofa.com)



EMIR COUNTERPARTY PORTFOLIO RECONCILIATION & DISPUTE RESOLUTION QUESTIONNAIRE

Please advise your:

1. Legal Long Name (or Legal Long Name of Investment Manager if applicable)
2. Legal Entity Identifier (LEI) and/or CFTC Interim Compliant Identifier CICI if applicable

How will your firm reconcile eligible uncleared OTC derivative trades?

If you are a **'receiving'** entity:

Arrangements will need to be made to provide your firm with the relevant data on our secure portal. Please provide us with the appropriate operational and/or technology contact(s) for this set up: Name, phone number, e-mail address

If you are a **'sending'** entity:

1. Will you reconcile via Tri-Resolve? Yes or No?
2. If Yes to question #1, please confirm that you will upload **ALL** in scope non cleared OTC derivative products (collateralized and non-collateralized).
3. If No to question #1, we request you provide your swap valuation data to Tri-Resolve via their secured website portal QuickPort. This upload should include **ALL** in scope non cleared OTC derivative products (collateralized and non-collateralized).

**Please note: If you are not a subscriber to Tri-Resolve, we will make portfolio data available to you via ML Clear Service which is our secure website portal.*

With what frequency will your firm reconcile?

1. Daily reconciliation based on classification and trade volume. Yes or No? If No, please proceed to questions #2, #3, and #4.
2. If No to question #1, and the classification and trade volume requires weekly reconciliation, please confirm the close of business you prefer to use for reconciliation.
3. If No to question #1, and the classification and trade volume requires quarterly reconciliation, please confirm the close of business date you prefer to use for reconciliation.
4. If No to question #1, and the classification and trade volume requires yearly reconciliation, please confirm the close of business date you prefer to use for reconciliation.

Will your reconciliation be done by a Third Party?

1. Will a Third Party Fund Administrator manage your reconciliation on your behalf? If so, please provide us with the relevant contacts name and e-mail address. We will consider this an authorization on your part to provide your data to this Third Party.