

## **Nomura Index amendment notification**

**15-March-2016**

Nomura Commodity Momentum Select Strategy Index – There were two typographical errors in the index description which have been corrected:

- (i) The Vol Scale Cap for Heating Oil was corrected from 1.485 to 1.458
- (ii) The reference to the subscript used for “Long Return” in the determination of the “Momentum Trading Signal” was corrected from ‘t’ to ‘k’.

The amended index description is available upon on request.

For further details, please contact [indexstructuring@nomura.com](mailto:indexstructuring@nomura.com)

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