

Nomura Error Event Notification

26 April 2019

Please be notified that Nomura International plc (“NIP”), the Index Administrator, had identified an error in the calculation of the Nomura Macro Duration, Nomura Macro Cross-Country, Nomura IRIS and Nomura rateBalance macro family of indices. The error was relating to the release dates of Eurozone inflation. The error has now been corrected and is effective 9th April 2019. This correction will not affect historical index levels.

For further details, please contact indexstructuring@nomura.com

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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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