

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 Index**”)

Dated: 29th July 2024

Merrill Lynch International (“**MLI**”), the Benchmark Administrator and Index Calculation Agent in respect of the Impacted Index, has determined that the Index Closing Levels, in respect of some Index Calculation Days in July 2024 (together, the “**Impacted Index Calculation Days**”) should be restated for the Impacted Index, 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 Index were restated for the Impacted Index Calculation Days.

Annex B 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). 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 29th July 2024, the Benchmark Administrator, having consulted the Equities Index Forum, has implemented the restatement of the Impacted Index 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 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.

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 INDEX

i	Impacted Index “I”	Bloomberg Ticker
1	BofA Global Dynamic Short Puts Index – Series 1	BAESGSP1

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ANNEX B

IMPACTED INDEX LEVELS (FOR THE IMPACTED INDEX ON THE IMPACTED INDEX CALCULATION DAYS)

Impacted Index Calculation Day	Impacted Index Ticker	Original Index Closing Level	Restated Index Closing Level
17-Jul-24	BAEIGSP1	172.16	172.15
18-Jul-24	BAEIGSP1	172.12	172.11
19-Jul-24	BAEIGSP1	172.08	172.07
22-Jul-24	BAEIGSP1	172.10	172.09