

Global Equities – Investable Indices

Index Notice

ANNOUNCEMENT BY JAPAN EXCHANGE GROUP

Related to: The BofA Short Put Index – JP Series 1 (the “**Index**”)

Dated: 26th May 2023

Following the announcement on 23rd May 2023¹ by the Japan Exchange Group that Nikkei 225 mini Options² will be listed on the Osaka Exchange from (and including) 29th May 2023, Merrill Lynch International (“**MLI**”), as Benchmark Administrator and Index Calculation Agent in respect of the Index, hereby confirms that: (i) Nikkei 225 mini Options will not be included in the Daily Set of Available Listed Options as set out in Section 3 of the Index Rulebook where their weekly expiration date is the same as the monthly expiration date of Nikkei 225 Regular Options³ for a given calendar month (a “**Relevant Date**”), and (ii) the Daily Set of Available Listed Options will continue to include Nikkei 225 Regular Options with expiries on such Relevant Dates.

A statement to this effect will be included in the Index Rulebook.

Capitalized terms not otherwise defined herein shall have the meaning given them in the rulebook for the Index (the “**Index Rulebook**”). To the extent that the Index Rulebook instead uses the term “Index Sponsor” and “Index Committee” to describe the functions of the Benchmark Administrator and Equity Index Forum, respectively, such terms shall be construed accordingly for purposes of this Notice.

This Notice and the actions described herein with respect to the Index are pursuant to, and subject to the conditions and disclaimers in, the 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

¹ [Futures and options listed on May 29, 2023 | Japan Exchange Group \(jpx.co.jp\)](#)

² As defined within: [Nikkei 225 mini Options | Japan Exchange Group \(jpx.co.jp\)](#)

³ As defined within: [Nikkei 225 Options | Japan Exchange Group \(jpx.co.jp\)](#)