

Nomura Index Restatement Notification

10 August 2020

Nomura International plc ("NIP"), the Index Administrator, has restated the Index Levels published on Bloomberg for Nomura Credit and Basket Indices listed below for the dates 5th and 6th August 2020.

This is relating to an issue with the data input for calculating the North America High Yield 5Y Unfunded Credit Index and the impact on Basket Indices which has exposure to this Index.

For further details, please contact indexstructuring@nomura.com

Index Name	Bloomberg Ticker	Date	Initial Levels	Restated Levels	Difference
Nomura Credit Momentum Index in USD	NMCDMOMU Index	05-Aug-20	164.6183	164.618	-0.0003
Nomura Credit Momentum Index in USD	NMCDMOMU Index	06-Aug-20	164.7333	164.733	-0.0003
Nomura Fixed Income Risk Premia Index in USD	NMXCF11U Index	05-Aug-20	533.169	533.166	-0.003
Nomura Fixed Income Risk Premia Index in USD	NMXCF11U Index	06-Aug-20	532.384	532.382	-0.002
Nomura Multi Asset Carry Index in USD	NMXCCA1U Index	05-Aug-20	826.171	826.164	-0.007
Nomura Multi Asset Carry Index in USD	NMXCCA1U Index	06-Aug-20	827.054	827.048	-0.006
Nomura Multi Asset Carry with Volatility Strategies Index in USD	NMXCCV1U Index	05-Aug-20	614.526	614.519	-0.007
Nomura Multi Asset Carry with Volatility Strategies Index in USD	NMXCCV1U Index	06-Aug-20	614.875	614.87	-0.005
Nomura Multi Asset Trend B Index in USD	NMXCTB1U Index	05-Aug-20	794.134	794.133	-0.001
Nomura Multi Asset Trend B Index in USD	NMXCTB1U Index	06-Aug-20	798.086	798.085	-0.001
Nomura North America Fallen Angels Premium Credit Index	NMCDANGU Index	05-Aug-20	142.0198	142.0188	-0.001
Nomura North America Fallen Angels Premium Credit Index	NMCDANGU Index	06-Aug-20	142.2787	142.2779	-0.0008
Nomura North America High Yield 5Y Unfunded Credit Index	NMCBUUHY Index	05-Aug-20	202.318	202.3166	-0.0014
Nomura North America High Yield 5Y Unfunded Credit Index	NMCBUUHY Index	06-Aug-20	202.7523	202.7509	-0.0014
Nomura Western Fallen Angels Premium Credit Index	NMCDANGW Index	05-Aug-20	149.7932	149.7927	-0.0005
Nomura Western Fallen Angels Premium Credit Index	NMCDANGW Index	06-Aug-20	149.8251	149.8247	-0.0004
Nomura Western Fallen Angels Premium Credit Index - net of charges in USD	NMCDANTW Index	05-Aug-20	136.2786	136.2781	-0.0005
Nomura Western Fallen Angels Premium Credit Index - net of charges in USD	NMCDANTW Index	06-Aug-20	136.3067	136.3063	-0.0004
Nomura Western Fallen Angels Premium Credit Index in EUR	NMCDANGX Index	05-Aug-20	147.6194	147.6188	-0.0006
Nomura Western Fallen Angels Premium Credit Index in EUR	NMCDANGX Index	06-Aug-20	147.6515	147.6511	-0.0004

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