# 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: 12th September 2024.

Merrill Lynch International (“MLI”), the Benchmark Administrator and Index Calculation Agent in respect of the Impacted Indices hereby announces that on the Index Calculation Day of 6th September 2024, the indices listed in Annex A hereto experienced an Index Disruption Event (collectively the **“Impacted Indices”**, with 6th September 2024 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, the relevant values of certain index components (the **“Impacted Closing Levels”**), specifically equities and futures listed on the Hong Kong Stock & Futures Exchanges (the **“Impacted Components”**), required to determine the Index Closing Levels were not available on the relevant data source at the time specified by the relevant Index Rulebooks. The absence of these Impacted Closing Levels had a material impact on the Index Closing Levels, which resulted in such Index Closing Levels not being reflective of the Impacted Indices objective and stated purpose. Accordingly, the Benchmark Administrator, having consulted with the Equities Index Forum, has determined that an Index Disruption Event occurred under the Index Disruption Events section of the relevant Index Rulebooks.

To preserve the accuracy of the Index Closing Levels, the representativeness of the underlying economic reality which the Impacted Indices are seeking to measure, and the integrity of the objectives and stated purpose of the Impacted Indices, the Benchmark Administrator, in consultation with the Equities Index Forum, has determined that for the purposes of the Impacted Index Calculation Day, the Index Calculation Agent will make the following adjustments:

1. **Category 1:** the calculation of the Index Closing Levels will be suspended. The Benchmark Administrator has determined that the use of the immediately preceding Index Calculation Day’s levels for the Impacted Components will cause the Index Closing Levels to become non representative of the underlying economic reality which they are seeking to measure; and
2. **Category 2:** will use the values corresponding to the immediately preceding Index Calculation Day for the Impacted Components in lieu of the Impacted Closing Levels. The Benchmark Administrator has determined that the use of such levels will mean that the Index Closing Levels are no longer “non-representative” of the underlying economic reality which they are seeking to measure.

The Index Calculation Agent will make the above adjustments for the Impacted Index Calculation Day. In making this decision, the Benchmark Administrator used commercially reasonable efforts to determine the value of the Impacted Components using representative market levels at or close to the time specified by the Index Rulebooks to determine an Index Closing Level. However, no assurances can be given that an alternate methodology for adjusting the Impacted Indices would result in the same Index Closing Levels.

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 .

Merrill Lynch International

Benchmark Administrator

**ANNEX A**

**IMPACTED INDICES**

| i | Impacted Index "i" | Bloomberg Ticker | Action |
|---|---|---|---|
| 1 | BofA HK Rolling Futures Index | BAFPSEFH | Category 1 (Calculation suspended) |
| 2 | BofA HI Rolling Futures Index | BAFPSEFI | |
| 3 | BofAML Equity Trend Index | MLEITREQ | Category 2 (Uses the values corresponding to the preceding Index Calculation Day for Impacted Components) |
| 4 | BofAML World Value Long/Short USD ER Index | MLFPWVLU | |
| 5 | BofAML World Momentum Long/Short USD ER Index | MLFPWMLU | |
| 6 | BofAML World Size Long/Short USD ER Index | MLFPWSLU | |
| 7 | BofAML World Quality Long/Short USD ER Index | MLFPWQLU | |
| 8 | BofAML World Low Beta Long/Short USD ER Index | MLFPWBLU | |
| 9 | BofAML World Value Top USD TR Index | MLFPWVTR | |
| 10 | BofAML World Momentum Top USD TR Index | MLFPWMTR | |
| 11 | BofAML World Size Top USD TR Index | MLFPWSTR | |
| 12 | BofAML World Quality Top USD TR Index | MLFPWQTR | |
| 13 | BofAML World Low Beta Top USD TR Index | MLFPWBTR | |
| 14 | BofAML World Value Bottom USD ER Index | MLFPWVBT | |
| 15 | BofAML World Momentum Bottom USD ER Index | MLFPWMBT | |
| 16 | BofAML World Size Bottom USD ER Index | MLFPWSBT | |
| 17 | BofAML World Quality Bottom USD ER Index | MLFPWQBT | |
| 18 | BofAML World Low Beta Bottom USD ER Index | MLFPWBBT | |
| 19 | BofA World Equity Multi-Styles 4.5% USD Net TR Index | BAFPWU4R | |
| 20 | BofA Cross-Asset Trend 10% Index | BAEICAT1 | |
| 21 | BofA Cross-Asset Trend 10% S2 Index | BAEICAT2 | |