

Nomura Index Restatement Notification

29 October 2020

Nomura International plc ("NIP"), the Index Administrator, has restated the Index Levels published on Bloomberg for the Credit Momentum Indices listed below.

This is relating to the data input used for the charge calculation.

For further details, please contact indexstructuring@nomura.com

Bloomberg Ticker	Index Name	Date	Initial Levels	Restated Levels	Difference
NMCDMOMU Index	Nomura Credit Momentum Index in USD	12-Jun-20	163.0539	163.0538	-0.0001
NMCDMOVW Index	Nomura Western Credit Momentum - with Vol Bands in USD	16-Jun-20	158.4422	158.4421	-0.0001
NMCDMOVU Index	Nomura North America Credit Momentum - with Vol Bands in USD	16-Apr-20	182.3023	182.3022	-0.0001
NMCDMOVU Index	Nomura North America Credit Momentum - with Vol Bands in USD	07-Aug-20	180.6787	180.6786	-0.0001
NMCDMOVU Index	Nomura North America Credit Momentum - with Vol Bands in USD	05-Oct-20	176.9518	176.9517	-0.0001
NMCDMHVU Index	Nomura North America High Yield Credit Momentum - with Vol Bands in USD	27-Apr-20	193.1719	193.1718	-0.0001
NMCDMHVU Index	Nomura North America High Yield Credit Momentum - with Vol Bands in USD	28-Apr-20	192.8081	192.808	-0.0001
NMCDMHVU Index	Nomura North America High Yield Credit Momentum - with Vol Bands in USD	06-May-20	193.009	193.0089	-0.0001
NMCDMHVU Index	Nomura North America High Yield Credit Momentum - with Vol Bands in USD	07-May-20	193.3406	193.3405	-0.0001
NMCDMHVU Index	Nomura North America High Yield Credit Momentum - with Vol Bands in USD	14-Oct-20	192.1506	192.1505	-0.0001
NMCDMHVU Index	Nomura North America High Yield Credit Momentum - with Vol Bands in USD	15-Oct-20	190.2385	190.2384	-0.0001
NMCDMHVU Index	Nomura North America High Yield Credit Momentum - with Vol Bands in USD	23-Oct-20	191.4547	191.4546	-0.0001

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- Call or put vertical spread writing (same expiration month for both options): The basic risk of effecting a short spread transaction is limited to the difference between the strike prices less the amount received in premiums.
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