

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: 19th August 2024

Merrill Lynch International (“**MLI**”), the Benchmark Administrator and Index Calculation Agent in respect of the Impacted Indices (each, an “**Impacted Index**”), has determined that the Index Closing Levels, in respect of some Index Calculation Days in June, July and August 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 a calculation issue was identified during the reconciliation process. 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 the Impacted Index, no change was observed and the Original Index Closing Level will not be restated.

Effective 19th August 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 Ticker below for the Impacted Indices.

Capitalized terms not otherwise defined herein shall have the meaning given to them in the relevant index rulebook for the Impacted Indices (the “**Index Rulebooks**”). To the extent that the Index Rulebooks instead uses 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 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

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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 – Global ND	BAEISTGL

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ANNEX BIMPACTED 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
28-Jun-24	BAEISTJP	166.13	166.17
1-Jul-24	BAEISTJP	166.11	166.17
2-Jul-24	BAEISTJP	166.11	166.17
3-Jul-24	BAEISTJP	166.23	166.29
4-Jul-24	BAEISTJP	166.23	166.29
5-Jul-24	BAEISTJP	166.23	166.29
8-Jul-24	BAEISTJP	166.23	166.29
9-Jul-24	BAEISTJP	166.44	166.49
10-Jul-24	BAEISTJP	166.44	166.49
11-Jul-24	BAEISTJP	166.49	166.54
12-Jul-24	BAEISTJP	167.34	167.4
16-Jul-24	BAEISTJP	167.29	167.35
17-Jul-24	BAEISTJP	167.29	167.35
18-Jul-24	BAEISTJP	167.69	167.75
19-Jul-24	BAEISTJP	167.69	167.75
22-Jul-24	BAEISTJP	167.88	167.94
23-Jul-24	BAEISTJP	167.8	167.86
24-Jul-24	BAEISTJP	167.8	167.86
25-Jul-24	BAEISTJP	169	169.06
26-Jul-24	BAEISTJP	169	169.06
29-Jul-24	BAEISTJP	168.51	168.57
30-Jul-24	BAEISTJP	168.37	168.43
31-Jul-24	BAEISTJP	167.91	167.96
1-Aug-24	BAEISTJP	167.28	167.34
2-Aug-24	BAEISTJP	169.82	169.88
5-Aug-24	BAEISTJP	181.5	181.57
6-Aug-24	BAEISTJP	182.17	182.24
7-Aug-24	BAEISTJP	180.67	180.73
8-Aug-24	BAEISTJP	180.51	180.58
28-Jun-24	BAEISTGL	163.78	163.79
1-Jul-24	BAEISTGL	163.58	163.6
2-Jul-24	BAEISTGL	163.41	163.43

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3-Jul-24	BAEISTGL	163.45	163.47
4-Jul-24	BAEISTGL	163.45	163.47
5-Jul-24	BAEISTGL	163.41	163.43
8-Jul-24	BAEISTGL	163.24	163.26
9-Jul-24	BAEISTGL	163.5	163.52
10-Jul-24	BAEISTGL	163.62	163.63
11-Jul-24	BAEISTGL	163.73	163.74
12-Jul-24	BAEISTGL	163.93	163.94
15-Jul-24	BAEISTGL	163.97	163.99
16-Jul-24	BAEISTGL	163.92	163.94
17-Jul-24	BAEISTGL	164.22	164.24
18-Jul-24	BAEISTGL	164.36	164.37
19-Jul-24	BAEISTGL	164.38	164.40
22-Jul-24	BAEISTGL	164.56	164.58
23-Jul-24	BAEISTGL	164.38	164.4
24-Jul-24	BAEISTGL	164.89	164.91
25-Jul-24	BAEISTGL	164.95	164.97
26-Jul-24	BAEISTGL	164.94	164.96
29-Jul-24	BAEISTGL	164.77	164.79
30-Jul-24	BAEISTGL	164.74	164.76
31-Jul-24	BAEISTGL	164.58	164.6
1-Aug-24	BAEISTGL	164.68	164.7
2-Aug-24	BAEISTGL	165.83	165.85
5-Aug-24	BAEISTGL	169.3	169.32
6-Aug-24	BAEISTGL	169.34	169.36
7-Aug-24	BAEISTGL	168.53	168.55
8-Aug-24	BAEISTGL	168.5	168.52