

## Overview and Structure

### Merrill Lynch International Overview

- MLI's principal activities are to provide a wide range of financial services to international clients in Europe, the Middle East and Africa, Asia Pacific and the Americas, to act as a broker dealer in financial instruments and to provide corporate finance advisory services. MLI also provides a number of post trade related services to third party clients, including settlement and clearing services to third party clients
- Merrill Lynch International is headquartered in the United Kingdom

### MLI Legal Entity details

- Legal Entity name is Merrill Lynch International
- Company Number: 2312079
- Registered Office Address is: King Edward Street, London, EC1A 1HQ, United Kingdom
- Telephone number: +44 (0) 20 7628 1000
- Official Website address: <https://about.bankofamerica.com>
- GIIN Number: CCR4YT.00001.ME.826
- Foreign TIN: 268 93510 13503; US TIN: 13-3779485
- VAT: GB245122493

### MLI Legal Entity Identifier (LEI)

- LEI: GGDZP1UYGU9STUHRDP48
- Confirmation of LEI can be found at the [Global Legal Entity Identifier website](#)

### MLI Date of Incorporation

- Date of Incorporation/Registration is 2 November 1988
- For more information regarding registration, please visit the [Companies House website](#)

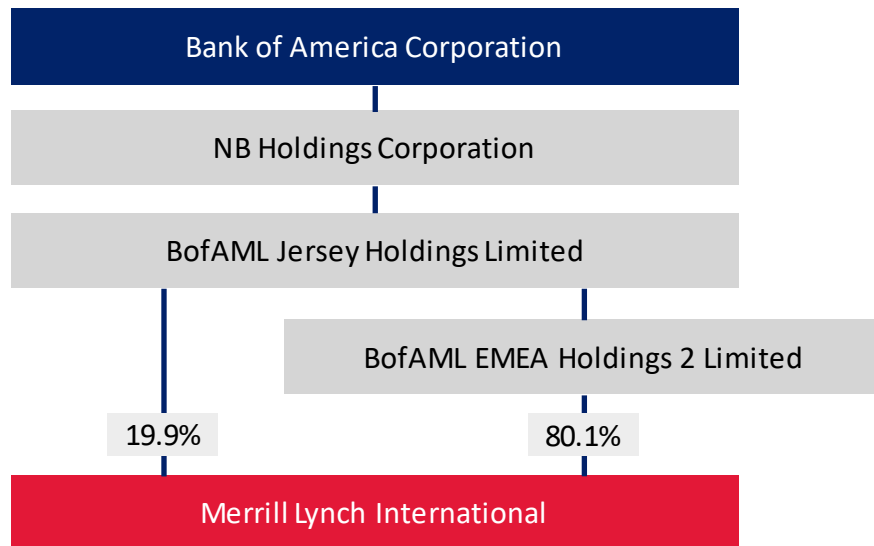
### MLI Regulatory Information

- MLI is authorised by the Prudential Regulation Authority ('PRA') and regulated by both the PRA and the Financial Conduct Authority ('FCA')

### MLI Structure

- MLI is a subsidiary of BofAML Jersey Holdings Limited (19.9% shareholding) and BofAML EMEA Holdings 2 Limited (80.1%) both incorporated in Jersey, and the ultimate parent of MLI and controlling party is Bank of America Corporation (BAC); organised and existing under the laws of the State of Delaware in the United States of America; which is listed on the New York Stock Exchange
- BAC Registered Office: 1209 Orange Street - Corporation Trust Center, Wilmington DE 19801, United States
- BAC Principal Executive Offices: Bank of America Corporate Center, 100 North Tryon Street, Charlotte, North Carolina 28255, United States
- Bank of America Corporation is listed on the NYSE (ticker = BAC)

## Bank of America Ownership Structure for Merrill Lynch International



## Ultimate Beneficial Owner

- There is no natural person who holds 25% or more in MLI or any other company in the chain of ownership up to Bank of America Corporation

## MLI Board Structure

### Merrill Lynch International Directors

	Appointed	
▪ Bernard Mensah	15/06/2015	
▪ James O’Neil	12/02/2021	
▪ Martina Slowey	22/09/2022	
▪ Pierre Jacques Philippe de Weck	04/06/2018	Non-Executive Director
▪ Richard Keys	17/05/2017	Non-Executive Director
▪ Rosemary Thorne	03/08/2017	Non-Executive Director
▪ Tom Woods	10/03/2020	Non-Executive Director

## Senior Managers

- Review the “Individuals” on the [FCA Financial Services Register](#)

## Authorised Signers

- MLI does not maintain an authorised signatory list. MLI has an authorised signatory policy (the “Policy”) and individuals may be authorised to sign on behalf of MLI if they meet certain criteria under the Policy or if they are granted a Power of Attorney in accordance with the Policy

## Financial Performance – for the year ended 31 December 2022

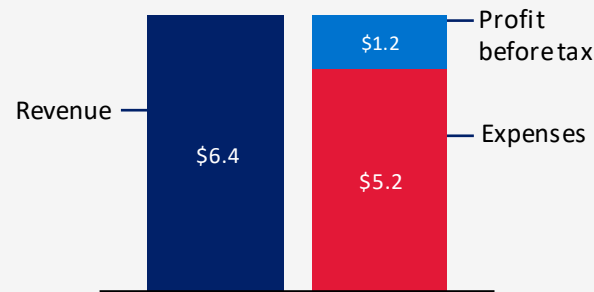
### Primary Business Activities

- Broker and dealer in equities and fixed income, currency and commodities financial instruments
- Investment banking advisory and underwriting services
- Post trade related services
- Equity and fixed income research

### Credit Rating

- Credit Ratings can be found on the [Investor Relations website](#)

### MLI Revenue, Expenses and Profit (UK GAAP in \$ billions)

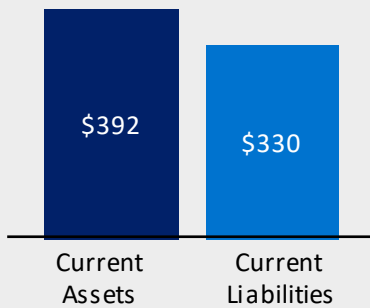


Source: MLI 2022 Financial Statements

## Financial Position – as of 31 December 2022

### Balance Sheet Composition

#### MLI Current Assets and Liabilities (UK GAAP in \$ billions)



Source: MLI 2022 Financial Statements

### Capital Adequacy and Leverage metrics

#### Key Metrics ((\$ billions)



Source: MLUKCH 2022 Pillar 3 Disclosure, until 1st November 2023 MLUKCH was MLI's parent company, following a restructure MLI will produce a standalone Pillar 3 Disclosure for full year 2023.

## Market Access

MLI has the ability to trade with international clients on various exchanges and trading facilities either via direct membership to those trading venues, via membership of other affiliated legal entities (e.g. France, Spain, Saudi Arabia, Turkey, South Africa), or via third party brokers (e.g. Dubai, Qatar, Hungary, Czech Republic).

Examples of venues that MLI has access to, includes but is not limited to:

### Exchange Memberships

- Austria (Wiener Börse)
- Belgium (Euronext Brussels)
- Denmark (Nasdaq OMX Copenhagen)
- Finland (Nasdaq OMX Helsinki)
- France (Euronext Paris)
- Germany (Deutsche Börse)
- Greece (Athex)
- Ireland (Euronext Dublin)
- Israel (Tel-Aviv Stock Exchange)
- Italy (Borsa Italiana)
- Netherlands (Euronext Amsterdam)
- Norway (Oslo Børs, Nasdaq OMX Nordic Derivatives)
- Poland (Warsaw Stock Exchange)
- Portugal (Euronext Lisbon)
- Sweden (Nasdaq OMX Stockholm)
- Switzerland (SIX Swiss Exchange)
- UK (London Stock Exchange, London Metal Exchange)
- Derivatives exchanges incl. Eurex, ICE Futures Europe, MEFF and Euronext

### Multi-Lateral Trading Facilities

- Aquis Exchange
- Cboe Europe
- Equiduct
- ITG POSIT
- Turquoise
- Various MTS facilities including Euro MTS, MTS Germany, MTS France, etc.

### Systematic Internalisers

- BofA's own systematic internaliser
- Virtu Financial
- Tower Research

## Additional Information & Resources

### Policies

#### MIFID II - Markets in Financial Instruments Directive

The revised Markets in Financial Instruments Directive and associated Regulation (together, “MiFID II”) are EU financial markets legislation that took effect from 3 January, 2018. They have subsequently been ‘onshored’ to the UK, via a combination of legislation made by HM Treasury and rules contained in the FCA Handbook and the PRA Rulebook. By accessing this link: [MiFID II Key Information](#) - you will find key documentation, useful links to external resources, along with contact details should you require additional information on MiFID II, including:

- General Terms & Conditions of Business for Professional Clients and Eligible Counterparties.
- BofA EMEA Order Execution Policy Summary
- BofA Inducements Policy Summary
- Systematic Internaliser Disclosures Document
- BofA EMEA Conflicts of Interest Policy
- BofA EMEA Allocation and Distribution Policy

### Bank of America Code of Conduct resources

- Code of Conduct Disclosure can be found on [Code of Conduct website](#)

### Bank of America Anti-Money Laundering resources

- To obtain the following documents please visit the AML section on the BAC [Investor Relations Website](#)
  - Bank of America AML and Counter-Terrorist Financing Policy Statement
  - AML Questionnaire (Wolfsberg FCCQ)
  - Bank of America AML Compliance Program Letter
  - Bank of America Economic Sanctions Compliance Program Letter

### Bank of America Corporate Governance resources

- Certificate of Incorporation, Bylaws, Corporate Governance Guidelines, Nomination of Directors and, Stockholder Proposals can be found on the [Corporate Governance website](#)

### Bank of America Central Investor Relations Website

- For further information please visit the Investor Relations website: [Investor Relations Website](#)