

The European Market Infrastructure Regulation (EMIR) sets out minimum risk-mitigation techniques that apply to financial counterparties and non-financial counterparties that enter into non-cleared OTC derivative contracts. In particular, Article 11(3) of EMIR requires that financial counterparties, and non-financial counterparties that exceed the clearing threshold set out in Article 10 of EMIR, shall have risk-management procedures in place that require the timely, accurate and appropriately segregated exchange of collateral with respect to non-cleared OTC derivative contracts. Non-cleared OTC derivative contracts entered into between entities that are part of the same group, however, may benefit from an intragroup exemption for the exchange of collateral, provided certain criteria are satisfied and, where required, exemption applications have been made to national competent authorities.

Barclays has submitted applications to the relevant EU regulators in respect of the exemption from margin requirements for intragroup transactions under Article 11 of EMIR and Commission Delegated Regulation (EU) 2016/2251 supplementing EMIR with regard to regulatory technical standards on risk mitigation techniques for OTC derivative contracts not cleared by a central counterparty. Counterparty pairings approved for the intragroup exemption:

Counterparty 1	Counterparty 2	LEIs of relevant counterparties		Relationship between the counterparties	Full or partial exemption*	Notional aggregate amount of the OTC derivative contracts for which the intragroup exemption applies**	Relevant regulator
		Counterparty 1	Counterparty 2				
Barclays Capital Securities Limited (UK) -BCSL	Barclays Securities Japan Limited	K9WDOH4D2PYBLSLOB484	213800A9GT65GAES2V60	Affiliate	Full	Unlimited	FCA
Barclays Capital Securities Limited (UK) -BCSL	BMBS Barclays Merchant Bank (Singapore) Ltd. (UK)	K9WDOH4D2PYBLSLOB484	549300D0MXZI5EKQWT88	Affiliate	Full	Unlimited	FCA
Barclays Capital Securities Limited (UK) -BCSL	Barclays Bank Ireland PLC - BBI	K9WDOH4D2PYBLSLOB484	2G5BKIC2CB69PRJH1W31	Affiliate	Full	Unlimited	FCA / CBI
Barclays Bank PLC (UK) -BBPLC	Barclays Capital Derivatives Funding (US) - BCDF	G5GSEF7VJP517OUK5573	5493008UPHNJWV665049	Parent	Full	Unlimited	FCA
Barclays Bank PLC (UK) -BBPLC	Barclays Capital Securities Limited (UK) - BCSL	G5GSEF7VJP517OUK5573	K9WDOH4D2PYBLSLOB484	Parent	Full	Unlimited	FCA
Barclays Bank PLC (UK) -BBPLC	HYMF Inc. (US)	G5GSEF7VJP517OUK5573	549300087TDSTCLFAC60	Parent	Full	Unlimited	FCA
Barclays Bank PLC (UK) -BBPLC	Barclays Bank (Suisse) SA	G5GSEF7VJP517OUK5573	9FOPMWWYDO3HTZWH0BU41	Parent	Full	Unlimited	FCA
Barclays Bank PLC (UK) -BBPLC	Barclays Bank Mexico SA (Mexico)	G5GSEF7VJP517OUK5573	549300TMH5W90U8OTT58	Parent	Full	Unlimited	FCA
Barclays Bank PLC (UK) -BBPLC	Barclays Services Limited	G5GSEF7VJP517OUK5573	213800WPZYBPB6WU3U15	Affiliate	Full	Unlimited	FCA
Barclays Bank PLC (UK) -BBPLC	Barclays Capital Cayman Limited - BCCL	G5GSEF7VJP517OUK5573	213800ABLXP1DPLXNQ90	Parent	Full	Unlimited	FCA
Barclays Bank PLC (UK) -BBPLC	BMBS Barclays Merchant Bank (Singapore) Ltd. (UK)	G5GSEF7VJP517OUK5573	549300D0MXZI5EKQWT88	Parent	Full	Unlimited	FCA
Barclays Bank PLC (UK) -BBPLC	Barclays Securities Japan Limited (Japan)- BSJL	G5GSEF7VJP517OUK5573	213800A9GT65GAES2V60	Parent	Full	Unlimited	FCA
Barclays Bank PLC (UK) -BBPLC	Barclays Bank Ireland PLC - BBI	G5GSEF7VJP517OUK5573	2G5BKIC2CB69PRJH1W31	Parent	Full	Unlimited	FCA / CBI

\*\*'Unlimited' denotes that the relevant regulator has not placed a limit on the notional amount of non-centrally cleared derivatives that may be put in place. The use of exemptions is dependent on the on-going compliance of the counterparties detailed within the submission with the conditions set out in Article 11 of the EMIR.