



DISCLOSURE IN ACCORDANCE
WITH ARTICLE 11(11) EMIR AND
ARTICLE 20 EMIR DELEGATED
REGULATION (EU) 149/2013

June 28, 2024



Disclosure in accordance with Article 11(11) EMIR and Article 20 EMIR Delegated Regulation (EU) 149/2013

The below listed application by The Bank of New York Mellon Corporation ('BNY') group entities set out below for an exemption from initial margin and variation margin in respect of intragroup margin requirements under Regulation (EU) No 648/2012 ('EMIR'), as amended by Regulation (EU) 2019/834 of the European Parliament and of the Council of 20 May 2019 ('EMIR Refit'), (together EU EMIR) as it forms part of 'retained EU law', as defined in the European Union (Withdrawal) Act 2018 (as amended from time to time), from 1 January 2021 ('UK EMIR'), has been authorised by the Financial Conduct Authority.

BNY has chosen to put in place intragroup arrangements to comply with the variation margin requirements.

Counterparty pairings approved for the intragroup exemption to the margin requirements:

Counter-party 1	Counter-party 1 LEI	Counter-party 2	Counter-party 2 LEI	Relationship between Counter-parties	Full or partial Exemption	Notional aggregate amount of the OTC derivative contracts for which the intragroup exemption applies ¹
The Bank of New York Mellon (International) Limited	549300KP56LL8NKKFL47	The Bank of New York Mellon	HPFHU00Q28E4N0NFVK49	Intragroup affiliates	Full	Annual volume up to USD 1bn

¹Based upon our best estimation of new activity for the entity