

Global Equities – Investable Indices

Index Notice

ANNOUNCEMENT BY JAPAN EXCHANGE GROUP

Related to: The BofA Indices set out in Annex A (the “**Impacted Indices**”)

Dated: 30th October 2024

The Japan Exchange Group has announced that the Tokyo Stock Exchange (“**TSE**”) trading hours will be extended by 30 minutes and end at 15:30 JST (previously 15:00 JST) starting from 5th November 2024¹. The day session trading hours of the derivatives market at Osaka Exchange, Inc. (“**OSE**”) for some products will also be extended by 30 minutes in connection with the extension of trading hours at the TSE, with the closing auction ending at 15:45 JST (previously 15:15 JST) starting from 5th November 2024².

Merrill Lynch International (“**MLI**”), as the Benchmark Administrator and Index Calculation Agent in respect of the Impacted Indices, hereby announces that, effective from the Index Calculation Day of 5th November 2024, the rulebook for each of the Impacted Indices is modified to reflect the new trading hours of the TSE and the OSE, as applicable.

Capitalized terms not otherwise defined herein shall have the meaning given them in the rulebook for each Impacted Index (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 each Impacted Index are pursuant to, and subject to the conditions and disclaimers in, the respective Index Rulebook.

For more information, please contact the Benchmark Administrator at the following email address:
dg.investable_indices_global@bankofamerica.com.

Merrill Lynch International

Benchmark Administrator

¹ [Final Decision for Extension of Trading Hours. | Japan Exchange Group \(jpx.co.jp\)](#)

² [Change in Derivatives Market Trading Hours in Connection with Extension of Trading Hours at TSE](#)

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ANNEX A

IMPACTED INDICES

i	Impacted Index "i"	Bloomberg Ticker
1	BofA S-Trend Index – JP ND	BAEISTJP
2	BofA S-Trend Index – JP	BAEISTJA
3	BofA Short Synthetic Variance Index – JP Hourly	BAEIHMJJP
4	BofA C-Wing Index – JP	BAEICWJP