

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: 31st July 2026

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 1st July 2026 (the **“Impacted Index Calculation Day”**) need to be restated for the Impacted Indices, in order to correct for a technical issue with the calculation of Index Levels for that date.

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). This notice is therefore to advise that the index closing levels for the Impacted Indices were restated for the Impacted Index Calculation Days.

Effective 31st July 2026, 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 Day 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	BofA US Dispersion Index - Vega	BAEIDSPV
2	BofA US Dispersion Index - Theta	BAEIDSPT
3	BofA US Dispersion Index - Gamma	BAEIDSPG

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ANNEX B

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
01-Jul-26	BAEIDSPG	134.59	134.58
01-Jul-26	BAEIDSPT	239.47	239.46
01-Jul-26	BAEIDSPV	174.03	174.02