

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: 14th 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 Levels, in respect of some Index Calculation Days between 1st February 2023 and 22nd August 2023 (together, the “**Impacted Index Calculation Days**”) should be restated for the Impacted Indices, in order to implement accurately the index methodology.

The Impacted Index Calculation Days occur prior to the respective Index Live Dates, in the index backtesting period, and the errors were identified during a review of the historical reconciliation. This notice is therefore to advise that the Impacted Index Closing Levels for the Impacted Indices were restated for the Impacted Index Calculation Days.

Table 1 below 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 any Impacted Index, no change was observed and the Original Index Closing Level will not be restated.

Table 1: Impacted Index Levels (for the Impacted Indices on the Impacted Index Calculation Days)

Impacted Index Calculation Day	Impacted Index Ticker	Original Index Closing Level	Restated Index Closing Level
01-Feb-23	BAEIDDE1	N/A	97.20
01-Feb-23	BAEIDDU1	N/A	94.17
09-Mar-23	BAEIDPE1	80.60	80.59
10-Mar-23	BAEIDPE1	80.78	80.77
13-Mar-23	BAEIDPE1	81.26	81.25
14-Mar-23	BAEIDPE1	80.92	80.91
15-Mar-23	BAEIDPE1	81.68	81.67
17-Mar-23	BAEIDPE1	81.02	81.01
20-Mar-23	BAEIDPE1	80.94	80.93
21-Mar-23	BAEIDPE1	80.65	80.64
22-Mar-23	BAEIDPE1	80.56	80.55
28-Mar-23	BAEIDPE1	80.46	80.45
04-Apr-23	BAEIDPE1	80.13	80.12

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05-Apr-23	BAEIDPE1	80.15	80.14
06-Apr-23	BAEIDPE1	80.12	80.11
13-Apr-23	BAEIDPE1	80.02	80.01
17-Apr-23	BAEIDPE1	80.01	80.00
18-Apr-23	BAEIDPE1	79.98	79.97
19-Apr-23	BAEIDPE1	79.97	79.96
20-Apr-23	BAEIDPE1	79.97	79.96
21-Apr-23	BAEIDPE1	79.94	79.93
21-Apr-23	BAEIDDE1	96.33	96.30
04-May-23	BAEIDPE1	80.04	80.03
12-May-23	BAEIDPE1	79.70	79.69
15-May-23	BAEIDPE1	79.69	79.68
16-May-23	BAEIDPE1	79.68	79.67
17-May-23	BAEIDPE1	79.65	79.64
24-May-23	BAEIDPE1	79.78	79.77
25-May-23	BAEIDPE1	79.72	79.71
06-Jun-23	BAEIDPE1	79.43	79.42
07-Jun-23	BAEIDPE1	79.41	79.40
09-Jun-23	BAEIDPE1	79.35	79.34
13-Jun-23	BAEIDPE1	79.30	79.29
15-Jun-23	BAEIDPE1	79.26	79.25
20-Jun-23	BAEIDPE1	79.28	79.27
21-Jun-23	BAEIDPE1	79.29	79.28
28-Jun-23	BAEIDPE1	79.20	79.19
30-Jun-23	BAEIDPE1	79.15	79.14
06-Jul-23	BAEIDPE1	79.65	79.64
10-Jul-23	BAEIDPE1	79.33	79.32
13-Jul-23	BAEIDPE1	79.04	79.03
17-Jul-23	BAEIDPE1	79.07	79.06
18-Jul-23	BAEIDPE1	79.04	79.03
20-Jul-23	BAEIDPE1	79.02	79.01
24-Jul-23	BAEIDPE1	78.99	78.98
25-Jul-23	BAEIDPE1	78.98	78.97
27-Jul-23	BAEIDPE1	78.92	78.91
31-Jul-23	BAEIDPE1	78.91	78.90
07-Aug-23	BAEIDPE1	79.00	78.99
14-Aug-23	BAEIDPE1	78.93	78.92

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17-Aug-23	BAEIDPE1	79.32	79.31
22-Aug-23	BAEIDPE1	78.96	78.95

Effective 12th June 2024, 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 Days above in accordance with the relevant Index Rulebooks. The restated Index Closing Levels are available on Bloomberg under the Bloomberg Tickers below for the Impacted Indices.

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 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 Indices 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 Doppler Index – EU Series 1	BAEIDPE1
2	BofA Doppler Index – EU Series 1a	BAEIDDE1
3	BofA Doppler Index – US Series 1a	BAEIDDU1