

Form 603

Corporations Law
Section 671B

Notice of initial substantial holder

To: Company Name/Scheme T.F.S. CORPORATION LTD

ACN/ARSN 092 200 854

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: 29 Jul 2015

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	16,469,161	16,469,161	5.02%

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 9,408,784
Merrill Lynch International (Australia) Ltd	Borrowing of securities pursuant to a International Prime Brokerage Agreement (see Appendix B), with power to control the voting and/or disposal of borrowed securities.	Ordinary 3,172,709
Merrill Lynch International (Australia) Ltd	Borrowing of securities pursuant to a Securities Lending Agreement (see Appendix B), with power to control the voting and/or disposal of borrowed securities.	Ordinary 1,700,000
Merrill Lynch, Pierce, Fenner & Smith	Power to control voting and/or disposal of securities in its capacity as ultimate beneficial owner having a principal position.	Ordinary 47,700
Merrill Lynch, Pierce, Fenner & Smith	Borrowing of securities pursuant to a Securities Lending Agreement (see Appendix B), with power to control the voting and/or disposal of borrowed securities.	Ordinary 819,000
Merrill Lynch International	Borrowing of securities pursuant to a Securities Lending Agreement (see Appendix B), with power to control the voting and/or disposal of borrowed securities.	Ordinary 1,300,000
Merrill Lynch International	Power to control voting and/or disposal of securities in its capacity as ultimate beneficial owner having a principal position.	Ordinary 20,968

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 9,408,784
Merrill Lynch International (Australia) Ltd	MLEQ Nominees Pty Ltd	Merrill Lynch International (Australia) Ltd	Ordinary 4,872,709
Merrill Lynch, Pierce, Fenner & Smith Incorporated	Merrill Lynch (Australia) Nominees Pty Ltd	Merrill Lynch, Pierce, Fenner & Smith Incorporated	Ordinary 866,700
Merrill Lynch International	Merrill Lynch (Australia) Nominees Pty Ltd	Merrill Lynch International	Ordinary 1,320,968

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 International	Related body corporate
Merrill Lynch International (Australia) Ltd	Related body corporate
Merrill Lynch, Pierce, Fenner & Smith	Related body corporate

7. Addresses

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

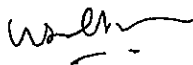
Name	Addresses
Bank of America Corporation	100 North Tryon Street, Charlotte, North Carolina, 28255, USA
Merrill Lynch (Australia) Futures Ltd	Level 38, Governor Phillip Tower, 1 Farrer Place, Sydney NSW 2000, Australia
Merrill Lynch International (Australia) Ltd	Level 38, Governor Phillip Tower, 1 Farrer Place, Sydney NSW 2000, Australia
Merrill Lynch, Pierce, Fenner & Smith	Corporation Trust Center, 1209 Orange Street, Wilmington Delaware, 19801, United States
Merrill Lynch International	2 King Edward Street, London, England, EC1A 1HQ, United Kingdom

SIGNATURE

Print Name: Roland Chan

Capacity: Authorised signatory

Sign Here:



Date: 05 August 2015

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
30-Mar-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-56680.49978	Ordinary	33468	33468	
30-Mar-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	29688.29926	Ordinary	-17503	-17503	
31-Mar-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-118663.5704	Ordinary	67806	67806	
31-Mar-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	31158.12202	Ordinary	-17795	-17795	
01-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-103157.6658	Ordinary	58757	58757	
01-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	36938.27469	Ordinary	-21047	-21047	
02-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-47222.06122	Ordinary	27167	27167	
02-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	21301.86758	Ordinary	-12155	-12155	
07-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	42827.07799	Ordinary	-24783	-24783	
08-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-9769.576408	Ordinary	5671	5671	
08-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	39365.04331	Ordinary	-22808	-22808	
09-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-390.810048	Ordinary	226	226	
09-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	40269.79486	Ordinary	-23243	-23243	
10-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-11585.47194	Ordinary	6751	6751	
10-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	58310.33349	Ordinary	-34262	-34262	
13-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-16.7	Ordinary	10	10	
13-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	53258.92474	Ordinary	-31692	-31692	
14-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-8904.24	Ordinary	5364	5364	
14-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	37538.76904	Ordinary	-22921	-22921	
15-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-7035.038944	Ordinary	4324	4324	
15-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	43983.90477	Ordinary	-27011	-27011	
16-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	33150.46872	Ordinary	-20232	-20232	
17-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-53903.91	Ordinary	32968	32968	
17-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	41047.44978	Ordinary	-24957	-24957	
20-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-4707.495004	Ordinary	2879	2879	
20-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	85288.60025	Ordinary	-51936	-51936	
21-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-26411.5301	Ordinary	15734	15734	
21-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	42234.97701	Ordinary	-25332	-25332	
22-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-3803.8	Ordinary	2337	2337	
22-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	50208.57866	Ordinary	-30626	-30626	
23-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-25320.81252	Ordinary	15786	15786	
23-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	38956.14184	Ordinary	-24361	-24361	
24-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-8443.4676	Ordinary	5163	5163	
24-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	48371.16934	Ordinary	-29727	-29727	
27-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-25104.30138	Ordinary	15012	15012	
27-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	26587.27385	Ordinary	-15948	-15948	
28-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-8293.892625	Ordinary	4908	4908	
28-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	24889.76049	Ordinary	-14786	-14786	
29-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-6222.415012	Ordinary	3726	3726	
29-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	199064.7878	Ordinary	-117728	-117728	
30-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-52601.83882	Ordinary	31552	31552	
30-Apr-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	670.63	Ordinary	-398	-398	
01-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-8589.616319	Ordinary	5038	5038	
01-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	13806.704	Ordinary	-8215	-8215	
04-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-30449.1318	Ordinary	17161	17161	
04-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	1828.97	Ordinary	-1057	-1057	
05-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-31901.46434	Ordinary	17549	17549	
05-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	53892.6823	Ordinary	-29562	-29562	
06-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-23856.7911	Ordinary	12992	12992	
06-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	7928.359038	Ordinary	-4314	-4314	
07-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-35827.74856	Ordinary	20048	20048	
07-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	1042.895	Ordinary	-581	-581	
08-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-11914.17913	Ordinary	6598	6598	
08-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	4934.894992	Ordinary	-2743	-2743	
11-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-3696.54991	Ordinary	2071	2071	
11-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	2953.109958	Ordinary	-1643	-1643	
12-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-5639.815489	Ordinary	3203	3203	
12-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	2100.574545	Ordinary	-1169	-1169	
13-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-10378.44464	Ordinary	5736	5736	
13-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	3627.03	Ordinary	-1982	-1982	
14-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-12526.97972	Ordinary	6828	6828	
14-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	1875.75	Ordinary	-1025	-1025	
15-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-38542.55347	Ordinary	20565	20565	
15-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	8964.540428	Ordinary	-4799	-4799	
18-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-3614.7	Ordinary	1868	1868	
18-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	22231.41292	Ordinary	-11778	-11778	
19-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-214188.7229	Ordinary	108165	108165	
19-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	17763.8516	Ordinary	-8998	-8998	
20-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-29072.08066	Ordinary	15359	15359	
20-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	152700.1364	Ordinary	-81431	-81431	
21-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-7477.296699	Ordinary	3915	3915	
21-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	1526.139627	Ordinary	-810	-810	
22-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-650.024949	Ordinary	342	342	
22-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	585.2	Ordinary	-308	-308	
25-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-1298.084825	Ordinary	688	688	
25-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	8394.680532	Ordinary	-4433	-4433	
26-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-1422.735	Ordinary	751	751	
26-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	21331.82769	Ordinary	-11296	-11296	
27-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-1187.084997	Ordinary	639	639	

27-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	856.47492	Ordinary	-460	-460
28-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-729.569993	Ordinary	391	391
28-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	16530.44361	Ordinary	-8900	-8900
29-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-284.209935	Ordinary	151	151
29-May-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	13595.90321	Ordinary	-7221	-7221
01-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-62.649998	Ordinary	34	34
01-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	7405.603588	Ordinary	-3995	-3995
02-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-24494.56542	Ordinary	13290	13290
02-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	82497.44159	Ordinary	-45310	-45310
03-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-23495.19356	Ordinary	13049	13049
03-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	104477.1091	Ordinary	-58114	-58114
04-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-82138.01914	Ordinary	49745	49745
04-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	91493.15009	Ordinary	-53196	-53196
05-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-9889.96	Ordinary	5922	5922
05-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	147800.1977	Ordinary	-86586	-86586
09-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-18394.04331	Ordinary	10318	10318
09-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	29437.56931	Ordinary	-16498	-16498
10-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-1467107.263	Ordinary	828182	828182
10-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	9089.98602	Ordinary	-5001	-5001
11-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-71141.81216	Ordinary	39235	39235
11-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	8201.200094	Ordinary	-4573	-4573
12-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-44388.48862	Ordinary	24706	24706
12-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	401803.0269	Ordinary	-223520	-223520
15-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-14464.82588	Ordinary	8135	8135
15-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	23327.14063	Ordinary	-13037	-13037
16-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-4967.094094	Ordinary	2821	2821
16-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	10525.85551	Ordinary	-5880	-5880
17-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-1872.454994	Ordinary	1052	1052
17-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	15269.88042	Ordinary	-8499	-8499
18-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-35058.14788	Ordinary	19957	19957
18-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	27144.68318	Ordinary	-15378	-15378
19-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-54882.73321	Ordinary	32580	32580
19-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	55901.50931	Ordinary	-33563	-33563
22-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-44569.02256	Ordinary	26851	26851
22-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	113113.568	Ordinary	-68070	-68070
23-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-66097.80979	Ordinary	39403	39403
23-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	180573.5474	Ordinary	-107770	-107770
24-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-74358.12803	Ordinary	44085	44085
24-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	193097.566	Ordinary	-114745	-114745
25-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-46583.40376	Ordinary	27752	27752
25-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	189893.9749	Ordinary	-113306	-113306
26-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-52165.83578	Ordinary	30900	30900
26-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	208753.3273	Ordinary	-123955	-123955
29-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-57268.90457	Ordinary	34673	34673
29-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	157641.3124	Ordinary	-95470	-95470
30-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-125542.9188	Ordinary	78077	78077
30-Jun-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	50672.49522	Ordinary	-31599	-31599
01-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-79470.23326	Ordinary	50090	50090
01-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	22788.9634	Ordinary	-14501	-14501
02-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-65964.2575	Ordinary	43455	43455
02-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	59089.98158	Ordinary	-39163	-39163
03-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-60623.47488	Ordinary	41104	41104
03-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	27174.52256	Ordinary	-18305	-18305
06-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-37353.18941	Ordinary	25224	25224
06-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	9343.5	Ordinary	-6229	-6229
07-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-38682.30892	Ordinary	26066	26066
07-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	5395.911393	Ordinary	-3629	-3629
08-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-19897.56245	Ordinary	13539	13539
08-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	24896.66164	Ordinary	-16943	-16943
09-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-31499.47932	Ordinary	21779	21779
09-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	767.61	Ordinary	-532	-532
10-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-16873.8665	Ordinary	11711	11711
10-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	8436.080787	Ordinary	-5847	-5847
13-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-68412.24962	Ordinary	48571	48571
13-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	5321.789452	Ordinary	-3750	-3750
14-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-32195.62256	Ordinary	22342	22342
14-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	1869.61553	Ordinary	-1292	-1292
15-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-49896.18183	Ordinary	33772	33772
15-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	5801.6	Ordinary	-3931	-3931
16-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-11849.42315	Ordinary	7918	7918
16-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	16663.1061	Ordinary	-11115	-11115
17-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-33246.78253	Ordinary	22206	22206
17-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	1026.42	Ordinary	-687	-687
20-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-49677.66685	Ordinary	33954	33954
20-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	84.97	Ordinary	-58	-58
21-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-15860.14686	Ordinary	10881	10881
21-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	623.42	Ordinary	-427	-427
22-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-22209.03451	Ordinary	15019	15019
22-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	25322.77028	Ordinary	-17011	-17011
23-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-22699.18471	Ordinary	15105	15105
23-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	8607.945406	Ordinary	-5760	-5760
24-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-12447.56481	Ordinary	8372	8372
24-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	14322.72111	Ordinary	-9614	-9614
27-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-11619.52618	Ordinary	7974	7974

27-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	9766.559662	Ordinary	-6699	-6699
28-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-16978.6041	Ordinary	11652	11652
28-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	28149.71626	Ordinary	-19347	-19347
29-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Buy	-2882.15	Ordinary	1954	1954
29-Jul-2015	MERRILL LYNCH (AUSTRALIA) FUTURES LIMITED	Sell	11645.51394	Ordinary	-7834	-7834
20-May-2015	Merrill Lynch Equities (Australia) Limited	Sell	13410.9793	Ordinary	-7121	-7121
21-May-2015	Merrill Lynch Equities (Australia) Limited	Buy	-13519.925	Ordinary	7121	7121
28-May-2015	Merrill Lynch Equities (Australia) Limited	Buy	-37215	Ordinary	19848	19848
29-May-2015	Merrill Lynch Equities (Australia) Limited	Sell	37498.76	Ordinary	-19848	-19848
30-Apr-2015	MERRILL LYNCH INTERNATIONAL	Buy	-2473.4	Ordinary	1490	1490
01-Jun-2015	MERRILL LYNCH INTERNATIONAL	Buy	-139.65	Ordinary	75	75
03-Jun-2015	MERRILL LYNCH INTERNATIONAL	Buy	-103.35	Ordinary	58	58
04-Jun-2015	MERRILL LYNCH INTERNATIONAL	Buy	-996.57	Ordinary	579	579
05-Jun-2015	MERRILL LYNCH INTERNATIONAL	Buy	-512.19	Ordinary	298	298
10-Jun-2015	MERRILL LYNCH INTERNATIONAL	Sell	229.2	Ordinary	-126	-126
19-Jun-2015	MERRILL LYNCH INTERNATIONAL	Buy	-24545.45	Ordinary	14654	14654
30-Jun-2015	MERRILL LYNCH INTERNATIONAL	Buy	-664.47	Ordinary	414	414
08-Jul-2015	MERRILL LYNCH INTERNATIONAL	Buy	-61.41	Ordinary	42	42
10-Jul-2015	MERRILL LYNCH INTERNATIONAL	Sell	3491.25	Ordinary	-2450	-2450
30-Mar-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	114472	114472
09-Apr-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	100729	100729
13-Apr-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	81142	81142
22-Apr-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	94444	94444
24-Apr-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	92973	92973
28-May-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	3711	3711
29-May-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	2000	2000
04-Jun-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	75685	75685
09-Jun-2015	Merrill Lynch International Australia Limited	Return	0	Ordinary	-161853	-161853
11-Jun-2015	Merrill Lynch International Australia Limited	Return	0	Ordinary	-57333	-57333
12-Jun-2015	Merrill Lynch International Australia Limited	Borrow	0	Ordinary	2000000	2000000
12-Jun-2015	Merrill Lynch International Australia Limited	Return	0	Ordinary	-405516	-405516
16-Jun-2015	Merrill Lynch International Australia Limited	Return	0	Ordinary	-1080106	-1080106
17-Jun-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	506913	506913
19-Jun-2015	Merrill Lynch International Australia Limited	Return	0	Ordinary	-3189	-3189
22-Jun-2015	Merrill Lynch International Australia Limited	Return	0	Ordinary	-13432	-13432
23-Jun-2015	Merrill Lynch International Australia Limited	Return	0	Ordinary	-6428	-6428
25-Jun-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	159287	159287
26-Jun-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	459055	459055
29-Jun-2015	Merrill Lynch International Australia Limited	Return	0	Ordinary	-1187578	-1187578
30-Jun-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	548961	548961
30-Jun-2015	Merrill Lynch International Australia Limited	Return	0	Ordinary	-300000	-300000
06-Jul-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	126145	126145
08-Jul-2015	Merrill Lynch International Australia Limited	Return	0	Ordinary	-48604	-48604
10-Jul-2015	Merrill Lynch International Australia Limited	Return	0	Ordinary	-40984	-40984
15-Jul-2015	Merrill Lynch International Australia Limited	Return	0	Ordinary	-16423	-16423
29-Jul-2015	Merrill Lynch International Australia Limited	Collateral Receive	0	Ordinary	674196	674196
09-Apr-2015	Merrill Lynch International Limited	Return	0	Ordinary	-111500	-111500
06-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
07-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
07-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
08-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
08-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
11-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
11-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
12-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
12-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
13-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
13-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
14-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
14-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
15-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
15-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
18-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
18-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
19-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
19-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
20-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
20-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
21-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	281265	281265
21-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
22-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	126778	126778
22-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
25-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
25-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
26-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	495816	495816
26-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-495816	-495816
27-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
27-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-1323914	-1323914
28-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
28-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
29-May-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
29-May-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000
01-Jun-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000
01-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000

02-Jun-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000	
02-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000	
03-Jun-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000	
03-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000	
04-Jun-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000	
04-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000	
05-Jun-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000	
05-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000	
09-Jun-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000	
09-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000	
10-Jun-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000	
10-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000	
11-Jun-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000	
11-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000	
12-Jun-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000	
12-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000	
15-Jun-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000	
15-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000	
16-Jun-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000	
16-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000	
17-Jun-2015	Merrill Lynch International Limited	Borrow	0	Ordinary	1300000	1300000	
17-Jun-2015	Merrill Lynch International Limited	Collateral Receive	0	Ordinary	27000	27000	
17-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000	
18-Jun-2015	Merrill Lynch International Limited	Return	0	Ordinary	-27000	-27000	
18-Jun-2015	Merrill Lynch, Pierce, Fenner & Smith	Borrow	0	Ordinary	250000	250000	
19-Jun-2015	Merrill Lynch, Pierce, Fenner & Smith	Borrow	0	Ordinary	169000	169000	
07-Jul-2015	Merrill Lynch, Pierce, Fenner & Smith	Borrow	0	Ordinary	200000	200000	
14-Jul-2015	Merrill Lynch, Pierce, Fenner & Smith	Borrow	0	Ordinary	200000	200000	

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 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-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, 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-5: Prescribed information

Type of agreement	Securities Loan Agreement
Parties to agreement	Merrill Lynch, Pierce, Fenner & Smith Incorporated and State Street Bank and Trust Company
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	Master Securities Loan Agreement
Parties to agreement	Merrill Lynch, Pierce, Fenner & Smith Incorporated and Blackrock Institutional Trust Company, NA
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	Global Master Securities Lending Agreement
Parties to agreement	Merrill Lynch International and Getco Asia 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 B-8: Prescribed information

Type of agreement	Securities Lending Agreement
Parties to agreement	Merrill Lynch, Pierce, Fenner & Smith Incorporated and GSAL SSB01
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, Pierce, Fenner & Smith Incorporated and GSAL Northern01
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-10: Prescribed information

Type of agreement	Global Master Securities Lending Agreement
Parties to agreement	Merrill Lynch International and Caceis Bank Luxembourg
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-11: Prescribed information

Type of agreement	Global Master Securities Lending Agreement
Parties to agreement	Merrill Lynch Canada and Citibank Norges
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 (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
Merrill Lynch (Australasia) Pty. Limited	Australia	075923894
Merrill Lynch International	United Kingdom	2312079
ML UK Capital Holdings	United Kingdom	4971231
BofAML Investments	United Kingdom	1062001
MLEIH Funding	United Kingdom	06445048
Merrill Lynch UK Holdings	United Kingdom	6657954
Merrill Lynch Group I, LLC	United States	3432346
Merrill Lynch International Incorporated	United States	0825826
NB Holdings Corporation	United States	2361372
Bank of America Corporation	United States	N/A628
Merrill Lynch, Pierce, Fenner & Smith Incorporated	United States	0529619