

Technical Note

Market disruption event affecting a mutual fund index

Due to a system issue, the administrator of a fund constituent within the index listed in Figure 1 had failed to calculate a net asset value for the period 16 April to 23 April 2021. The administrator has since announced that the issue has been resolved and that they will only publish a net asset value for 16 April, with no net asset value published for the period 19 April to 23 April.

As a result of this, the calculation of the resulting index levels over this period was suspended and there will be no index levels published for 19 April to 23 April.

FIGURE 1
Affected Index

Ticker	Name
BXIFES2	Barclays Mutual Fund ER AF 2% RC 16% SEK 2 Index

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