

Global Equities – Investable Indices

Index Notice

ANNOUNCEMENT OF MODIFICATION TO BOFA W-TAIL US INDICES RULEBOOK

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

Dated: 5th November 2025

The Benchmark Administrator has identified and corrected a drafting error in the rulebook for the Impacted Indices (the “**Index Rulebook**”). Section 3.18 has been updated to address the calculation of Daily Options Mid prices for days on which either a Bid or an Ask price do not exist for a given Option.

The Impacted Indices have been calculated correctly since inception and are not being restated.

Capitalized terms not otherwise defined herein shall have the meaning given them in the Index Rulebook. To the extent that the 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 Impacted Indices are pursuant to, and subject to the conditions and disclaimers in, the Index Rulebook.

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 W-Tail Index – US Series H	BAEIWTUH
2	BofA W-Tail Index – US Series E	BAEIWTUE
3	BofA W-Tail Index – US Series T	BAEIWTUT