

# AR01

BLUEPRINT

OneWorld

## Annual Return

(For returns made up to a date on or after 1 October 2011)



A fee is payable with this form  
Please see 'How to pay' on the  
last page

You can use the WebFiling service to file this form online.  
Please go to [www.companieshouse.gov.uk](http://www.companieshouse.gov.uk)

### What this form is for

You may use this form to confirm  
that the company information is  
correct as at the date of this return.  
You must file an Annual Return at  
least once every year

### X What this form is NOT for

You cannot use this form to give  
notice of changes to the company  
officers, registered office address,  
company type or information  
relating to the company records.

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27/08/2014

#374

COMPANIES HOUSE

## Part 1

### Company details

The section must be completed by all companies.

#### → Filling in this form

Please complete in typescript or in  
bold black capitals.

All fields are mandatory unless  
specified or indicated by \*

A1

### Company details

Company number 0 6 4 4 5 0 4 8

Company name in full MLEIH Funding

#### ① Company name change

If your company has recently  
changed its name, please provide  
the company name as at the date of  
this return.

A2

### Return date

Please give the annual return made up date. The return date must not be a future  
date. The annual return must be delivered within 28 days of the date given below.

If you would like the company's made up date to be earlier than 1 October 2011,  
please complete the AR01 appropriate for earlier made up dates.

Date of this return ② d3 d1 m0 m7 y2 y0 y1 y4

#### ② Date of this return

Your company's return date  
is usually the anniversary of  
incorporation or the anniversary  
of the last annual return filed at  
Companies House. You may choose  
an earlier return date but it must not  
be a later date.

A3

### Principal business activity

Please show the trade classification code number(s) for the principal  
activity or activities ③

Classification code 1	6	4	9	9	9
Classification code 2					
Classification code 3					
Classification code 4					

If you cannot determine a code, please give a brief description of your  
business activity below

Principal activity  
description

#### ③ Principal business activity

You must provide a trade  
classification code (SIC code 2007)  
or a description of your company's  
main business in this section.

A full list of the trade classification  
codes are available on our website.  
[www.companieshouse.gov.uk](http://www.companieshouse.gov.uk)

**AR01**

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(For returns made up to a date on or *after 1 October 2011*)**A4****Company type <sup>①</sup>**

Please confirm your company type by ticking the appropriate box below (only one box must be ticked)

- ☐ Public limited company  
☐ Private company limited by shares  
☐ Private company limited by guarantee  
☐ Private company limited by shares exempt under section 60  
☐ Private company limited by guarantee exempt under section 60  
☒ Private unlimited company with share capital  
☐ Private unlimited company without share capital

**① Company type**

If you are unsure of your company type, please check your latest certificate of incorporation or our website:  
[www.companieshouse.gov.uk](http://www.companieshouse.gov.uk)

**A5****Registered office address <sup>②</sup>**

Building name/number	2
Street	King Edward Street
Post town	London
County/Region	
Postcode	E C 1 A 1 H Q

**② Change of registered office**

This must agree with the address that is held on the Companies House record at the date of this return.

If the registered office address has changed, you should complete form **AD01** and submit it together with this annual return.

**A6****Single alternative inspection location (SAIL) of the company records (if applicable) <sup>③</sup>**

Building name/number	
Street	
Post town	
County/Region	
Postcode	

**③ SAIL address**

This must agree with the address that is held on the Companies House record at the date of this return.

If the address has changed, you should complete form **AD02** and submit it together with this annual return.

**A7****Location of company records <sup>④</sup>**Please tick the appropriate box to indicate which records are kept at the SAIL address in **Section A6**

- ☐ Register of members.  
☐ Register of directors  
☐ Directors' service contracts  
☐ Directors' indemnities  
☐ Register of secretaries.  
☐ Records of resolutions etc.  
☐ Contracts relating to purchase of own shares.  
☐ Documents relating to redemption or purchase of own share out of capital by private company  
☐ Register of debenture holders  
☐ Report to members of outcome of investigation by public company into interests in its shares.  
☐ Register of interests in shares disclosed to public company  
☐ Instruments creating charges and register of charges England and Wales or Northern Ireland  
☐ Instruments creating charges and register of charges Scotland

**④ Location of company records**

If the company records are held at the registered office address, **do not** tick any of the boxes in this section.

Certain records must be kept by every company while other records are only kept by certain company types where appropriate.

If the records are not kept at the SAIL address, they must be available at the registered office

If any of the company records have moved from the registered office to the address in Section A6 since the last annual return, you must complete form **AD03** and submit it together with this annual return

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**Part 2**

**Officers of the company**

This section should include details of the company at the date to which this annual return is made up

- For a **secretary** who is an individual, go to **Section B1**
- For a **corporate secretary**, go to **Section C1**
- For a **director** who is an individual, go to **Section D1**
- For a **corporate director**, go to **Section E1**

**Continuation pages**

Please use a continuation page if you need to enter more officer details.

**Secretary**

**B1**

**Secretary's details** ①

Please use this section to list all the secretaries of the company  
For a corporate secretary, complete Section C1-C4.

Title*	
Full forename(s)	
Surname	
Former name(s) ②	

**① Secretary appointments**

You may not use this form to appoint a secretary. To do this, please complete form AP03 and submit it together with this annual return.

**Corporate details**

Please use Section C1-C4 to enter corporate secretary details

**Secretary details**

All details must agree with those previously notified to Companies House. If you have made changes since the last annual return and have not notified us, please complete form CH03.

**② Former name(s)**

Please provide any previous names which have been used for business purposes during the period of this return. Married women do not need to give former names unless previously used for business purposes

**B2**

**Secretary's service address** ③

Building name/number	
Street	
Post town	
County/Region	
Postcode	
Country	

**③ Service address**

If you have previously notified Companies House that the service address is at 'The Company's Registered Office', please state 'The Company's Registered Office' in the address.

This information will appear on the public record.

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## Corporate secretary

<b>C1</b>	<b>Corporate secretary's details</b> <sup>①</sup>	
	Please use this section to list all the corporate secretaries of the company	
Corporate body/firm name	Merrill Lynch Corporate Services Limited	
Building name/number	2	
Street	King Edward Street	
Post town	London	
County/Region		
Postcode	E C 1 A 1 H Q	
Country	United Kingdom	
<b>C2</b>	<b>Location of the registry of the corporate body or firm</b>	
	Is the corporate secretary registered within the European Economic Area (EEA)? → Yes Complete <b>Section C3 only</b> → No Complete <b>Section C4 only</b>	
<b>C3</b>	<b>EEA companies</b> <sup>②</sup>	
	Please give details of the register where the company file is kept (including the relevant state) and the registration number in that register	
Where the company/firm is registered <sup>③</sup>	United Kingdom	
Registration number	4929251	
<b>C4</b>	<b>Non-EEA companies</b>	
	Please give details of the legal form of the corporate body or firm and the law by which it is governed. If applicable, please also give details of the register in which it is entered (including the state) and its registration number in that register	
Legal form of the corporate body or firm		
Governing law		
If applicable, where the company/firm is registered <sup>④</sup>		
If applicable, the registration number		

**① Corporate secretary appointments**  
You cannot use this form to appoint a corporate secretary. To do this, please complete form AP04 and submit it together with this annual return.

**Corporate secretary details**  
All details must agree with those previously notified to Companies House. If you have made changes since the last annual return and have not notified us, please complete form CH04.

This information will appear on the public record.

**② EEA**  
A full list of countries of the EEA can be found in our guidance [www.companieshouse.gov.uk](http://www.companieshouse.gov.uk)

**③** This is the register mentioned in Article 3 of the First Company Law Directive (68/151/EEC)

**④ Non-EEA**  
Where you have provided details of the register (including state) where the company or firm is registered, you must also provide its number in that register.

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## Director

**D1** Director's details <sup>①</sup>

Please use this section to list all the directors of the company For a corporate director, complete Section E1-E4.	
Title*	
Full forename(s)	Richard Ian
Surname	Jones
Former name(s) <sup>②</sup>	
Country/State of residence	United Kingdom
Nationality	British
Date of birth	<div>d1</div> <div>d8</div> <div>m0</div> <div>m2</div> <div>y1</div> <div>y9</div> <div>y7</div> <div>y4</div>
Business occupation (if any)	Company Executive

**① Director appointments**

You cannot use this form to appoint a director. To do this, please complete form AP01 and submit it together with this annual return.

**Corporate details**

Please use Section E1-E4 to enter corporate director details.

**Director details**

All details must agree with those previously notified to Companies House. If you have made changes since the last annual return and have not notified us, please complete form CH01

**② Former name(s)**

Please provide any previous names which have been used for business purposes during the period of this return. Married women do not need to give former names unless previously used for business purposes.

**D2** Director's service address <sup>③</sup>

Building name/number	2
Street	King Edward Street
Post town	London
County/Region	
Postcode	<div>E</div> <div>C</div> <div>1</div> <div>A</div> <div></div> <div>1</div> <div>H</div> <div>Q</div>
Country	United Kingdom

**③ Service address**

If you have previously notified Companies House that the service address is at 'The Company's Registered Office', please state 'The Company's Registered Office' in the address.

This information will appear on the public record.

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(For returns made up to a date on or after 1 October 2011)

**Director****D1****Director's details <sup>①</sup>**

Please use this section to list all the directors of the company  
For a corporate director, complete Section E1-E4.

Title*																	
Full forename(s)	Trevor Caleb																
Surname	Martin																
Former name(s) <sup>②</sup>																	
Country/State of residence	United Kingdom																
Nationality	British																
Date of birth	<table><tr><td>d</td><td>1</td><td>d</td><td>2</td><td>m</td><td>0</td><td>m</td><td>8</td><td>y</td><td>1</td><td>y</td><td>9</td><td>y</td><td>6</td><td>y</td><td>0</td></tr></table>	d	1	d	2	m	0	m	8	y	1	y	9	y	6	y	0
d	1	d	2	m	0	m	8	y	1	y	9	y	6	y	0		
Business occupation (if any)	Company Executive																

**① Director appointments**

You cannot use this form to appoint a director. To do this, please complete form AP01 and submit it together with this annual return.

**Corporate details**

Please use Section E1-E4 to enter corporate director details.

**Director details**

All details must agree with those previously notified to Companies House. If you have made changes since the last annual return and have not notified us, please complete form CH01.

**② Former name(s)**

Please provide any previous names which have been used for business purposes during the period of this return. Married women do not need to give former names unless previously used for business purposes.

**D2****Director's service address <sup>③</sup>**

Building name/number	2								
Street	King Edward Street								
Post town	London								
County/Region									
Postcode	<table><tr><td>E</td><td>C</td><td>1</td><td>A</td><td></td><td>1</td><td>H</td><td>Q</td></tr></table>	E	C	1	A		1	H	Q
E	C	1	A		1	H	Q		
Country	United Kingdom								

**③ Service address**

If you have previously notified Companies House that the service address is at 'The Company's Registered Office', please state 'The Company's Registered Office' in the address.

This information will appear on the public record.

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**Corporate director**

<b>E1</b>	<b>Corporate director's details</b> ①		<b>① Corporate director appointments</b> You cannot use this form to appoint a corporate director. To do this, please complete form AP02 and submit it together with this annual return.  <b>Corporate director details</b> All details must agree with those previously notified to Companies House. If you have made changes since the last annual return and have not notified us, please complete form CH02.  This information will appear on the public record.
	Please use this section to list all the corporate director's of the company		
Corporate body/firm name			
Building name/number			
Street			
Post town			
County/Region			
Postcode	<input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/> <input type="text"/>		
Country			
<b>E2</b>	<b>Location of the registry of the corporate body or firm</b>		
	Is the corporate director registered within the European Economic Area (EEA)? → Yes Complete <b>Section E3 only</b> → No Complete <b>Section E4 only</b>		
<b>E3</b>	<b>EEA companies</b> ②		<b>② EEA</b> A full list of countries of the EEA can be found in our guidance <a href="http://www.companieshouse.gov.uk">www.companieshouse.gov.uk</a>  <b>③</b> This is the register mentioned in Article 3 of the First Company Law Directive (68/151/EEC)
	Please give details of the register where the company file is kept (including the relevant state) and the registration number in that register		
Where the company/firm is registered ③			
Registration number			
<b>E4</b>	<b>Non-EEA companies</b>		<b>④ Non-EEA</b> Where you have provided details of the register (including state) where the company or firm is registered, you must also provide its number in that register
	Please give details of the legal form of the corporate body or firm and the law by which it is governed. If applicable, please also give details of the register in which it is entered (including the state) and its registration number in that register		
Legal form of the corporate body or firm			
Governing law			
If applicable, where the company/firm is registered ④			
If applicable, the registration number			

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**Part 3****Statement of capital** <sup>①</sup>

Does your company have share capital?

→ Yes Complete the sections below and the following Part 4

→ No Go to Part 5 (Signature).

<sup>①</sup> This should reflect the company's capital status at the made up date of this annual return.**F1****Share capital in pound sterling (£)**

Please complete the table below to show each class of shares held in pound sterling.

If all your issued capital is in sterling, only complete Section F1 and then go to Section F4

Class of shares (E.g. Ordinary/Preference etc.)	Amount paid up on each share <sup>②</sup>	Amount (if any) unpaid on each share <sup>②</sup>	Number of shares <sup>③</sup>	Aggregate nominal value <sup>④</sup>
				£
				£
				£
				£
<b>Totals</b>				£

**F2****Share capital in other currencies**

Please complete the table below to show any class of shares held in other currencies

Please complete a separate table for each currency

Currency	US Dollar			
Class of shares (E.g. Ordinary/Preference etc.)	Amount paid up on each share <sup>②</sup>	Amount (if any) unpaid on each share <sup>②</sup>	Number of shares <sup>③</sup>	Aggregate nominal value <sup>④</sup>
Ordinary	1 00	0 00	16,460,526	US\$16,460,526 00
<b>Totals</b>			16,460,526	US\$16,460,526 00

Currency				
Class of shares (E.g. Ordinary/Preference etc.)	Amount paid up on each share <sup>②</sup>	Amount (if any) unpaid on each share <sup>②</sup>	Number of shares <sup>③</sup>	Aggregate nominal value <sup>④</sup>
<b>Totals</b>				

**F3****Totals**

Please give the total number of shares and total aggregate nominal value of issued share capital

Total number of shares	16,460,526
Total aggregate nominal value <sup>⑤</sup>	US\$16,460,526 00

<sup>⑤</sup> Total aggregate nominal value  
Please list total aggregate values in different currencies separately. For example £100 + €100 + \$10 etc.<sup>②</sup> Including both the nominal value and any share premium<sup>③</sup> Number of shares issued multiplied by nominal value of each share

Continuation Pages

Please use a Statement of Capital continuation page if necessary

<sup>④</sup> Total number of issued shares in this class



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**F4**

**Statement of capital (Voting rights)**

Please give the prescribed particulars of rights attached to shares for each class of share shown in the statement of capital share tables in **Sections F1 and F2**.

Class of share

US\$1 00 Ordinary

Voting rights

The shares have attached to them full voting, dividend and capital distribution (including on winding up) rights, they do not confer any rights of redemption

Class of share

Voting rights

Class of share

Voting rights

Class of share

Voting rights

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**Part 4**

**Shareholders**

Does your company have share capital?

- **Yes** go to **Section G1** 'Companies with share capital'  
→ **No** Go to **Part 5 (Signature)**

**G1**

**Companies with share capital**

Question 1

Were any of the company's shares admitted to trading on a market at any time during this return period? Please tick the appropriate box below <sup>①</sup>

- ☒ **No** go to **Section G2** 'Past and present shareholders'  
☐ **Yes** go to **Question 2**

Question 2

Please only refer to Question 2 below if you have answered 'Yes' to Question 1. If you answered 'No', please go to Section G2 'Past and present shareholders'

Did the company, throughout the return period, have any shares admitted to trading on a relevant market and was it, throughout the return period, an issuer to which DTR5 applies?(3) Please tick the appropriate box below <sup>②</sup>

- ☐ **No** go to **Section G4** 'Shareholders who hold at least 5% of any class of shares of the company as at the made up date of the return'  
☐ **Yes** go to **Part 5 'Signature'**

<sup>①</sup> A market is one established under the rules of a UK recognised investment exchange or any other regulated markets in or outside of the UK, or any other market outside of the UK. The current UK recognized investment exchanges and regulated markets can be found at [www.fsa.gov.uk/register/exchanges.do](http://www.fsa.gov.uk/register/exchanges.do)

<sup>②</sup> DTR5 refers to the Vote Holder and Issuer Notification Rules contained in Chapter 5 of the Disclosure and Transparency Rules source book issued by the Financial Services Authority. Notification is required when the percentage acquisition of a shareholder in the company has reached a certain threshold (starting at 3%)

**G2**

**List of past and present shareholders <sup>③</sup>**

The company is required to provide a full list of past and present shareholders if one was not included with either of the last two returns. Please tick the appropriate box below

- ☐ There were no shareholder changes in this period. Go to **Part 5 (Signature)**  
☒ A full list of shareholders is enclosed  
☐ A list of shareholder changes is enclosed

How is the list of shareholders enclosed. Please tick the appropriate box below

- ☒ The list of shareholders is enclosed on paper. Go to **Section G3** 'List of past and present shareholders'  
☐ The list of shareholders is enclosed in another format. Go to **Part 5 (Signature)**.

<sup>③</sup> This section only applies to companies answering 'No' in Section G1

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G3

### List of past and present shareholders <sup>①</sup>

Changes during this period to shareholders' particulars or details of the amount of stock or shares transferred must be completed each year

You must provide a 'full list' of all company shareholders on:

- The company's first annual return following incorporation,
- Every third annual return after a full list has been provided

① Please list the company shareholders in alphabetical order

Joint shareholders should be listed consecutively

#### Further shareholders

Please use a 'List of past and present shareholders' continuation page if necessary

This section only applies to companies answering 'No' to Question 1 in Section G1

Shareholder's Name (Address not required)	Class of share	Shares or stock currently held	Shares or stock transferred (if appropriate)	
		Number of shares or amount of stock	Number of shares or amount of stock	Date of registration of transfer
Merrill Lynch Europe Limited	US\$1 00 Ordinary	15,127,554		/ /
MLPF&SH Limited	US\$1.00 Ordinary	1,332,972		/ /
				/ /
				/ /
				/ /
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				/ /
				/ /

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**G4**

### **Shareholders who hold at least 5% of any class of share(s) of the company as at the made up date of this return**

This section should show only the shareholders that hold at least 5% of any class of share(s) of the company at the date of this return.

It should only be completed by companies that have answered 'Yes' to Question 1 in Section G1, and 'No' to Question 2 in Section G1

If there were no shareholders holding at least 5% of any class of share(s) at the date of this return, this section may be left blank.

→ Go to Part 5 (Signature)

This section only applies to companies answering 'No' to Question 2 in Section G1

Please list the company shareholders in alphabetical order

Joint shareholders should be listed consecutively

#### **Further shareholders**

Please use a 'Shareholders who hold at least 5% of any class of share(s) of the company as at the made up date of this return' continuation page if necessary

			Shares or stock currently held
Shareholder's name	Shareholder's address	Class of share	Number of shares or amount of stock

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**Part 5**

**Signature**

	<p>This must be completed by all companies.</p>	
	<p>I am signing this form on behalf of the company</p>	
<p>Signature</p>	<p>Signature <b>X</b> <i>Shon Gook</i> For and on behalf of Merrill Lynch Corporate Services Limited <b>X</b> Company Secretary</p>	<p><b>① Societas Europaea</b> If the form is being filed on behalf of a Societas Europaea (SE) please delete 'director' and insert details of which organ of the SE the person signing has membership.</p>
	<p>This form may be signed by: Director <b>①</b>, Secretary, Person authorised <b>②</b>, Charitable commission receiver and manager, CIC manager, Judicial factor</p>	<p><b>② Person authorised</b> Under either section 270 or 274 of the Companies Act 2006.</p>

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### Presenter information

You do not have to give any contact information, but if you do it will help Companies House if there is a query on the form. The contact information you give will be visible to searchers of the public record.

Contact name

Company name

Merrill Lynch Corporate

Services Limited

Address

2 King Edward Street

Post town

London

County/Region

Postcode

E

C

1

A

1

H

Q

Country

United Kingdom

DX

Telephone



### Checklist

We may return forms completed incorrectly or with information missing.

Please make sure you have remembered the following:

- ☐ That if the made up date of the return is any earlier than 1 October 2011, you must complete the appropriate form AR01
- ☐ The company name and number match the information held on the public Register
- ☐ You have completed your principal business activity
- ☐ You have not used this form to make changes to the registered office address
- ☐ You have not used this form to make changes to secretary and director details.
- ☐ You have fully completed the Statement of capital (if applicable)
- ☐ You have signed the form.
- ☐ You have enclosed the correct fee



### Important information

Please note that all information on this form will appear on the public record.



### How to pay

A fee of £40 is payable to Companies House in respect of an Annual Return.

Make cheques or postal orders payable to 'Companies House'



### Where to send

You may return this form to any Companies House address, however for expediency we advise you to return it to the appropriate address below:

For companies registered in England and Wales:

The Registrar of Companies, Companies House,  
Crown Way, Cardiff, Wales, CF14 3UZ  
DX 33050 Cardiff

For companies registered in Scotland:

The Registrar of Companies, Companies House,  
Fourth floor, Edinburgh Quay 2,  
139 Fountainbridge, Edinburgh, Scotland, EH3 9FF  
DX ED235 Edinburgh 1  
or LP - 4 Edinburgh 2 (Legal Post)

For companies registered in Northern Ireland

The Registrar of Companies, Companies House,  
Second Floor, The Linenhall, 32-38 Linenhall Street,  
Belfast, Northern Ireland, BT2 8BG.  
DX 481 N.R. Belfast 1



### Further information

For further information, please see the guidance notes on the website at [www.companieshouse.gov.uk](http://www.companieshouse.gov.uk) or email [enquiries@companieshouse.gov.uk](mailto:enquiries@companieshouse.gov.uk)

This form is available in an alternative format. Please visit the forms page on the website at [www.companieshouse.gov.uk](http://www.companieshouse.gov.uk)

# MLEIH Funding

Company No.: 6445048

## Subsidiary Structure

Name	Country Name	Immediate %	Ultimate %
MLEIH Funding	United Kingdom	100 0000000000%	100 0000000000%
BofAML Investments	United Kingdom	99 9846153846%	99 9897435897%
Merrill Lynch Global Selects Portfolios Public Limited Company	Ireland	100 0000000000%	100 0000000000%
Merrill Lynch Group Holdings Limited	Ireland	100 0000000000%	100 0000000000%
GEM 21 s r l	Italy	0 0051282051%	99 9897435897%
Merrill Lynch Global Selects Portfolios Public Limited Company	Ireland	40 1830478635%	99 9999999735%
ML UK Capital Holdings	United Kingdom	0 8795610712%	99 9999999735%
ML UK Capital Holdings	United Kingdom	100 0000000000%	100 0000000000%
Merrill Lynch Europe Funding	United Kingdom	100 0000000000%	100 0000000000%
Merrill Lynch Holdings Limited	United Kingdom	100 0000000000%	100 0000000000%
Merrill Lynch UK Finance	United Kingdom	100 0000000000%	100 0000000000%
Merrill Lynch, Pierce, Fenner & Smith (Brokers & Dealers)	United Kingdom	100 0000000000%	100 0000000000%
ML UK Capital Holdings	United Kingdom	58 9373910388%	99 9999999735%
CM Investment Solutions Limited	United Kingdom	100 0000000000%	99 9999999735%
Merrill Lynch Capital Markets AG	Switzerland	100 0000000000%	99 9999999735%
Merrill Lynch International	United Kingdom	100 0000000000%	99 9999999735%
ARCADE FINANCE P L C SERIES 2007-1	United States	0 0000100000%	0 0000100000%
ELDeRS Investment Company Ltd	Guernsey	0 0000010000%	0 0000010000%
Fundo de Investimento Financeiro Multimercado Diamond	Brazil	100 0000000000%	99 9999999735%
Fundo de Investimento Financeiro Multimercado Iceberg	Brazil	100 0000000000%	99 9999999735%
Merrill Lynch Nominees Limited	United Kingdom	100 0000000000%	99 9999999735%
Merrill Lynch, Pierce, Fenner & Smith Limited	United Kingdom	100 0000000000%	99 9999999735%
Merrill Lynch Global Asset Management Limited	United Kingdom	100 0000000000%	99 9999999735%
Merrill Lynch International Bank Limited	Ireland	100 0000000000%	99 9999999735%
Majestic Acquisitions Limited	United Kingdom	100 0000000001%	99 9999999736%
Mortgage Holdings Limited	United Kingdom	100 0000000000%	99 9999999736%
Mortgages 1 Limited	United Kingdom	100 0000000000%	99 9999999736%
Mortgages 2 Limited	United Kingdom	100 0000000000%	99 9999999736%
Mortgages 3 Limited	United Kingdom	100 0000000000%	99 9999999736%
Mortgages 4 Limited	United Kingdom	100 0000000000%	99 9999999736%
Mortgages 5 Limited	United Kingdom	100 0000000000%	99 9999999736%
Mortgages 6 Limited	United Kingdom	100 0000000000%	99 9999999736%
Mortgages 7 Limited	United Kingdom	100 0000000000%	99 9999999736%
Mortgages plc	United Kingdom	99 9999609873%	99 9999999736%
Merrill Lynch Financial Services Limited	Ireland	100 0000000000%	99 9999999735%
Mership Nominees Limited	United Kingdom	100 0000000000%	99 9999999735%
Mortgages plc	United Kingdom	0 0000390127%	99 9999999736%
MTS S p A	Italy	0 2535162400%	0 2535162399%

Name	Country Name	Immediate %	Ultimate %
Wave Lending Holdings Limited	United Kingdom	100 0000000000%	99 9999999735%
Wave Lending Limited	United Kingdom	100 0000000000%	99 9999999735%
Smith Bros Limited	United Kingdom	100 0000000000%	100 0000000000%
Benson Nominees Limited	United Kingdom	100 0000000000%	100 0000000000%
Chetwynd Nominees Limited	United Kingdom	100 0000000000%	100 0000000000%
Citygate Nominees Limited	United Kingdom	100 0000000000%	100 0000000000%
Merrill Lynch (Singapore) Pte Ltd	Singapore	100 0000000000%	100 0000000000%
Merrill Lynch Commodities (Europe) Limited	United Kingdom	100 0000000000%	100 0000000000%
Merrill Lynch Commodities d o o Beograd	Serbia	100 0000000000%	100 0000000000%
Merrill Lynch Commodities GmbH	Germany	100 0000000000%	100 0000000000%
MLJS Limited	United Kingdom	100 0000000000%	100 0000000000%
N Y Nominees Limited	United Kingdom	100 0000000000%	100 0000000000%
Paramount Nominees Limited	United Kingdom	100 0000000000%	100 0000000000%
S N C Nominees Limited	United Kingdom	100 0000000000%	100 0000000000%
Sealion Nominees Limited	United Kingdom	100 0000000000%	100 0000000000%
Smith Bros Nominees Limited	United Kingdom	100 0000000000%	100 0000000000%
Smith Bros Participations Limited	United Kingdom	100 0000000000%	100 0000000000%
SNC Farringdon International (Holdings) BV	Netherlands	100 0000000000%	100 0000000000%
Merrill Lynch South Africa Proprietary Limited	South Africa	100 0000000000%	100 0000000000%
SNC International (Holdings) Limited	United Kingdom	100 0000000000%	100 0000000000%