

Global Equities – Investable Indices

Restatement Notice

NOTICE OF RESTATEMENT OF INDEX CLOSING LEVELS

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

Dated: 8th July 2024

Merrill Lynch International (“**MLI**”), the Benchmark Administrator and Index Calculation Agent in respect of the Impacted Indices, has determined that the Index Closing Levels, in respect of some Index Calculation Days between 29th September 2022 and 20th May 2024 (together, the “**Impacted Index Calculation Days**”) should be restated for the Impacted Indices, in order to reflect accurately the index methodology.

The restatements for the Impacted Index Calculation Days were required after publication errors were identified during a review of the historical reconciliation. This notice is therefore to advise that the Impacted Index Closing Levels for the Impacted Indices were restated for the Impacted Index Calculation Days.

Annex B sets out, in respect of each Impacted Index and Impacted Index Calculation Day, the original and restated Index Closing Levels (the “**Original Index Closing Level**” and the “**Restated Index Closing Level**” respectively). Please note, where Impacted Index Calculation Days are not listed for any Impacted Index, no change was observed and the Original Index Closing Level will not be restated.

Effective 8th July 2024, the Benchmark Administrator, having consulted the Equities Index Forum, has implemented the restatement of the Impacted Indices using the restated Index Closing Levels for the Impacted Index Calculation Days above in accordance with the relevant Index Rulebooks. The restated Index Closing Levels are available on Bloomberg under the Bloomberg Tickers below for the Impacted Indices.

Capitalized terms not otherwise defined herein shall have the meaning given to them in the relevant index rulebooks for the Impacted Indices (the “**Index Rulebooks**”). To the extent that the Index Rulebooks instead use the term “Benchmark Sponsor” and “Index Committee” to describe the functions of the Benchmark Administrator and Equities Index Forum, respectively, such corresponding terms shall be read and construed accordingly for purposes of this Notice. This notice and the actions described herein with respect to the Impacted Indices is pursuant to, and subject to the conditions and disclaimers in, the respective Index Rulebooks.

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

Merrill Lynch International
Benchmark Administrator

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ANNEX A

IMPACTED INDICES

i	Impacted Index “I”	Bloomberg Ticker
1	BofA US 1000 Value Sector Neutral Long/Short USD ER	BAFPUVSU
2	BofAML World Low Beta Top USD TR Index	MLFPWBTR
3	BofAML World Low Beta Bottom USD TR Index	MLFPWBBT

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ANNEX B**IMPACTED INDEX LEVELS (FOR THE IMPACTED INDICES ON THE IMPACTED INDEX CALCULATION DAYS)**

Impacted Index Calculation Day	Impacted Index Ticker	Original Index Closing Level	Restated Index Closing Level
31-Oct-23	BAFPUVSU	617.82	617.79
22-Nov-23	BAFPUVSU	603.86	603.72
02-Apr-24	BAFPUVSU	606.03	606.02
03-Apr-24	BAFPUVSU	609.08	609.07
04-Apr-24	BAFPUVSU	609.75	609.72
05-Apr-24	BAFPUVSU	607.94	607.93
17-May-24	BAFPUVSU	605.57	605.51
29-Sep-22	MLFPWBTR	N/A	4247.56
03-Oct-22	MLFPWBTR	4294.67	4294.62
01-Nov-22	MLFPWBTR	N/A	4446.91
27-Dec-22	MLFPWBTR	N/A	4723.93
28-Dec-22	MLFPWBTR	4664.26	4684.13
30-Dec-22	MLFPWBTR	4705.85	4706.07
23-Jan-23	MLFPWBTR	4844.08	4844.07
28-Feb-23	MLFPWBTR	4743.45	4717.1
14-Mar-23	MLFPWBTR	4663.75	4663.74
11-Apr-23	MLFPWBTR	N/A	4922.08
12-Apr-23	MLFPWBTR	4924.62	4924.61
25-Apr-23	MLFPWBTR	4941.73	4941.74
02-May-23	MLFPWBTR	4925.43	4925.42
15-May-23	MLFPWBTR	4916.16	4916.28
22-May-23	MLFPWBTR	4848.09	4848.08
19-Jun-23	MLFPWBTR	4862.43	4862.42
03-Jul-23	MLFPWBTR	4864.54	4867.58
06-Jul-23	MLFPWBTR	4811.37	4811.36
28-Jul-23	MLFPWBTR	4967.87	4968
31-Jul-23	MLFPWBTR	4963.22	4963.35
11-Aug-23	MLFPWBTR	4945.63	4924.16
22-Sep-23	MLFPWBTR	4815.93	4815.92
02-Oct-23	MLFPWBTR	N/A	4639.82
05-Oct-23	MLFPWBTR	4631.26	4631.25
06-Oct-23	MLFPWBTR	4647.37	4647.36

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09-Oct-23	MLFPWBTR	4686.03	4685.95
10-Oct-23	MLFPWBTR	4733.27	4732.94
08-Dec-23	MLFPWBTR	4970.56	4970.57
11-Dec-23	MLFPWBTR	4987.43	4994.77
14-Dec-23	MLFPWBTR	5062.15	5062.14
04-Jan-24	MLFPWBTR	5124.02	5124.01
18-Apr-24	MLFPWBTR	5188	5187.99
19-Apr-24	MLFPWBTR	5221.66	5221.72
26-Apr-24	MLFPWBTR	N/A	5268.89
02-May-24	MLFPWBTR	5313.29	5313.28
20-May-24	MLFPWBTR	5490.9	5490.89
29-Sep-22	MLFPWBBT	N/A	2961.44
04-Oct-22	MLFPWBBT	3182.8	3182.79
19-Oct-22	MLFPWBBT	3028.74	3028.73
28-Oct-22	MLFPWBBT	3198.54	3198.56
01-Nov-22	MLFPWBBT	N/A	3240.71
22-Nov-22	MLFPWBBT	3439.16	3439.15
25-Nov-22	MLFPWBBT	3493.93	3493.92
02-Dec-22	MLFPWBBT	3575.29	3575.28
21-Dec-22	MLFPWBBT	3376.77	3377.01
27-Dec-22	MLFPWBBT	N/A	3304.1
29-Dec-22	MLFPWBBT	N/A	3319.71
30-Dec-22	MLFPWBBT	3318.43	3319.47
03-Feb-23	MLFPWBBT	3861.12	3861.11
28-Feb-23	MLFPWBBT	3675.41	3687.52
13-Mar-23	MLFPWBBT	3556.56	3556.55
29-Mar-23	MLFPWBBT	3617.68	3617.67
31-Mar-23	MLFPWBBT	3729.16	3729.18
11-Apr-23	MLFPWBBT	N/A	3629.77
06-Jun-23	MLFPWBBT	N/A	3919.59
09-Jun-23	MLFPWBBT	3916.59	3916.58
30-Jun-23	MLFPWBBT	4040.19	4040.18
06-Jul-23	MLFPWBBT	3980.92	3980.9
24-Jul-23	MLFPWBBT	4203.5	4203.49
28-Jul-23	MLFPWBBT	4284.54	4284.65
31-Jul-23	MLFPWBBT	4319.63	4319.74
19-Sep-23	MLFPWBBT	3805.1	3805.09

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25-Sep-23	MLFPWBTT	3671.01	3671.49
27-Oct-23	MLFPWBTT	3334.2	3334.19
07-Dec-23	MLFPWBTT	3943.81	3943.88
18-Jan-24	MLFPWBTT	4035.05	4035.04
31-Jan-24	MLFPWBTT	4184.81	4184.8
08-Feb-24	MLFPWBTT	4196.71	4196.7
15-Apr-24	MLFPWBTT	4174.62	4174.61
26-Apr-24	MLFPWBTT	4135.29	4153.05