

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: 15th May, 2023

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 the Index Calculation Days of 14th April 2023, 17th April 2023, 18th April 2023, 19th April 2023, 20th April 2023, 21st April 2023, and 24th April 2023 (the “**Impacted Index Calculation Days**”) need to be restated for the Impacted Indices and Impacted Composite Indices, in order to reflect the delayed application of the correct share identifiers for URW NA following the late notification by Bloomberg of a reclassification corporate action that took place on 13th April.

On 14th April 2023, URW NA (Unibail-Rodamco-Westfield Group), an underlying component of the Impacted Indices, underwent a reclassification as a result of a change in its country of listing. However, Bloomberg delayed the communication of this reclassification with the result that the reclassification was not identified and implemented by the Index Calculation Agent for the Impacted Indices until the omission was discovered on 25th April 2023. Until this date, the incorrect share identifiers were used for pricing whereupon they were updated on such date. As such, the levels for the Impacted Indices for the Impacted Index Calculation Days above were incorrect as they did not take into account the reclassification and accordingly the update to the share identifiers used for pricing.

This notice is therefore to advise that the index closing levels for the Impacted Indices were restated for the Impacted Index Calculation Days to reflect the updated share identifiers. This affected the index closing levels of the Impacted Indices and therefore the index closing levels of the Impacted Composite Indices.

Table 1 below sets out, in respect of each Impacted Index, Impacted Composite 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) for the Impacted Indices and the Impacted Composite Indices.

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

Bloomberg Ticker	Date	Original Index Closing Level	Restated Index Closing Level	Difference
MLFPWVLU	14 Apr 2023	618.36	618.45	0.09
MLFPWVTR	14 Apr 2023	3719.21	3719.74	0.53
MLFPWQBT	14 Apr 2023	3219.77	3220.12	0.35

Global Equities – Investable Indices

Restatement Notice

MLFPWQLU	14 Apr 2023	1611.87	1611.7	-0.17
MLFPWVLU	17 Apr 2023	617.63	617.67	0.04
MLFPWVTR	17 Apr 2023	3721.58	3721.79	0.21
MLFPWQBT	17 Apr 2023	3233.04	3233.19	0.15
MLFPWQLU	17 Apr 2023	1605.47	1605.4	-0.07
MLFPWVLU	18 Apr 2023	618.72	618.74	0.02
MLFPWVTR	18 Apr 2023	3744.15	3744.27	0.12
MLFPWQBT	18 Apr 2023	3250	3250.07	0.07
MLFPWQLU	18 Apr 2023	1604.32	1604.29	-0.03
MLFPWVLU	19 Apr 2023	619.61	619.62	0.01
MLFPWVTR	19 Apr 2023	3744.16	3744.21	0.05
MLFPWQBT	19 Apr 2023	3260.74	3260.75	0.01
MLFPWQLU	19 Apr 2023	1588.72	1588.71	-0.01
MLFPWVLU	20 Apr 2023	617.72	617.7	-0.02
MLFPWVTR	20 Apr 2023	3719.1	3718.96	-0.14
MLFPWVLU	21 Apr 2023	612.33	612.3	-0.03
MLFPWVTR	21 Apr 2023	3692.85	3692.64	-0.21
MLFPWVLU	24 Apr 2023	611.27	611.22	-0.05
MLFPWVTR	24 Apr 2023	3693.59	3693.28	-0.31

Effective 15th May 2023, 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 the 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

Global Equities – Investable Indices

Restatement Notice

ANNEX A**IMPACTED INDICES**

i	Impacted Composite Index “I”	Bloomberg Ticker
1	BofAML World Value Top USD TR Index	MLFPWVTR
2	BofAML World Quality Bottom USD TR Index	MLFPWQBT

ANNEX B**IMPACTED COMPOSITE INDICES**

i	Impacted Composite Index “I”	Bloomberg Ticker
1	BofAML World Value Long/Short USD ER Index	MLFPWVLU
2	BofAML World Quality Long/Short USD ER Index	MLFPWQLU