NOMURA

Nomura Index amendment notification

2-March-2016

The index levels for the commodity and cross asset momentum family of indices were computed incorrectly between 9-Dec-15 and 25-Feb-16 owing to a convention change in Brent Crude Futures expiry. The correct index levels for this period have now been restated on Bloomberg.

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For further details, please contact indexstructuring@nomura.com

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