

Global Equities – Investable Indices

Results of Client Consultation

ANNOUNCEMENT OF MODIFICATION TO WORLD STYLE INDICES

Related to: The BofA Index set out in **Annex A** (the “**Impacted Indices**”) and **Annex B** (the “**Impacted Composite Indices**”) together with the Impacted Index, the “**Relevant Indices**”) hereto

Dated: 31st December 2025

Index Modification

Following the “MLI Consultation on Proposed Changes to World Style Indices” dated 10th December 2025 (the “**Consultation**”), Merrill Lynch International (“**MLI**”), as Benchmark Administrator of the Relevant Indices, has reviewed the responses to the Consultation and discussed them with the Equities Index Forum. After careful consideration of the responses, the Benchmark Administrator hereby announces the implementation of the change, proposed in the Consultation, to the sections “Summary”, “Selection Process”, and “Definitions” of the rulebooks for the Impacted Indices. The Impacted Indices will no longer use the Axioma Developed Markets Select Core as base universe but will instead use the STOXX Developed World Index as base universe.

The change will apply prospectively from 31st December 2025 and has been communicated to impacted stakeholders.

Capitalized terms not otherwise defined herein shall have the meaning given them in the relevant index rulebooks for the Relevant Indices (the “**Index Rulebooks**”). To the extent that a relevant Index Rulebook instead uses the term “Index Sponsor” and “Index Committee” to describe the functions of the Benchmark Administrator and Equity Index Forum, respectively, such terms shall be construed accordingly for purposes of this Notice.

This Notice and the actions described herein with respect to the Relevant Indices are pursuant to, and subject to the conditions and disclaimers in, the Index Rulebooks.

For more information, please contact the Benchmark Administrator at the following email address:

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Merrill Lynch International

Benchmark Administrator

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ANNEX A

IMPACTED INDICES

i	Impacted Index "I"	Bloomberg Ticker
1	BofA World Equity Multi-Styles 4.5% USD Net	BAFPWU4R
2	BofAML World Value Long/Short USD ER Index	MLFPWVLU
3	BofAML World Momentum Long/Short USD ER Index	MLFPWMLU
4	BofAML World Size Long/Short USD ER Index	MLFPWVSLU
5	BofAML World Quality Long/Short USD ER Index	MLFPWQLU
6	BofAML World Low Beta Long/Short USD ER Index	MLFPWBLU
7	BofAML World Value Top USD TR Index	MLFPWVTR
8	BofAML World Momentum Top USD TR Index	MLFPWMTR
9	BofAML World Size Top USD TR Index	MLFPWVSTR
10	BofAML World Quality Top USD TR Index	MLFPWQTR
11	BofAML World Low Beta Top USD TR Index	MLFPWBTR
12	BofAML World Value Bottom USD ER Index	MLFPWVBT
13	BofAML World Momentum Bottom USD ER Index	MLFPWMBT
14	BofAML World Size Bottom USD ER Index	MLFPWSBT
15	BofAML World Quality Bottom USD ER Index	MLFPWQBT
16	BofAML World Low Beta Bottom USD ER Index	MLFPWBBT

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ANNEX B

IMPACTED COMPOSITE INDICES

i	Impacted Composite Index “I”	Bloomberg Ticker
1	BofA World Equity Multi-Styles Alpha Index	BAFPWU4A
2	CICC Alternative Risk Premia Strategy Base Index	CICCARPO