

Nomura Index Restatement Notification

28 February 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) 22 November 2021 to (and including) 24 February 2022. For illustration using the 10 February 2022 Index Levels, the table below shows the difference between the initial Index Levels published for 10 February 2022 (the “Initial Levels”) and the restated Index Levels for 10 February 2022 (the “Restated Levels”).

This is relating to the Interest Rates analytics used when pricing EUR Interest Rate derivatives.

For further details, please contact indexstructuring@nomura.com

Bloomberg Ticker	Index Name	Initial Levels for 10 Feb 2022	Restated Levels for 10 Feb 2022	Difference
NMX2XBII Index	Nomura Bespoke Transaction Interest Rate Basket I in USD	97.570	97.459	-0.111
NMX2XBIE Index	Nomura Bespoke Transaction Interest Rate Risk Premia Basket E in JPY	525.831	525.786	-0.045
NMX2XBXB Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD	914.176	914.114	-0.062
NMX2XBXC Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket C in USD	439.438	439.534	0.096
NMXCF11U Index	Nomura Fixed Income Risk Premia Index in USD	547.916	547.925	0.009
NMRSCA0U Index	Nomura Interest Rate Swaps Absolute Carry Index - 10% target vol in USD	255.4308	255.8141	0.3833
NMRSCAIU Index	Nomura Interest Rate Swaps Absolute Carry Index - 1x in USD	120.9736	120.9953	0.0217
NMRSCA3U Index	Nomura Interest Rate Swaps Absolute Carry Index - 3% target vol in USD	136.3133	136.3745	0.0612
NMRSCAVU Index	Nomura Interest Rate Swaps Absolute Carry Index - 5x in USD	241.6372	241.8545	0.2173
NMRSCA9U Index	Nomura Interest Rate Swaps Absolute Carry Index - 9% target vol in USD	235.4193	235.7372	0.3179
NMRSVW3U Index	Nomura Interest Rate Swaps Value Daily G3 Index - 3% target vol in USD	152.2018	152.1906	-0.0112
NMRSVW9U Index	Nomura Interest Rate Swaps Value Daily G3 Index - 9% target vol in USD	328.7560	328.6836	-0.0724
NMRSD0U Index	Nomura Interest Rate Swaps Value Daily Index - 10% target vol in USD	429.7343	429.6281	-0.1062
NMRSDIU Index	Nomura Interest Rate Swaps Value Daily Index - 1x in USD	126.6156	126.6122	-0.0034
NMRSD3Y Index	Nomura Interest Rate Swaps Value Daily Index - 3% target vol in JPY	158.1958	158.1841	-0.0117
NMRSD3U Index	Nomura Interest Rate Swaps Value Daily Index - 3% target vol in USD	159.1608	159.1490	-0.0118
NMRSDVU Index	Nomura Interest Rate Swaps Value Daily Index - 5x in USD	306.7901	306.7489	-0.0412
NMRSD9U Index	Nomura Interest Rate Swaps Value Daily Index - 9% target vol in USD	375.8115	375.7279	-0.0836
NMIVW12 Index	Nomura Interest Rate Volatility Risk Premium 1M Western Even Index	171.494	171.461	-0.033
NMIVW11 Index	Nomura Interest Rate Volatility Risk Premium 1M Western Odd Index	163.349	163.301	-0.048
NMIVW31 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 1	207.351	207.261	-0.090
NMIVW32 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 2	256.470	256.382	-0.088
NMIVW33 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 3	242.595	242.490	-0.105
NMIVW34 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 4	237.746	237.651	-0.095
NMIVE1X2 Index	Nomura Interest Rate Volatility Risk Premium EUR 1M10Y Even Index	110.604	110.588	-0.016
NMIVE1X1 Index	Nomura Interest Rate Volatility Risk Premium EUR 1M10Y Odd Index	113.012	112.989	-0.023
NMIVE1Z2 Index	Nomura Interest Rate Volatility Risk Premium EUR 1M30Y Even Index	170.390	170.278	-0.112
NMIVE1Z1 Index	Nomura Interest Rate Volatility Risk Premium EUR 1M30Y Odd Index	144.838	144.694	-0.144
NMIVE3X1 Index	Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 1	147.221	147.176	-0.045
NMIVE3X2 Index	Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 2	130.408	130.365	-0.043
NMIVE3X3 Index	Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 3	129.043	128.998	-0.045

NMIVE3X4 Index	Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 4	147.485	147.448	-0.037
NMIVE3Z1 Index	Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 1	191.364	191.076	-0.288
NMIVE3Z2 Index	Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 2	204.294	204.074	-0.220
NMIVE3Z3 Index	Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 3	182.193	181.935	-0.258
NMIVE3Z4 Index	Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 4	217.276	216.978	-0.298
NMIVE1XB Index	Nomura Interest Rate Volatility Risk Premium EUR 1M10Y Even Index in USD	111.368	111.352	-0.016
NMIVE1XA Index	Nomura Interest Rate Volatility Risk Premium EUR 1M10Y Odd Index in USD	113.665	113.643	-0.022
NMIVE1ZB Index	Nomura Interest Rate Volatility Risk Premium EUR 1M30Y Even Index in USD	173.772	173.659	-0.113
NMIVE1ZA Index	Nomura Interest Rate Volatility Risk Premium EUR 1M30Y Odd Index in USD	146.579	146.436	-0.143
NMIVE3XA Index	Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 1 in USD	148.728	148.684	-0.044
NMIVE3XB Index	Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 2 in USD	132.648	132.606	-0.042
NMIVE3XC Index	Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 3 in USD	130.896	130.852	-0.044
NMIVE3XD Index	Nomura Interest Rate Volatility Risk Premium EUR 3M10Y Index 4 in USD	151.207	151.168	-0.039
NMIVE3ZA Index	Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 1 in USD	195.313	195.030	-0.283
NMIVE3ZB Index	Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 2 in USD	213.122	212.898	-0.224
NMIVE3ZC Index	Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 3 in USD	189.142	188.881	-0.261
NMIVE3ZD Index	Nomura Interest Rate Volatility Risk Premium EUR 3M30Y Index 4 in USD	227.255	226.947	-0.308
NMXCIR1U Index	Nomura Interest Rates Risk Premia Index in USD	1088.442	1088.440	-0.002
NMXCCA1U Index	Nomura Multi Asset Carry Index in USD	845.301	846.102	0.801
NMX2CWCU Index	Nomura Multi Asset Carry without Credit Index in USD	8544.27	8555.01	10.74
NMSOCWCU Index	Nomura Multi Asset Carry without Credit Index in USD	8544.27	8555.01	10.74
NMXCVA1U Index	Nomura Multi Asset Value Index in USD	2222.837	2222.547	-0.290
NMSOVA1U Index	Nomura Multi Asset Value Index in USD	2222.837	2222.547	-0.290

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