

# Global Equities – Investable Indices

## Index Notice

### NOTICE OF INDEX DISRUPTION EVENT

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

Dated: 9<sup>th</sup> January 2025.

Merrill Lynch International (“MLI”), the Benchmark Administrator and Index Calculation Agent in respect of the Impacted Indices, hereby announces that on the 9<sup>th</sup> January 2025, the indices listed in Annex A hereto will be deemed to have experienced an Index Disruption Event (collectively the “**Impacted Indices**”, with 9<sup>th</sup> January 2025 being the “**Impacted Index Calculation Day**”).

Capitalized terms not otherwise defined herein shall have the meaning given 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 the Impacted Index Calculation Day, U.S. Equity Markets will be closed in order to mark the National Day of Mourning in commemoration of the death of President Jimmy Carter. As a consequence, an adjustment to the expiration date of certain index components (the “**Impacted Closing Levels**”), specifically hypothetical OTC options originally scheduled to expire on the Impacted Index Calculation Day (the “**Impacted Components**”) is required in order to determine accurately the Impacted Index Closing Levels, in light of the scheduled underlying market closure.

The absence of an adjustment to these Impacted Closing Levels will result in the inability of the Benchmark Administrator accurately to calculate closing levels for the Impacted Indices. Accordingly, the Benchmark Administrator, having consulted with the Equities Index Forum, has designated an Index Disruption Event on the Impacted Index Calculation Day under the Index Disruption Events section of the relevant Index Rulebooks.

To ensure the continuing representation of the underlying economic reality which the Impacted Indices seek to measure, the integrity of the Impacted Indices’ objectives and the stated purpose of the Impacted Indices, the Benchmark Administrator, in consultation with the Equities Index Forum, has determined that the Index Calculation Agent will deem the Impacted Components to expire on the Index Calculation Day immediately preceding the originally scheduled Impacted Index Calculation Day and the expiration value on such day shall be calculated accordingly. This decision to adjust the expiration date to the previous day for such Impacted Components replicates the treatment specified<sup>1</sup> by the Options Clearing Corporation (“OCC”) with respect to comparable listed options expiring on the Impacted Index Calculation Day.

This Notice and the actions described herein with respect to each Impacted Index are 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](mailto:dg.investable_indices_global@bankofamerica.com).

Merrill Lynch International

Benchmark Administrator

---

<sup>1</sup> <https://infomemo.theocc.com/infomemos?number=55826>

# Global Equities – Investable Indices

## Index Notice

### ANNEX A

#### IMPACTED INDICES

<b>i</b>	<b>Impacted Index "i"</b>	<b>Bloomberg Ticker</b>
1	BofAML Enhanced Collar US Index	MLEIECUS
2	BofAML Enhanced Risk Reversal US Index	MLEIERUS
3	BofA C-Rep Index - US Tech	BAEICRNQ
4	BofA C-Rep Index - US Vol	BAEICRVI
5	BofA PS-Rep 1 Index - US	BAEIPSR1
6	BofA C-Rep Index - US Vol Series 2	BAEICRVC
7	BofA C-Rep Index - US Vol Series 3	BAEICVI1
8	BofA Doppler Index - US Series 1	BAEIDPU1
9	BofA Doppler Index - US Series 1a	BAEIDDU1