

Global Equities – Investable Indices

Restatement Notice

NOTICE OF RESTATEMENT OF INDEX CLOSING LEVELS

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

Dated: 26th November 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 the Index Calculation Days 15th November 2024 and 18th November 2024 (**“Impacted Index Calculation Days”**) should be restated for the Impacted Indices, in order to reflect the correct levels of some of the underlying components of the Impacted Indices.

On 18th November 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 (BASCUHV3) were published late due to a delay in receiving input data from the data provider S&P IHS Markit. In addition, on 20th November 2024, the BofA Custom Credit Trend Index - North America IG (MLSRUIT3) and BofA Custom Credit Trend Index - Europe IG (MLSREIT3) needed to be restated following a correction of input data by the data provider. As such, the levels for the Impacted Indices for the Impacted Index Calculation Days 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 |
|--------------------------------|-----------------------|------------------------------|------------------------------|
| 15-Nov-2024 | BAEICAT1 | 339.41 | 339.40 |
| 18-Nov-2024 | BAEIOS01 | 564.62 | 564.72 |

Effective 26th November 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 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

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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 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 Cross Asset Trend 10% Index | BAEICAT1 |
| 2 | BofA Cross-Asset Carry Index - Series 1 | BAEIOS01 |