



To:
Clients receiving clearing services from Merrill Lynch International

Date:
10 February 2026

FIA Template EMIR Article 7a (3) Written Statement

Version 1 – CSP to clients

February 2026

Throughout this document references to "we", "our" and "us" are references to the clearing member or the client providing clearing services ("clearing service provider"). References to "you" and "your" are references to the client receiving such services.

This is addressed to you by **Merrill Lynch International, LEI - GGDZP1UYGU9STUHRDP48** in relation to the derivatives clearing services which we provide to you and which relate to the obligations set out in EMIR¹ Article 7a(1) ('Active Account Requirement'), to which you have told us that you are subject.

Pursuant to the EMIR Active Account Requirement RTS² Article 2(1)(e), [you have told us] that you are required to provide your competent authority with a written statement confirming that we, in our capacity as your clearing service provider, have the operational capacity to clear in the account which we hold on your behalf at an authorised CCP for these purposes up to either

- (i) three times the gross notional value cleared in that account by you for the previous 12 months in the derivative contracts referred to in Article 7a(6) of EMIR; or
- (ii) the total gross notional value cleared at any CCP by you for the previous 12 months in the derivative contracts referred to in Article 7a(6) of EMIR,

in each case, within a 1-month period.

We hereby confirm that we, as your clearing services provider, are in a position to satisfy the operational capacity conditions under (i) set out above as of 15th

¹ <https://eur-lex.europa.eu/legal-content/EN/TXT/?uri=CELEX%3A02012R0648-20250117>

² Commission Delegated Regulation (EU) 2026/305 of 29 October 2025 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council with regard to regulatory technical standards specifying the operational conditions, the representativeness obligation and the reporting requirements related to the active account requirement. [Delegated regulation - EU - 2026/305 - EN - EUR-Lex](#)



December 2025 in respect of OTC interest rate derivatives and as of 18th December 2025 in respect of short term interest rate futures (STIRs).

This statement

- (a) is given to satisfy the regulatory requirements specified, without reference to the financial resources which would be required to enable you to clear such additional positions;
- (b) relates to operational capacity only and has been prepared solely for purposes of the confirmation you have requested to comply with your obligations under Article 2(1)(e) of the EMIR Active Account Requirement RTS. It does not amend the limits or any other commercial terms that have been separately provided to you, and
- (c) assumes that any third parties, including any trade affirmation service providers, have the capacity to accept and confirm the relevant trades and that the authorised CCP at which the relevant account is set up is in a position to accept such positions for clearing.

We confirm that you may share this written statement with your competent authority for the purposes of demonstrating your compliance with Article 2(1)(e) of the EMIR Active Account Requirement RTS.

Merrill Lynch International:

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