

# Global Equities – Investable Indices

## Index Notice

### NOTICE OF INDEX DISRUPTION EVENT

Related to: The BofA Indices set out in **Annex A** (the “**Impacted Indices**”) hereto.

Dated: 26<sup>th</sup> July 2024

Merrill Lynch International (“MLI”), the Benchmark Administrator and Index Calculation Agent in respect of the Impacted Indices hereby announces that on 19 July 2024 (the “**Impacted Index Calculation Day**”), the Impacted Indices experienced an Index Disruption Event.

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

On 19 July 2024, FTSE Russell failed to publish the levels of the Russell 1000 Index (“**RIY**”) from the market open until later that morning, apparently due to the outage caused by the CrowdStrike update. One Impacted Index provides leveraged exposure to RIY using RIY levels taken at various windows during the trading day. The second Impacted Index is calculated end-of-day using the closing level of the first Impacted Index. Because RIY is an Index Component of one Impacted Index, failure to publish RIY levels from the market open is a material failure in the calculation or publication of values for an Index Component and prevented calculation of the Impacted Indices. The Benchmark Administrator has therefore determined that an Index Disruption Event has occurred under Section 4 (Index Disruption Events) of the relevant Index Rulebooks.

To determine the Index Closing Levels, the Benchmark Administrator, following consultation with the Equity Index Forum, will calculate the Impacted Indices omitting the leveraged exposure for the initial window on 19 July 2024 and applying the current index methodology for any other windows during which RIY levels were not published on the Impacted Index Calculation Day.

This Notice and the actions described herein with respect to each Relevant Index are pursuant to, and subject to the terms and conditions and disclaimers in, its respective Index Rulebook.

For more information, please contact the Benchmark Administrator at the following email address: [dg.investable\\_indices\\_global@bankofamerica.com](mailto:dg.investable_indices_global@bankofamerica.com).

Merrill Lynch International

Benchmark Administrator

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### ANNEX A

#### IMPACTED INDICES

<b>i</b>	<b>Impacted Index “I”</b>	<b>Bloomberg Ticker</b>
1	BofA US Strength FCV Index	BOFARFCV Index
2	BofA US Strength Fast Convergence Index	BOFARFCC Index