

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: 26th June 2024

Merrill Lynch International (“**MLI**”), the Benchmark Administrator and Index Calculation Agent in respect of the Impacted Indices, has determined that the Index Closing Level, in respect of the Index Calculation Day 14th June 2024 (“**Impacted Index Calculation Day**”) should be restated for the Impacted Index, in order to reflect the restatements of some of the underlying components of the Impacted Index.

On 17th June 2024, the BofA Credit Europe IG Short Volatility Index (BASCEIV3), BofA Credit Europe HY Short Volatility Index (BASCEXV3), BofA Credit North America IG Short Volatility Index (BASCUIV3), and BofA Credit North America HY Short Volatility Index (BASCUIHV3) needed to be restated following a correction of input data by the data provider IHS Markit. As such, the level for the Impacted Index for the Impacted Index Calculation Day above needed to be restated as well.

Table 1 below sets out, in respect of the 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).

Table 1: Impacted Index Level (for the Impacted Index on the Impacted Index Calculation Day)

Impacted Index Calculation Day	Impacted Index Ticker	Original Index Closing Level	Restated Index Closing Level
14-Jun-2024	BAEIOS01	578.17	577.46

Effective 26th June 2024, the Benchmark Administrator, having consulted the Equities Index Forum, has implemented the restatement of the Impacted Index using the restated Index Closing Level for the Impacted Index Calculation Day above in accordance with the relevant Index Rulebook. The restated Index Closing Level is available on Bloomberg under the Bloomberg Ticker below for the Impacted Index.

Capitalized terms not otherwise defined herein shall have the meaning given to them in the relevant index rulebook for the Impacted Index (the “**Index Rulebook**”). To the extent that the Index Rulebook 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 Index is pursuant to, and subject to the conditions and disclaimers in, the respective Index Rulebook.

Global Equities – Investable Indices Restatement Notice

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

Merrill Lynch International
Benchmark Administrator

Global Equities – Investable Indices

Restatement Notice

ANNEX A

IMPACTED INDEX

i	Impacted Index “I”	Bloomberg Ticker
1	BofA Cross-Asset Carry Index – Series 1	BAEIOS01