

Nomura Index Restatement Notification

26 May 2022

Nomura International plc ("NIP"), the Index Administrator, has discovered a calculation error and has restated the Index Levels published on Bloomberg for the below list of Indices from (and including) 28 February 2022 to (and including) 7 March 2022.

This is relating to the input FX data used when pricing RUB derivatives.

For further details, please contact indexstructuring@nomura.com

Index Name	Bloomberg Ticker	Date	Initial Levels	Restated Levels	Difference
Nomura Cross Asset Momentum Index - 8% target vol in USD	NMXCMO8U Index	28-Feb-22	393.752	395.694	1.942
Nomura Cross Asset Momentum Index - 8% target vol in USD	NMXCMO8U Index	01-Mar-22	394.677	391.089	-3.588
Nomura Cross Asset Momentum Index - 8% target vol in USD	NMXCMO8U Index	02-Mar-22	394.945	395.703	0.758
Nomura Cross Asset Momentum Index - 8% target vol in USD	NMXCMO8U Index	03-Mar-22	400.08	400.553	0.473
Nomura Cross Asset Momentum Index - 8% target vol in USD	NMXCMO8U Index	04-Mar-22	400.08	405.438	5.358
Nomura Cross Asset Momentum Index - 8% target vol in USD	NMXCMO8U Index	07-Mar-22	400.08	412.757	12.677
Nomura Cross Asset Momentum Index in USD	NMXCMO1U Index	28-Feb-22	1109.185	1116.674	7.489
Nomura Cross Asset Momentum Index in USD	NMXCMO1U Index	01-Mar-22	1112.752	1098.916	-13.836
Nomura Multi Asset Trend B Index in USD	NMXCTB1U Index	28-Feb-22	993.64	1000.332	6.692
Nomura Multi Asset Trend B Index in USD	NMXCTB1U Index	01-Mar-22	997.624	985.261	-12.363
Nomura Multi Asset Trend B Index in USD	NMXCTB1U Index	02-Mar-22	1020.477	1007.96	-12.517
Nomura Multi Asset Trend B Index in USD	NMXCTB1U Index	03-Mar-22	1043.638	1030.726	-12.912
Nomura Bespoke Transaction Multi Asset Risk Premia Basket C in USD	NMX2XBXC Index	28-Feb-22	445.046	446.359	1.313
Nomura Bespoke Transaction Multi Asset Risk Premia Basket C in USD	NMX2XBXC Index	01-Mar-22	442.921	440.495	-2.426
Nomura Bespoke Transaction Multi Asset Risk Premia Basket C in USD	NMX2XBXC Index	03-Mar-22	439.32	439.317	-0.003
Nomura Bespoke Transaction Multi Asset Risk Premia Basket C in USD	NMX2XBXC Index	04-Mar-22	439.51	439.508	-0.002
Nomura Multi Asset Carry without Credit Index in USD	NMX2CWCU Index	28-Feb-22	8437.65	8400.47	-37.18
Nomura Multi Asset Carry without Credit Index in USD	NMX2CWCU Index	01-Mar-22	8415.39	8482.05	66.66
Nomura Multi Asset Carry without Credit Index in USD	NMX2CWCU Index	02-Mar-22	8333.39	8400.05	66.66
Nomura Multi Asset Carry without Credit Index in USD	NMX2CWCU Index	03-Mar-22	8373.35	8440.01	66.66
Nomura Multi Asset Carry Index in USD	NMXCCA1U Index	28-Feb-22	831.21	828.436	-2.774
Nomura Multi Asset Carry Index in USD	NMXCCA1U Index	01-Mar-22	829.569	834.541	4.972
Nomura Multi Asset Carry Index in USD	NMXCCA1U Index	02-Mar-22	819.971	824.943	4.972
Nomura Multi Asset Carry Index in USD	NMXCCA1U Index	03-Mar-22	826.97	831.942	4.972
Nomura Multi Asset Carry without Credit Index in USD	NMSOCWCU Index	28-Feb-22	8437.65	8400.47	-37.18
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Nomura FXReturn Index RUB	NMFXRUB Index	28-Feb-22	154.47	135.64	-18.83
Nomura FXReturn Index RUB	NMFXRUB Index	01-Mar-22	122.11	146.84	24.73
Nomura FXReturn Index RUB	NMFXRUB Index	02-Mar-22	111.44	134.01	22.57
Nomura FXReturn Index RUB	NMFXRUB Index	03-Mar-22	121.94	146.63	24.69
Nomura NMCYWFGU Nomura Carry Without Filter Global USD	NMCYWFGU Index	28-Feb-22	226.24	225.71	-0.53
Nomura NMCYWFGU Nomura Carry Without Filter Global USD	NMCYWFGU Index	01-Mar-22	225.29	226.24	0.95

Nomura NMCYWFGU Nomura Carry Without Filter Global USD	NMCYWFGU Index	02-Mar-22	225.26	226.21	0.95
Nomura NMCYWFGU Nomura Carry Without Filter Global USD	NMCYWFGU Index	03-Mar-22	226.98	227.93	0.95
Nomura Global Carry Without RF EM Index in US Dollars	NMCYWFEM Index	28-Feb-22	251.99	250.81	-1.18
Nomura Global Carry Without RF EM Index in US Dollars	NMCYWFEM Index	01-Mar-22	249.25	251.35	2.10
Nomura Global Carry Without RF EM Index in US Dollars	NMCYWFEM Index	02-Mar-22	248.62	250.72	2.10
Nomura Global Carry Without RF EM Index in US Dollars	NMCYWFEM Index	03-Mar-22	251.97	254.1	2.13
Nomura EM Momentum Index	NMEMMOMU Index	28-Feb-22	980.26	988.9	8.64
Nomura EM Momentum Index	NMEMMOMU Index	01-Mar-22	997	981.04	-15.96
Nomura EM Momentum Index	NMEMMOMU Index	02-Mar-22	1004.67	988.51	-16.16
Nomura EM Momentum Index	NMEMMOMU Index	03-Mar-22	1002.85	986.18	-16.67
Nomura EM Momentum no Portfolio Volatility Target Index	NMEMMOVU index	28-Feb-22	201.8	202.65	0.85
Nomura EM Momentum no Portfolio Volatility Target Index	NMEMMOVU index	01-Mar-22	203.43	201.88	-1.55
Nomura EM Momentum no Portfolio Volatility Target Index	NMEMMOVU index	02-Mar-22	204.17	202.62	-1.55
Nomura EM Momentum no Portfolio Volatility Target Index	NMEMMOVU index	03-Mar-22	204.01	202.46	-1.55
Nomura C10 EUR Index	NMC10E Index	28-Feb-22	155.83	153.85	-1.98
Nomura C10 EUR Index	NMC10E Index	01-Mar-22	152.81	155	2.19
Nomura C10 EUR Index	NMC10E Index	02-Mar-22	151.11	153.27	2.16
Nomura C10 EUR Index	NMC10E Index	03-Mar-22	153.11	155.31	2.20
Nomura Cross Asset Momentum Index - 8% target vol in USD	NMXCMO8U Index	28-Feb-22	393.752	395.694	1.942
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Nomura C10 EUR Index	NMC10E Index	03-Mar-22	153.11	155.31	2.20
Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD*	NMX2XBXB Index	28-Feb-22	929.458	932.760	3.302
Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD*	NMX2XBXB Index	01-Mar-22	924.692	918.594	-6.098
Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD*	NMX2XBXB Index	02-Mar-22	921.219	915.095	-6.124
Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD*	NMX2XBXB Index	03-Mar-22	922.862	916.842	-6.02
Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD*	NMX2XBXB Index	07-Mar-22	927.989	928.657	0.668

*Index Levels from 8 March 2022 to 23 May 2022 have also been restated with the above dates showing the impact relating specifically to the input FX data used error.

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- Uncovered put writing: The risk of selling an uncovered put is significant and may result in losses significantly greater than the premium received.
- 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.
- 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.
- Call or put calendar spread purchasing (different expiration months & short must expire prior to the long): The basic risk of effecting a long calendar spread transaction is limited to the premium paid when the position is established.

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