

Nomura Index Restatement Notification

12 July 2023

Nomura International plc ("NIP"), the Index Administrator, has restated the Index Levels published on Bloomberg for the below list of Indices for the dates mentioned.

This is relating to the treatment of the early close holiday on the CME for the E-mini S&P 500 Future contracts on 3rd July 2023.

For further details, please contact indexstructuring@nomura.com

| Bloomberg Ticker | Index Name | Date | Initial Level | Restated Level | Difference |
|------------------|--|--------------|---------------|----------------|------------|
| NMXCMDMU Index | Nomura Cross Asset Momentum Daily Mini Index in USD | 03 July 2023 | 6594.43 | 6594.57 | 0.14 |
| NMXCMD5W Index | Nomura Cross Asset Momentum Daily Index - 5% target vol in KRW | 03 July 2023 | 770.5 | 770.51 | 0.01 |
| NMXCMD5U Index | Nomura Cross Asset Momentum Daily Index - 5% target vol in USD | 03 July 2023 | 758.68 | 758.69 | 0.01 |
| NMXCMODU Index | Nomura Cross Asset Momentum Daily Index | 03 July 2023 | 30797.28 | 30798.16 | 0.88 |
| NMXCMD8U Index | Nomura Cross Asset Momentum Daily Index - 8% target vol in USD | 03 July 2023 | 2352.28 | 2352.34 | 0.06 |
| NMXCMD0U Index | Nomura Cross Asset Momentum Daily Index - 10% target vol in USD | 03 July 2023 | 4850.89 | 4851.04 | 0.15 |
| NMXCHN1U Index | Nomura Horus Navigator Index in USD | 05 July 2023 | 403.779 | 403.7833 | 0.0043 |
| NMEQTG3 Index | Nomura Equity G3 Trend Index | 03 July 2023 | 172.04 | 172.045 | 0.005 |
| NMEQTG3 Index | Nomura Equity G3 Trend Index | 04 July 2023 | 171.438 | 171.443 | 0.005 |
| NMSOMODU Index | Nomura Cross Asset Momentum Daily Index in USD | 03 July 2023 | 30797.28 | 30798.16 | 0.88 |
| NMX2XBXB Index | Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD | 03 July 2023 | 1216.01 | 1216.019 | 0.009 |
| NMX2XBXE Index | Nomura Bespoke Transaction Multi Asset Risk Premia Basket E in JPY | 03 July 2023 | 98.0754 | 98.0763 | 0.001 |
| NMXCMD8E Index | Nomura Cross Asset Momentum Daily Index - 8% target vol in EUR | 03 July 2023 | 2317.08 | 2317.14 | 0.06 |
| NMXCMO1U Index | Nomura Cross Asset Momentum Index in USD | 03 July 2023 | 1525.737 | 1525.779 | 0.042 |
| NMXCMO8U Index | Nomura Cross Asset Momentum Index - 8% target vol in USD | 03 July 2023 | 505.909 | 505.921 | 0.012 |
| NMXCTB1U Index | Nomura Multi Asset Trend B Index in USD | 03 July 2023 | 1356.119 | 1356.138 | 0.019 |

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