

Form 603

Corporations Law
Section 671B

Notice of initial substantial holder

To: Company Name/Scheme **OPTHEA LTD**

ACN/ARSN **006 340 567**

1. Details of substantial holder (1)

Name **Bank of America Corporation and its related bodies corporate (See Appendix C)**

ACN/ARSN (if applicable)

The holder became a substantial holder on: **3 October 2019**

2. Details of voting power

The total number of votes attached to all the voting shares in the company or voting interests in the scheme that the substantial holder or an associate (2) had a relevant interest (3) in on the date the substantial holder became a substantial holder are as follows:

Class of securities (4)	Number of securities	Persons' votes (5)	Voting power (6)
Ordinary	13,153,306	13,153,306	5.26%

3. Details of relevant interests

The nature of the relevant interest the substantial holder or an associate had in the following voting securities on the date the substantial holder became a substantial holder are as follows:

Holder of relevant interest	Nature of relevant interest (7)	Class and number of securities
Merrill Lynch (Australia) Futures Ltd	Power to control voting and/or disposal of securities in its capacity as ultimate beneficial owner having a principal position.	Ordinary 11,396,271
Merrill Lynch International (Australia) Ltd	Borrowing of securities pursuant to a Prime Brokerage Agreement (see Appendix B), with power to control the voting and/or disposal of borrowed securities.	Ordinary 1,378,471
Merrill Lynch International	Borrowing of securities pursuant to a Prime Brokerage Agreement (see Appendix B), with power to control the voting and/or disposal of borrowed securities.	Ordinary 378,564

4. Details of present registered holders

The persons registered as holders of the securities referred to in paragraph 3 above are as follows:

Holder of relevant interest	Registered holder of securities	Person entitled to be registered as holder (8)	Class and number of securities
Merrill Lynch (Australia) Futures Ltd	Merrill Lynch (Australia) Nominees Pty Ltd	Merrill Lynch (Australia) Futures Ltd	Ordinary 11,396,271
Merrill Lynch International (Australia) Ltd	Merrill Lynch (Australia) Nominees Pty Ltd	Merrill Lynch International (Australia) Ltd	Ordinary 1,378,471
Merrill Lynch International	Merrill Lynch (Australia) Nominees Pty Ltd	Merrill Lynch International	Ordinary 378,564

5. Consideration

The consideration paid for each relevant interest referred to in paragraph 3 above, and acquired in the four months prior to the day that the substantial holder became a substantial holder is as follows:

Holder of relevant interest	Date of acquisition	Consideration (9)		Class and number of securities
		Cash	Non-cash	
Please see Annexure A.				

6. Associates

The reasons the persons named in paragraph 3 above are associates of the substantial holder are as follows:

Name and ACN/ ARSN (if applicable)	Nature of association
Merrill Lynch (Australia) Futures Ltd	Related body corporate
Merrill Lynch (Australia) Nominees Pty Ltd	Related body corporate
Merrill Lynch International (Australia) Ltd	Related body corporate
Merrill Lynch International	Related body corporate

7. Addresses

The addresses of persons named in this form are as follows:

Name	Addresses
Bank of America Corporation	100 North Tryon Street, Charlotte, North Carolina, 28255, USA
Merrill Lynch (Australia) Futures Ltd	Level 38, Governor Phillip Tower, 1 Farrer Place, Sydney NSW 2000, Australia
Merrill Lynch (Australia) Nominees Pty Ltd	Level 19, 120 Collins St, Melbourne Vic 3000, Australia
Merrill Lynch International (Australia) Ltd	Level 38, Governor Phillip Tower, 1 Farrer Place, Sydney NSW 2000, Australia
Merrill Lynch International	2 King Edward Street, London, England, EC1A 1HQ, United Kingdom.

SIGNATURE

Print Name: Kelvin Kwok

Capacity: Authorised signatory

Sign Here:



Date: 8 October 2019

Appendix A

Date of change	Person whose relevant interest changed	Nature of change (4)	Consideration (5)	Class (6) of securities	Securities affected	Person's votes affected	Remark
6/7/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(500)	(500)	Refer to App. B
6/12/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(916)	(916)	Refer to App. B
6/17/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(5,952)	(5,952)	Refer to App. B
6/27/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(2,602)	(2,602)	Refer to App. B
6/27/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(839)	(839)	Refer to App. B
8/15/2019	Merrill Lynch International (Australia) Limited	Securities borrowed	N/A	Ordinary	828,236	828,236	Refer to App. B
8/19/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(206,488)	(206,488)	Refer to App. B
8/19/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(593,512)	(593,512)	Refer to App. B
8/20/2019	Merrill Lynch International (Australia) Limited	Securities borrowed	N/A	Ordinary	689,968	689,968	Refer to App. B
8/21/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(423,243)	(423,243)	Refer to App. B
8/21/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(267,464)	(267,464)	Refer to App. B
8/22/2019	Merrill Lynch International (Australia) Limited	Securities borrowed	N/A	Ordinary	1,570,937	1,570,937	Refer to App. B
8/23/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(470,851)	(470,851)	Refer to App. B
8/23/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(422,504)	(422,504)	Refer to App. B
8/26/2019	Merrill Lynch International (Australia) Limited	Securities borrowed	N/A	Ordinary	866,012	866,012	Refer to App. B
8/27/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(316,363)	(316,363)	Refer to App. B
8/29/2019	Merrill Lynch International (Australia) Limited	Securities borrowed	N/A	Ordinary	499,009	499,009	Refer to App. B
8/30/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(41,022)	(41,022)	Refer to App. B
8/30/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(57,487)	(57,487)	Refer to App. B

9/2/2019	Merrill Lynch International (Australia) Limited	Securities borrowed	N/A	Ordinary	164,683	164,683	Refer to App. B
9/3/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(15,216)	(15,216)	Refer to App. B
9/4/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(125,980)	(125,980)	Refer to App. B
9/5/2019	Merrill Lynch International (Australia) Limited	Securities borrowed	N/A	Ordinary	90,956	90,956	Refer to App. B
9/6/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(23,487)	(23,487)	Refer to App. B
9/6/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(90,956)	(90,956)	Refer to App. B
9/6/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(192,441)	(192,441)	Refer to App. B
9/6/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(866,012)	(866,012)	Refer to App. B
9/6/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(441,522)	(441,522)	Refer to App. B
9/9/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(25)	(25)	Refer to App. B
9/10/2019	Merrill Lynch International (Australia) Limited	Securities borrowed	N/A	Ordinary	78,455	78,455	Refer to App. B
9/10/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(25)	(25)	Refer to App. B
9/11/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(76,155)	(76,155)	Refer to App. B
9/11/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(149,985)	(149,985)	Refer to App. B
9/11/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(2,300)	(2,300)	Refer to App. B
9/12/2019	Merrill Lynch International (Australia) Limited	Securities borrowed	N/A	Ordinary	152,310	152,310	Refer to App. B
9/13/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(1,880)	(1,880)	Refer to App. B
9/17/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(1,880)	(1,880)	Refer to App. B
9/17/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(10,189)	(10,189)	Refer to App. B
9/18/2019	Merrill Lynch International (Australia) Limited	Securities borrowed	N/A	Ordinary	73,622	73,622	Refer to App. B
9/18/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(126,050)	(126,050)	Refer to App. B

9/19/2019	Merrill Lynch International (Australia) Limited	Securities borrowed	N/A	Ordinary	48,019	48,019	Refer to App. B
9/19/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(54,262)	(54,262)	Refer to App. B
9/19/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(12,311)	(12,311)	Refer to App. B
9/19/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(73,622)	(73,622)	Refer to App. B
9/20/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(910)	(910)	Refer to App. B
9/23/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(4,650)	(4,650)	Refer to App. B
9/23/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(910)	(910)	Refer to App. B
9/24/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(41,549)	(41,549)	Refer to App. B
9/26/2019	Merrill Lynch International (Australia) Limited	Securities returned	N/A	Ordinary	(2,300)	(2,300)	Refer to App. B
9/26/2019	Merrill Lynch International (Australia) Limited	Securities borrowed	N/A	Ordinary	206,572	206,572	Refer to App. B
9/2/2019	Merrill Lynch International	Securities borrowed	N/A	Ordinary	128,000	128,000	Refer to App. B
9/3/2019	Merrill Lynch International	Securities borrowed	N/A	Ordinary	127,972	127,972	Refer to App. B
9/4/2019	Merrill Lynch International	Securities borrowed	N/A	Ordinary	127,972	127,972	Refer to App. B
9/4/2019	Merrill Lynch International	Securities borrowed	N/A	Ordinary	255,972	255,972	Refer to App. B
9/4/2019	Merrill Lynch International	Securities returned	N/A	Ordinary	(128,000)	(128,000)	Refer to App. B
9/4/2019	Merrill Lynch International	Securities returned	N/A	Ordinary	(127,972)	(127,972)	Refer to App. B
9/5/2019	Merrill Lynch International	Securities borrowed	N/A	Ordinary	904,948	904,948	Refer to App. B
9/5/2019	Merrill Lynch International	Securities borrowed	N/A	Ordinary	688	688	Refer to App. B
9/5/2019	Merrill Lynch International	Securities borrowed	N/A	Ordinary	383,944	383,944	Refer to App. B
9/5/2019	Merrill Lynch International	Securities returned	N/A	Ordinary	(127,972)	(127,972)	Refer to App. B
9/5/2019	Merrill Lynch International	Securities returned	N/A	Ordinary	(255,972)	(255,972)	Refer to App. B

9/6/2019	Merrill Lynch International	Securities returned	N/A	Ordinary	(687)	(687)	Refer to App. B
9/6/2019	Merrill Lynch International	Securities returned	N/A	Ordinary	(904,948)	(904,948)	Refer to App. B
9/9/2019	Merrill Lynch International	Securities borrowed	N/A	Ordinary	383,945	383,945	Refer to App. B
9/9/2019	Merrill Lynch International	Securities returned	N/A	Ordinary	(1)	(1)	Refer to App. B
9/9/2019	Merrill Lynch International	Securities returned	N/A	Ordinary	(383,944)	(383,944)	Refer to App. B
9/12/2019	Merrill Lynch International	Securities returned	N/A	Ordinary	(605)	(605)	Refer to App. B
9/19/2019	Merrill Lynch International	Securities returned	N/A	Ordinary	(305)	(305)	Refer to App. B
9/27/2019	Merrill Lynch International	Securities returned	N/A	Ordinary	(4,471)	(4,471)	Refer to App. B
8/26/2019	Merrill Lynch (Australia) Futures Ltd	BUY	7,857	Ordinary	3,022	3,022	N/A
8/26/2019	Merrill Lynch (Australia) Futures Ltd	BUY	11,714	Ordinary	4,538	4,538	N/A
8/27/2019	Merrill Lynch (Australia) Futures Ltd	BUY	12,393	Ordinary	4,494	4,494	N/A
8/27/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,829	Ordinary	1,756	1,756	N/A
8/27/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(1,350,000)	Ordinary	(500,000)	(500,000)	N/A
8/28/2019	Merrill Lynch (Australia) Futures Ltd	BUY	10,825	Ordinary	3,414	3,414	N/A
8/28/2019	Merrill Lynch (Australia) Futures Ltd	BUY	12,141	Ordinary	3,929	3,929	N/A
8/29/2019	Merrill Lynch (Australia) Futures Ltd	BUY	11,324	Ordinary	3,595	3,595	N/A
8/29/2019	Merrill Lynch (Australia) Futures Ltd	BUY	8,188	Ordinary	2,603	2,603	N/A
8/30/2019	Merrill Lynch (Australia) Futures Ltd	BUY	10,711	Ordinary	3,159	3,159	N/A
8/30/2019	Merrill Lynch (Australia) Futures Ltd	BUY	5,244	Ordinary	1,528	1,528	N/A
9/2/2019	Merrill Lynch (Australia) Futures Ltd	BUY	12,481	Ordinary	3,323	3,323	N/A
9/2/2019	Merrill Lynch (Australia) Futures Ltd	BUY	14,139	Ordinary	3,660	3,660	N/A
9/3/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,001	Ordinary	1,032	1,032	N/A
9/3/2019	Merrill Lynch (Australia) Futures Ltd	BUY	5,251	Ordinary	1,435	1,435	N/A
9/4/2019	Merrill Lynch (Australia) Futures Ltd	BUY	8,331	Ordinary	2,204	2,204	N/A
9/4/2019	Merrill Lynch (Australia) Futures Ltd	BUY	8,307	Ordinary	2,147	2,147	N/A
9/4/2019	Merrill Lynch (Australia) Futures Ltd	BUY	3,366	Ordinary	900	900	N/A
9/5/2019	Merrill Lynch (Australia) Futures Ltd	BUY	7,340	Ordinary	2,036	2,036	N/A
9/5/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,875	Ordinary	1,300	1,300	N/A
9/6/2019	Merrill Lynch (Australia) Futures Ltd	BUY	9,828	Ordinary	2,600	2,600	N/A
9/6/2019	Merrill Lynch (Australia) Futures Ltd	BUY	8,495	Ordinary	2,218	2,218	N/A
9/6/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,306	Ordinary	340	340	N/A
9/9/2019	Merrill Lynch (Australia) Futures Ltd	BUY	7,191	Ordinary	1,874	1,874	N/A

9/9/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(4,191)	Ordinary	(1,100)	(1,100)	N/A
9/10/2019	Merrill Lynch (Australia) Futures Ltd	BUY	687	Ordinary	192	192	N/A
9/10/2019	Merrill Lynch (Australia) Futures Ltd	BUY	6,503	Ordinary	1,822	1,822	N/A
9/11/2019	Merrill Lynch (Australia) Futures Ltd	BUY	6,187	Ordinary	1,789	1,789	N/A
9/11/2019	Merrill Lynch (Australia) Futures Ltd	BUY	2,139	Ordinary	629	629	N/A
9/12/2019	Merrill Lynch (Australia) Futures Ltd	BUY	136	Ordinary	41	41	N/A
9/12/2019	Merrill Lynch (Australia) Futures Ltd	BUY	20	Ordinary	6	6	N/A
9/13/2019	Merrill Lynch (Australia) Futures Ltd	BUY	6,215	Ordinary	1,811	1,811	N/A
6/3/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,219	Ordinary	1,966	1,966	N/A
6/3/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(1,229)	Ordinary	(1,966)	(1,966)	N/A
6/6/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,263	Ordinary	1,858	1,858	N/A
6/6/2019	Merrill Lynch (Australia) Futures Ltd	BUY	856	Ordinary	1,259	1,259	N/A
6/7/2019	Merrill Lynch (Australia) Futures Ltd	BUY	926	Ordinary	1,362	1,362	N/A
6/7/2019	Merrill Lynch (Australia) Futures Ltd	BUY	627	Ordinary	922	922	N/A
6/11/2019	Merrill Lynch (Australia) Futures Ltd	BUY	749	Ordinary	1,070	1,070	N/A
6/11/2019	Merrill Lynch (Australia) Futures Ltd	BUY	493	Ordinary	725	725	N/A
6/12/2019	Merrill Lynch (Australia) Futures Ltd	BUY	474	Ordinary	707	707	N/A
6/12/2019	Merrill Lynch (Australia) Futures Ltd	BUY	699	Ordinary	1,043	1,043	N/A
6/13/2019	Merrill Lynch (Australia) Futures Ltd	BUY	603	Ordinary	914	914	N/A
6/13/2019	Merrill Lynch (Australia) Futures Ltd	BUY	888	Ordinary	1,345	1,345	N/A
6/14/2019	Merrill Lynch (Australia) Futures Ltd	BUY	608	Ordinary	980	980	N/A
6/14/2019	Merrill Lynch (Australia) Futures Ltd	BUY	909	Ordinary	1,443	1,443	N/A
6/18/2019	Merrill Lynch (Australia) Futures Ltd	BUY	813	Ordinary	1,300	1,300	N/A
6/18/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,191	Ordinary	1,906	1,906	N/A
6/19/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,331	Ordinary	2,182	2,182	N/A
6/19/2019	Merrill Lynch (Australia) Futures Ltd	BUY	906	Ordinary	1,486	1,486	N/A
6/21/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,363	Ordinary	2,199	2,199	N/A
6/24/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,419	Ordinary	2,253	2,253	N/A
6/25/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,556	Ordinary	2,530	2,530	N/A
6/26/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,815	Ordinary	2,836	2,836	N/A
6/26/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,103	Ordinary	1,710	1,710	N/A
6/27/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,657	Ordinary	2,437	2,437	N/A
6/28/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,646	Ordinary	2,463	2,463	N/A
7/2/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,226	Ordinary	1,830	1,830	N/A
7/2/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,579	Ordinary	2,357	2,357	N/A
7/3/2019	Merrill Lynch (Australia) Futures Ltd	BUY	950	Ordinary	1,418	1,418	N/A
7/3/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,168	Ordinary	1,741	1,741	N/A
7/4/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,040	Ordinary	1,507	1,507	N/A

7/4/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,278	Ordinary	1,879	1,879	N/A
7/5/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,149	Ordinary	1,574	1,574	N/A
7/5/2019	Merrill Lynch (Australia) Futures Ltd	BUY	957	Ordinary	1,311	1,311	N/A
7/8/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,173	Ordinary	1,524	1,524	N/A
7/8/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,035	Ordinary	1,336	1,336	N/A
7/9/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,115	Ordinary	1,445	1,445	N/A
7/9/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(4,663)	Ordinary	(6,089)	(6,089)	N/A
7/9/2019	Merrill Lynch (Australia) Futures Ltd	BUY	5,249	Ordinary	6,817	6,817	N/A
7/9/2019	Merrill Lynch (Australia) Futures Ltd	BUY	958	Ordinary	1,236	1,236	N/A
7/10/2019	Merrill Lynch (Australia) Futures Ltd	BUY	977	Ordinary	1,261	1,261	N/A
7/10/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,230	Ordinary	1,566	1,566	N/A
7/10/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(563)	Ordinary	(728)	(728)	N/A
7/11/2019	Merrill Lynch (Australia) Futures Ltd	BUY	909	Ordinary	1,069	1,069	N/A
7/11/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,154	Ordinary	1,358	1,358	N/A
7/12/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,046	Ordinary	1,308	1,308	N/A
7/12/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,286	Ordinary	1,568	1,568	N/A
7/15/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,028	Ordinary	1,277	1,277	N/A
7/15/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,236	Ordinary	1,545	1,545	N/A
7/16/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,146	Ordinary	1,442	1,442	N/A
7/16/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,448	Ordinary	1,810	1,810	N/A
7/17/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,389	Ordinary	1,725	1,725	N/A
7/17/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,072	Ordinary	1,332	1,332	N/A
7/18/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,398	Ordinary	1,748	1,748	N/A
7/18/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,064	Ordinary	1,332	1,332	N/A
7/19/2019	Merrill Lynch (Australia) Futures Ltd	BUY	987	Ordinary	1,234	1,234	N/A
7/19/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,281	Ordinary	1,601	1,601	N/A
7/22/2019	Merrill Lynch (Australia) Futures Ltd	BUY	3,858	Ordinary	4,823	4,823	N/A
7/22/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(1,953)	Ordinary	(2,411)	(2,411)	N/A
7/22/2019	Merrill Lynch (Australia) Futures Ltd	BUY	966	Ordinary	1,178	1,178	N/A
7/23/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(3,652)	Ordinary	(4,360)	(4,360)	N/A
7/23/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,607	Ordinary	1,948	1,948	N/A
8/7/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,953	Ordinary	2,464	2,464	N/A
8/7/2019	Merrill Lynch (Australia) Futures Ltd	BUY	6,668	Ordinary	3,206	3,206	N/A
8/12/2019	Merrill Lynch (Australia) Futures Ltd	BUY	5,769	Ordinary	1,920	1,920	N/A
8/12/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,974	Ordinary	700	700	N/A
8/13/2019	Merrill Lynch (Australia) Futures Ltd	BUY	7,652	Ordinary	2,886	2,886	N/A
8/13/2019	Merrill Lynch (Australia) Futures Ltd	BUY	6,601	Ordinary	2,525	2,525	N/A
8/14/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,200	Ordinary	1,567	1,567	N/A

8/14/2019	Merrill Lynch (Australia) Futures Ltd	BUY	9,693	Ordinary	3,681	3,681	N/A
8/15/2019	Merrill Lynch (Australia) Futures Ltd	BUY	9,514	Ordinary	3,705	3,705	N/A
8/15/2019	Merrill Lynch (Australia) Futures Ltd	BUY	10,654	Ordinary	4,150	4,150	N/A
8/16/2019	Merrill Lynch (Australia) Futures Ltd	BUY	3,521	Ordinary	1,374	1,374	N/A
8/16/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,215	Ordinary	1,621	1,621	N/A
8/19/2019	Merrill Lynch (Australia) Futures Ltd	BUY	5,113	Ordinary	1,908	1,908	N/A
8/19/2019	Merrill Lynch (Australia) Futures Ltd	BUY	6,146	Ordinary	2,286	2,286	N/A
8/19/2019	Merrill Lynch (Australia) Futures Ltd	BUY	2,640,000	Ordinary	1,000,000	1,000,000	N/A
8/20/2019	Merrill Lynch (Australia) Futures Ltd	BUY	10,912	Ordinary	3,994	3,994	N/A
8/20/2019	Merrill Lynch (Australia) Futures Ltd	BUY	12,586	Ordinary	4,635	4,635	N/A
8/21/2019	Merrill Lynch (Australia) Futures Ltd	BUY	10,711	Ordinary	3,958	3,958	N/A
8/21/2019	Merrill Lynch (Australia) Futures Ltd	BUY	12,457	Ordinary	4,592	4,592	N/A
8/22/2019	Merrill Lynch (Australia) Futures Ltd	BUY	6,612	Ordinary	2,370	2,370	N/A
8/22/2019	Merrill Lynch (Australia) Futures Ltd	BUY	8,602	Ordinary	3,083	3,083	N/A
8/23/2019	Merrill Lynch (Australia) Futures Ltd	BUY	140	Ordinary	53	53	N/A
8/23/2019	Merrill Lynch (Australia) Futures Ltd	BUY	37	Ordinary	14	14	N/A
8/23/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(2,660,000)	Ordinary	(1,000,000)	(1,000,000)	N/A
9/13/2019	Merrill Lynch (Australia) Futures Ltd	BUY	7,163	Ordinary	2,017	2,017	N/A
9/16/2019	Merrill Lynch (Australia) Futures Ltd	BUY	6,083	Ordinary	1,805	1,805	N/A
9/16/2019	Merrill Lynch (Australia) Futures Ltd	BUY	5,066	Ordinary	1,496	1,496	N/A
9/19/2019	Merrill Lynch (Australia) Futures Ltd	BUY	5,484	Ordinary	1,469	1,469	N/A
9/19/2019	Merrill Lynch (Australia) Futures Ltd	BUY	3,631	Ordinary	974	974	N/A
9/23/2019	Merrill Lynch (Australia) Futures Ltd	BUY	6,515	Ordinary	1,729	1,729	N/A
9/24/2019	Merrill Lynch (Australia) Futures Ltd	BUY	2,797,500	Ordinary	750,000	750,000	N/A
9/25/2019	Merrill Lynch (Australia) Futures Ltd	BUY	5,163	Ordinary	1,403	1,403	N/A
9/25/2019	Merrill Lynch (Australia) Futures Ltd	BUY	2,254	Ordinary	613	613	N/A
9/26/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,022	Ordinary	1,108	1,108	N/A
10/1/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,296,000	Ordinary	1,200,000	1,200,000	N/A
10/2/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,758	Ordinary	1,348	1,348	N/A
10/2/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(17,945)	Ordinary	(5,127)	(5,127)	N/A
10/2/2019	Merrill Lynch (Australia) Futures Ltd	BUY	5,047	Ordinary	1,447	1,447	N/A
10/3/2019	Merrill Lynch (Australia) Futures Ltd	BUY	14,593	Ordinary	4,400	4,400	N/A
10/3/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(41)	Ordinary	(12)	(12)	N/A
10/3/2019	Merrill Lynch (Australia) Futures Ltd	BUY	1,869	Ordinary	563	563	N/A
10/3/2019	Merrill Lynch (Australia) Futures Ltd	BUY	11,293,838	Ordinary	3,467,239	3,467,239	N/A
9/30/2019	Merrill Lynch (Australia) Futures Ltd	BUY	3,067	Ordinary	900	900	N/A
9/30/2019	Merrill Lynch (Australia) Futures Ltd	BUY	30,914	Ordinary	9,228	9,228	N/A
9/30/2019	Merrill Lynch (Australia) Futures Ltd	BUY	884	Ordinary	254	254	N/A

9/27/2019	Merrill Lynch (Australia) Futures Ltd	BUY	2,380	Ordinary	700	700	N/A
9/27/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,597	Ordinary	1,314	1,314	N/A
9/20/2019	Merrill Lynch (Australia) Futures Ltd	BUY	3,550	Ordinary	957	957	N/A
9/20/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,050	Ordinary	1,097	1,097	N/A
9/18/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,818	Ordinary	1,258	1,258	N/A
9/18/2019	Merrill Lynch (Australia) Futures Ltd	BUY	5,112	Ordinary	1,312	1,312	N/A
9/18/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(16,863)	Ordinary	(4,269)	(4,269)	N/A
9/17/2019	Merrill Lynch (Australia) Futures Ltd	BUY	5,771	Ordinary	1,581	1,581	N/A
9/17/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(3,092)	Ordinary	(866)	(866)	N/A
8/15/2019	Merrill Lynch (Australia) Futures Ltd	BUY	2,630,000	Ordinary	1,000,000	1,000,000	N/A
8/14/2019	Merrill Lynch (Australia) Futures Ltd	BUY	7,760,861	Ordinary	2,984,220	2,984,220	N/A
8/9/2019	Merrill Lynch (Australia) Futures Ltd	BUY	4,554	Ordinary	1,693	1,693	N/A
10/1/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(5,334)	Ordinary	(1,497)	(1,497)	N/A
10/1/2019	Merrill Lynch (Australia) Futures Ltd	BUY	2,129	Ordinary	593	593	N/A
10/1/2019	Merrill Lynch (Australia) Futures Ltd	BUY	5,783	Ordinary	1,657	1,657	N/A
10/1/2019	Merrill Lynch (Australia) Futures Ltd	SELL	(25,143)	Ordinary	(7,193)	(7,193)	N/A

Appendix B-1: Prescribed information

Type of agreement	International Prime Brokerage Agreement
Parties to agreement	Merrill Lynch International, Merrill Lynch International (Australia) Limited and Regal Funds Management Pty Limited as Trustee of Regal Australian Long Short Equity Fund
Holder of voting rights	Securities borrower. Securities lender may instruct the registered holder to vote on securities.
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	On recall of the securities loan by the securities lender.
Does the borrower have the right to return early?	Yes
If yes, detail	Securities borrower will have right to return assets at any time.
Does the lender have the right to recall early?	Yes
If yes, detail	Securities lender will have right to recall assets at any time.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	N/A

Appendix B-2: Prescribed information

Type of agreement	International Prime Brokerage Agreement
Parties to agreement	Merrill Lynch International, Merrill Lynch International (Australia) Limited and Susquehanna Pacific Pty Ltd
Holder of voting rights	Securities borrower. Securities lender may instruct the registered holder to vote on securities.
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	On recall of the securities loan by the securities lender.
Does the borrower have the right to return early?	Yes
If yes, detail	Securities borrower will have right to return assets at any time.
Does the lender have the right to recall early?	Yes
If yes, detail	Securities lender will have right to recall assets at any time.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	N/A

Appendix B-3: Prescribed information

Type of agreement	International Prime Brokerage Agreement
Parties to agreement	Merrill Lynch International, Merrill Lynch International (Australia) Limited and Regal Funds Management Pty Limited as Trustee of Tasman Market Neutral Fund
Holder of voting rights	Securities borrower. Securities lender may instruct the registered holder to vote on securities.
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	On recall of the securities loan by the securities lender.
Does the borrower have the right to return early?	Yes
If yes, detail	Securities borrower will have right to return assets at any time.
Does the lender have the right to recall early?	Yes
If yes, detail	Securities lender will have right to recall assets at any time.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	N/A

Appendix B-4: Prescribed information

Type of agreement	International Prime Brokerage Agreement
Parties to agreement	Merrill Lynch International and Virtu Financial Asia Pty Ltd
Holder of voting rights	Securities borrower. Securities lender may instruct the registered holder to vote on securities.
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	On recall of the securities loan by the securities lender.
Does the borrower have the right to return early?	Yes
If yes, detail	Securities borrower will have right to return assets at any time.
Does the lender have the right to recall early?	Yes
If yes, detail	Securities lender will have right to recall assets at any time.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	N/A

Appendix B-5: Prescribed information

Type of agreement	International Prime Brokerage Agreement
Parties to agreement	Merrill Lynch International, Merrill Lynch International (Australia) Limited and Regal Funds Management Pty Limited as Trustee of Atlantic Absolute Return Fund
Holder of voting rights	Securities borrower. Securities lender may instruct the registered holder to vote on securities.
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	On recall of the securities loan by the securities lender.
Does the borrower have the right to return early?	Yes
If yes, detail	Securities borrower will have right to return assets at any time.
Does the lender have the right to recall early?	Yes
If yes, detail	Securities lender will have right to recall assets at any time.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	N/A

Appendix B-6: Prescribed information

Type of agreement	International Prime Brokerage Agreement
Parties to agreement	Merrill Lynch International and SSWTRADING
Holder of voting rights	Securities borrower. Securities lender may instruct the registered holder to vote on securities.
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	On recall of the securities loan by the securities lender.
Does the borrower have the right to return early?	Yes
If yes, detail	Securities borrower will have right to return assets at any time.
Does the lender have the right to recall early?	Yes
If yes, detail	Securities lender will have right to recall assets at any time.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	N/A

Appendix B-7: Prescribed information

Type of agreement	International Prime Brokerage Agreement
Parties to agreement	Merrill Lynch International and Integrated Core Strategies (Asia)
Holder of voting rights	Securities borrower. Securities lender may instruct the registered holder to vote on securities.
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	On recall of the securities loan by the securities lender.
Does the borrower have the right to return early?	Yes
If yes, detail	Securities borrower will have right to return assets at any time.
Does the lender have the right to recall early?	Yes
If yes, detail	Securities lender will have right to recall assets at any time.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	N/A

Appendix B-8: Prescribed information

Type of agreement	International Prime Brokerage Agreement
Parties to agreement	Merrill Lynch International and Equity Trustees Limited As Trustee And Responsible Entity Of Regal Investment Fund
Holder of voting rights	Securities borrower. Securities lender may instruct the registered holder to vote on securities.
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	On recall of the securities loan by the securities lender.
Does the borrower have the right to return early?	Yes
If yes, detail	Securities borrower will have right to return assets at any time.
Does the lender have the right to recall early?	Yes
If yes, detail	Securities lender will have right to recall assets at any time.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	N/A

Appendix B-9: Prescribed information

Type of agreement	Securities Lending Agreement
Parties to agreement	Merrill Lynch International and Millennium Capital Management (Singapore) Pte. Ltd
Holder of voting rights	Securities borrower. Securities lender may instruct the registered holder to vote on securities.
Are there any restrictions on voting rights?	No
If yes, detail	N/A
Scheduled return date (if any)	On recall of the securities loan by the securities lender.
Does the borrower have the right to return early?	Yes
If yes, detail	Securities borrower will have right to return assets at any time.
Does the lender have the right to recall early?	Yes
If yes, detail	Securities lender will have right to recall assets at any time.
Will the securities be returned on settlement?	Yes
If yes, detail any exceptions	N/A

Appendix C

Related bodies corporate	Incorporated	ACN/Registration/Incorporation Number
Merrill Lynch International	United Kingdom	2312079
ML UK Capital Holdings	United Kingdom	4971231
BofAML EMEA Holdings 2 Limited	United States	119605
Merrill Lynch (Australia) Futures Limited	Australia	003639674
Merrill Lynch International (Australia) Limited	Australia	002892846
Merrill Lynch Markets (Australia) Pty. Limited	Australia	075587816
Merrill Lynch (Australasia) Pty. Limited	Australia	075923894
Bank of America Global Holdings, LLC	United States	5169939
BofAML Jersey Holdings Limited	Jersey	115831
NB Holdings Corporation	United States	2361372
Bank of America Corporation	United States	N/A628