

Nomura Index Restatement Notification

28 September 2021

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

This is relating to the data 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	20-Sep-21	167.0664	167.3101	0.2437
NMCDMOVW Index	Nomura Western Credit Momentum - with Vol Bands in USD	20-Sep-21	169.9283	170.1714	0.2431
NMCDMOVU Index	Nomura North America Credit Momentum - with Vol Bands in USD	20-Sep-21	189.5325	189.7142	0.1817
NMCDMOVE Index	Nomura Europe Credit Momentum - with Vol Bands in EUR	20-Sep-21	149.6452	149.9321	0.2869
NMCDMIVU Index	Nomura North America Investment Grade Credit Momentum - with Vol Bands in USD	20-Sep-21	114.9126	114.9673	0.0547
NMCDMXVE Index	Nomura Europe Crossover Credit Momentum - with Vol Bands in EUR	20-Sep-21	178.6318	178.9768	0.345
NMCDMMVE Index	Nomura Europe Main Credit Momentum - with Vol Bands in EUR	20-Sep-21	106.467	106.5172	0.0502
NMCDMOMU Index	Nomura Credit Momentum Index in USD	21-Sep-21	167.578	167.8224	0.2444
NMCDMOVW Index	Nomura Western Credit Momentum - with Vol Bands in USD	21-Sep-21	170.4406	170.6845	0.2439
NMCDMOVU Index	Nomura North America Credit Momentum - with Vol Bands in USD	21-Sep-21	190.0276	190.2097	0.1821
NMCDMOVE Index	Nomura Europe Credit Momentum - with Vol Bands in EUR	21-Sep-21	150.1602	150.4477	0.2875
NMCDMIVU Index	Nomura North America Investment Grade Credit Momentum - with Vol Bands in USD	21-Sep-21	114.9757	115.0305	0.0548
NMCDMXVE Index	Nomura Europe Crossover Credit Momentum - with Vol Bands in EUR	21-Sep-21	179.4292	179.775	0.3458
NMCDMMVE Index	Nomura Europe Main Credit Momentum - with Vol Bands in EUR	21-Sep-21	106.5313	106.5816	0.0503
NMCDMOMU Index	Nomura Credit Momentum Index in USD	22-Sep-21	168.0562	168.3014	0.2452
NMCDMOVW Index	Nomura Western Credit Momentum - with Vol Bands in USD	22-Sep-21	170.9204	171.165	0.2446
NMCDMOVU Index	Nomura North America Credit Momentum - with Vol Bands in USD	22-Sep-21	190.5757	190.7582	0.1825
NMCDMOVE Index	Nomura Europe Credit Momentum - with Vol Bands in EUR	22-Sep-21	150.5722	150.8605	0.2883
NMCDMIVU Index	Nomura North America Investment Grade Credit Momentum - with Vol Bands in USD	22-Sep-21	115.0514	115.1062	0.0548
NMCDMXVE Index	Nomura Europe Crossover Credit Momentum - with Vol Bands in EUR	22-Sep-21	180.0103	180.3572	0.3469
NMCDMMVE Index	Nomura Europe Main Credit Momentum - with Vol Bands in EUR	22-Sep-21	106.5913	106.6416	0.0503
NMCDMOMU Index	Nomura Credit Momentum Index in USD	23-Sep-21	168.9459	169.1924	0.2465
NMCDMOVW Index	Nomura Western Credit Momentum - with Vol Bands in USD	23-Sep-21	171.8108	172.0567	0.2459
NMCDMOVU Index	Nomura North America Credit Momentum - with Vol Bands in USD	23-Sep-21	191.4527	191.6362	0.1835
NMCDMOVE Index	Nomura Europe Credit Momentum - with Vol Bands in EUR	23-Sep-21	151.4469	151.7368	0.2899
NMCDMIVU Index	Nomura North America Investment Grade Credit Momentum - with Vol Bands in USD	23-Sep-21	115.2011	115.256	0.0549
NMCDMXVE Index	Nomura Europe Crossover Credit Momentum - with Vol Bands in EUR	23-Sep-21	181.0178	181.3667	0.3489
NMCDMMVE Index	Nomura Europe Main Credit Momentum - with Vol Bands in EUR	23-Sep-21	106.7523	106.8027	0.0504
NMXCFI1U Index	Nomura Fixed Income Risk Premia Index in USD	20-Sep-21	547.646	548.058	0.412
NMXCFI1U Index	Nomura Fixed Income Risk Premia Index in USD	21-Sep-21	548.883	549.296	0.413
NMXCFI1U Index	Nomura Fixed Income Risk Premia Index in USD	22-Sep-21	550.402	550.816	0.414
NMXCFI1U Index	Nomura Fixed Income Risk Premia Index in USD	23-Sep-21	549.306	549.722	0.416

NMXCTB1U Index	Nomura Multi Asset Trend B Index in USD	20-Sep-21	934.119	934.852	0.733
NMXCTB1U Index	Nomura Multi Asset Trend B Index in USD	21-Sep-21	931.706	932.441	0.735
NMXCTB1U Index	Nomura Multi Asset Trend B Index in USD	22-Sep-21	940.496	941.233	0.737
NMXCTB1U Index	Nomura Multi Asset Trend B Index in USD	23-Sep-21	949.321	950.062	0.741
NMX2XBXB Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD	20-Sep-21	895.04	895.39	0.35
NMX2XBXB Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD	21-Sep-21	899.168	899.519	0.351
NMX2XBXB Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD	22-Sep-21	902.866	903.218	0.352
NMX2XBXB Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD	23-Sep-21	903.848	904.201	0.353

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