

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”**) and the BofA Indices using the Impacted Indices as underlying components set out in Annex B (the **“Impacted Composite Indices”**)

Dated: 9th April 2026

Merrill Lynch International (**“MLI”**), the Benchmark Administrator and Index Calculation Agent in respect of the Impacted Indices and Impacted Composite Indices, has determined that the Index Closing Levels, in respect of certain Index Calculation Days since April 2022 (the **“Impacted Index Calculation Days”**) need to be restated for the Impacted Indices and Impacted Composite Indices, in order to correct for a technical issue with the publication of Index Levels during this time.

Annex C 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 Indices, no change was observed and the Original Index Closing Levels will not be restated. For the Impacted Composite Indices, as the calculation methodology is path-dependent, all the Index Calculation Days since April 2022 are impacted Index Calculation Days. This notice is therefore to advise that the index closing levels for the Impacted Indices and Impacted Composite Indices were restated for the Impacted Index Calculation Days.

Effective 9th April 2026, the Benchmark Administrator, having consulted the Equities Index Forum, has implemented the restatement of the Impacted Indices and Impacted Composite Indices using the Restated Index Closing Levels for the Impacted Index Calculation Days above in accordance with the relevant Index Rulebook. The Restated Index Closing Levels are available on Bloomberg under the Bloomberg Tickers above for each of the Impacted Indices and Impacted Composite Indices.

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 each 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 INDICES

i	Impacted Index “I”	Bloomberg Ticker
1	BofAML World Low Beta Long/Short USD ER Index	MLFPWBULU
2	BofAML World Momentum Bottom USD TR Index	MLFPWMBT
3	BofAML World Momentum Long/Short USD ER Index	MLFPWMLU
4	BofAML World Quality Long/Short USD ER Index	MLFPWQLU
5	BofAML World Size Long/Short USD ER Index	MLFPWSLU
6	BofAML World Size Top USD TR Index	MLFPWSTR
7	BofAML World Value Long/Short USD ER Index	MLFPWVLU

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ANNEX B

IMPACTED COMPOSITE INDICES

i	Impacted Composite Index "I"	Bloomberg Ticker
1	CICC Alternative Risk Premia Strategy Base Index	CICCARP0
2	CICC Alternative Risk Premia Strategy Index	CICCARPS
3	CICC Alternative Risk Premia Strategy 1B Index	CICCARP2

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ANNEX C

IMPACTED INDEX LEVELS (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
11-Apr-22	MLFPWMLU	1404.04	1401.92
04-May-22	MLFPWMBT	2688.85	2688.77
11-Nov-22	MLFPWQLU	1612.79	1612.73
19-Dec-22	MLFPWSTR	4350.12	4350.09
28-Dec-22	MLFPWSTR	4362.54	4362.53
29-Dec-22	MLFPWSTR	4431.52	4431.53
02-Jan-23	MLFPWSTR	4423.62	4423.63
21-Sep-23	MLFPWMLU	1485.91	1485.90
27-Sep-23	MLFPWMLU	1499.74	1499.73
28-Sep-23	MLFPWMLU	1506.67	1506.65
29-Sep-23	MLFPWVLU	639.16	639.15
29-Sep-23	MLFPWMLU	1489.22	1489.21
02-Oct-23	MLFPWQLU	1576.27	1578.75
02-Oct-23	MLFPWSLU	878.40	879.79
10-Oct-23	MLFPWVLU	632.62	632.64
10-Oct-23	MLFPWMLU	1505.11	1505.25
10-Oct-23	MLFPWSLU	876.86	876.99
30-Oct-23	MLFPWQLU	1577.20	1577.36
30-Oct-23	MLFPWMLU	1506.89	1507.13
31-Oct-23	MLFPWQLU	1571.21	1571.20
03-Nov-23	MLFPWMLU	1511.06	1511.05
07-Nov-23	MLFPWQLU	1563.09	1563.08
09-Nov-23	MLFPWVLU	616.05	616.10
09-Nov-23	MLFPWSLU	864.05	863.98
15-Nov-23	MLFPWQLU	1578.17	1578.16
22-Nov-23	MLFPWQLU	1586.50	1582.07
22-Nov-23	MLFPWVLU	613.30	616.22
22-Nov-23	MLFPWSLU	867.22	868.66
23-Nov-23	MLFPWQLU	1585.88	1581.45
23-Nov-23	MLFPWVLU	613.77	616.69
23-Nov-23	MLFPWSLU	866.44	867.87
12-Dec-23	MLFPWSLU	882.50	882.28

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02-Jan-24	MLFPWQLU	1598.77	1598.58
02-Jan-24	MLFPWVLU	631.68	631.78
02-Jan-24	MLFPWMLU	1469.13	1469.17
02-Jan-24	MLFPWSLU	886.12	886.01
04-Jan-24	MLFPWMLU	1487.50	1487.53
10-Jan-24	MLFPWMLU	1514.20	1514.13
01-Apr-24	MLFPWQLU	1613.16	1611.27
01-Apr-24	MLFPWVLU	657.99	657.24
01-Apr-24	MLFPWMLU	1704.55	1703.11
09-May-24	MLFPWQLU	1564.10	1563.90
31-Jan-25	MLFPWVLU	624.04	624.03
28-Jul-23	MLFPWBLU	1323.56	1323.58
31-Jul-23	MLFPWBLU	1314.49	1314.52
11-Aug-23	MLFPWBLU	1375.54	1367.76
18-Aug-23	MLFPWBLU	1359.86	1359.85
29-Sep-23	MLFPWBLU	1325.68	1325.67
06-Oct-23	MLFPWBLU	1317.47	1317.46
09-Oct-23	MLFPWBLU	1333.07	1333.04
10-Oct-23	MLFPWBLU	1334.62	1334.49
12-Oct-23	MLFPWBLU	1324.71	1324.70
07-Dec-23	MLFPWBLU	1360.12	1360.10
11-Dec-23	MLFPWBLU	1353.65	1356.47
26-Dec-23	MLFPWBLU	1287.49	1287.50
29-Dec-23	MLFPWBLU	1300.17	1300.16
02-Sep-24	MLFPWBLU	1557.85	1557.86