

Nomura Index Restatement Notification

18 August 2022

The Calculation Agent has discovered a calculation error on the Nomura Equity Derivatives ConTAS Long Only JPY Price Return Index (Bloomberg ticker: NMEDCTLO Index) and has restated the Index Levels published on Bloomberg on behalf of Nomura International plc ("NIP"), the Index Administrator, from (and including) 20 June 2022 to (and including) 28 July 2022.

For further details, please contact indexoperationsmoemea@nomura.com

Date	Initial Levels	Restated Levels	% Difference
20-Jun-22	100.21	99.79	-0.42%
21-Jun-22	101.09	100.65	-0.44%
22-Jun-22	100.9	100.34	-0.56%
23-Jun-22	100.74	100.03	-0.70%
24-Jun-22	101.41	100.79	-0.61%
27-Jun-22	102.04	101.5	-0.53%
28-Jun-22	102.28	102.08	-0.20%
29-Jun-22	102.01	101.93	-0.08%
30-Jun-22	101.62	101.21	-0.40%
01-Jul-22	101.14	100.35	-0.78%
04-Jul-22	101.95	100.44	-1.48%
05-Jul-22	102.06	100.78	-1.25%
06-Jul-22	102.24	100.52	-1.68%
07-Jul-22	103.76	101.35	-2.32%
08-Jul-22	103.81	101.38	-2.34%
11-Jul-22	104.65	101.97	-2.56%
12-Jul-22	103.35	101.36	-1.93%
13-Jul-22	103.35	101.47	-1.82%
14-Jul-22	103.85	101.47	-2.29%
15-Jul-22	104.11	101.21	-2.79%
19-Jul-22	104.42	102.17	-2.15%
20-Jul-22	105.96	103.41	-2.41%
21-Jul-22	106.22	103.55	-2.51%
22-Jul-22	106.49	103.64	-2.68%
25-Jul-22	105.43	103.88	-1.47%
26-Jul-22	105.18	103.59	-1.51%
27-Jul-22	105.22	103.49	-1.64%
28-Jul-22	105.31	104.53	-0.74%

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- Call or put vertical spread purchasing (same expiration month for both options): The basic risk of effecting a long spread transaction is limited to the premium paid when the position is established.
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