

Nomura Index Restatement Notification

08 September 2023

Nomura International plc (“NIP”), the Index Administrator, has restated the Index Levels published on Bloomberg for the below list of Indices for the dates mentioned.

This is relating to the treatment of a credit event affecting the Nomura Europe Crossover 5Y Unfunded Credit Index.

For further details, please contact indexstructuring@nomura.com

Bloomberg Ticker	Index Name	Date	Initial Level	Restated Level	Difference
NMCBUEXO Index	Nomura Europe Crossover 5Y Unfunded Credit Index	5-Sep-2023	276.2248	276.2147	-0.0101
NMCB1EXO Index	Nomura Europe Crossover 5Y Unfunded Non-Compounding Credit Index	5-Sep-2023	209.9834	209.9797	-0.0037
NMCDANGE Index	Nomura Europe Fallen Angels Premium Credit Index	5-Sep-2023	171.844	171.8378	-0.0062
NMCDANGW Index	Nomura Western Fallen Angels Premium Credit Index	5-Sep-2023	162.7078	162.7049	-0.0029
NMCDANGX Index	Nomura Western Fallen Angels Premium Credit Index in EUR	5-Sep-2023	159.9414	159.9385	-0.0029
NMCDANTE Index	Nomura Europe Fallen Angels Premium Credit Index - net of charges in EUR	5-Sep-2023	153.4698	153.4642	-0.0056
NMCDANTX Index	Nomura Western Fallen Angels Premium Credit Index - net of charges in EUR	5-Sep-2023	142.8398	142.8372	-0.0026
NMCDANTW Index	Nomura Western Fallen Angels Premium Credit Index - net of charges in USD	5-Sep-2023	145.3365	145.3339	-0.0026
NMCDMOMU Index	Nomura Credit Momentum Index in USD	5-Sep-2023	159.6472	159.6458	-0.0014
NMCDMOVW Index	Nomura Western Credit Momentum - with Vol Bands in USD	5-Sep-2023	172.948	172.9452	-0.0028
NMCDMOVE Index	Nomura Europe Credit Momentum - with Vol Bands in EUR	5-Sep-2023	155.6028	155.5978	-0.005
NMCDMXVE Index	Nomura Europe Crossover Credit Momentum - with Vol Bands in EUR	5-Sep-2023	187.3456	187.3336	-0.012
NMXCTB1U Index	Nomura Multi Asset Trend B Index in USD	5-Sep-2023	1261.255	1261.249	-0.006
NMX2XBXB Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD	5-Sep-2023	1190.701	1190.696	-0.005
NMXCCA1U Index	Nomura Multi Asset Carry Index in USD	5-Sep-2023	1027.763	1027.733	-0.03
NMCBUUXO Index	Nomura Europe Crossover 5Y Unfunded Credit Index in USD	5-Sep-2023	287.3593	287.349	-0.0103
NMCB1UXO Index	Nomura Europe Crossover 5Y Unfunded Non-Comp Credit Index in USD	5-Sep-2023	213.7549	213.7512	-0.0037
NMXCF1U Index	Nomura Fixed Income Risk Premia Index in USD	5-Sep-2023	775.197	775.184	-0.013
NMFREHB Index	Nomura Euro High Yield Beta Gross of Charges ER Index	5-Sep-2023	332.7838	332.7728	-0.011
NMFREHBT Index	Nomura Euro High Yield Beta Gross of Charges TR Index	5-Sep-2023	385.5204	385.5077	-0.0127
NMFREHBN Index	Nomura Euro High Yield Beta Net of Charges ER Index	5-Sep-2023	304.6409	304.6308	-0.0101
NMFREHBM Index	Nomura Euro High Yield Beta Net of Charges TR Index	5-Sep-2023	352.9304	352.9188	-0.0116

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