

Nomura Index Restatement Notification

13 March 2020

Nomura International plc (“NIP”), the Index Administrator, had identified an error in the calculation of the Nomura Indices listed below. The restatement, which occurred on the 11 and 12 March 2020, impacted index levels published for the 6, 9 and 10 March 2020.

The error was relating to incorrect Equity futures and Bond futures price data received in calculating the indices.

For further details, please contact indexstructuring@nomura.com

Index Name	Bloomberg Ticker	Date	Initial Levels	Restated Levels	Difference
Nomura Equity Momentum Strategy Index	NMX2EQMU Index	06-Mar-20	146.47	146.73	0.26
Nomura S&P 500 E-mini Futures Index	NMEQES1 Index	06-Mar-20	1358.15	1378.091	19.941
Nomura Euro STOXX 50 Futures Index	NMEQVG1 Index	06-Mar-20	151.641	151.521	-0.12
Nomura Euro STOXX 50 Futures Index in USD	NMEQVG1U Index	06-Mar-20	145.302	145.185	-0.117
Nomura Euro STOXX 50 Futures Index in USD	NMEQVG1U Index	09-Mar-20	133.074	133.076	0.002
Nomura Euro STOXX 50 Futures Index in USD	NMEQVG1U Index	10-Mar-20	130.406	130.407	0.001
Nomura Multi Asset Navigator G3 - 5% Volatility Target in JPY	NMXCAN5Y Index	06-Mar-20	317.7348	318.1792	0.4444
Nomura Multi Asset Navigator G3 - 5% Volatility Target in JPY	NMXCAN5Y Index	09-Mar-20	316.1829	316.3298	0.1469
Nomura Multi Asset Navigator G3 - 5% Volatility Target in USD	NMXCAN5U Index	06-Mar-20	317.0189	317.4963	0.4774
Nomura Multi Asset Navigator G3 - 5% Volatility Target in USD	NMXCAN5U Index	09-Mar-20	315.3829	315.5466	0.1637
Nomura Multi Asset Navigator G3 Index in JPY	NMXCAN1Y Index	06-Mar-20	328.388	329.1256	0.7376
Nomura Multi Asset Navigator G3 Index in JPY	NMXCAN1Y Index	09-Mar-20	326.3215	327.0928	0.7713
Nomura Multi Asset Navigator G3 Index in USD	NMXCAN1U Index	06-Mar-20	327.449	328.215	0.766
Nomura Multi Asset Navigator G3 Index in USD	NMXCAN1U Index	09-Mar-20	325.2381	326.0402	0.8021
Nomura Multi Asset Value Index in USD	NMXCVA1U Index	06-Mar-20	2174.809	2183.269	8.46
Nomura Multi Asset Value Index in USD	NMXCVA1U Index	09-Mar-20	2104.76	2104.735	-0.025
Nomura Multi Asset Value Index in USD	NMSOVA1U Index	06-Mar-20	2174.809	2183.269	8.46
Nomura Multi Asset Value Index in USD	NMSOVA1U Index	09-Mar-20	2104.76	2104.735	-0.025
Nomura rateBalance 10-Year Index with 1.5% target volatility in EUR	NMBALT1E Index	06-Mar-20	145.0202	144.9743	-0.0459
Nomura rateBalance 10-Year Index with 1.5% target volatility in EUR	NMBALT1E Index	09-Mar-20	145.215	145.2151	0.0001
Nomura rateBalance 10-Year Index with 3% target volatility in EUR	NMBALT3E Index	06-Mar-20	208.9424	208.8102	-0.1322
Nomura rateBalance 10-Year Index with 3% target volatility in EUR	NMBALT3E Index	09-Mar-20	209.5038	209.5039	0.0001
Nomura rateBalance 10-Year Index with 3% target volatility in GBP	NMBALT3P Index	06-Mar-20	209.1558	209.0231	-0.1327
Nomura rateBalance 10-Year Index with 3% target volatility in GBP	NMBALT3P Index	09-Mar-20	209.7203	209.7206	0.0003
Nomura rateBalance 10-Year Index with 3% target volatility in JPY	NMBALT3Y Index	06-Mar-20	206.6808	206.5501	-0.1307
Nomura rateBalance 10-Year Index with 3% target volatility in JPY	NMBALT3Y Index	09-Mar-20	207.2265	207.2244	-0.0021
Nomura rateBalance 10-Year Index with 3% target volatility in USD	NMBALT3U Index	06-Mar-20	208.5457	208.4123	-0.1334
Nomura rateBalance 10-Year Index with 6% target volatility in EUR	NMBALT6E Index	06-Mar-20	425.3388	424.8021	-0.5367
Nomura rateBalance 10-Year Index with 6% target volatility in EUR	NMBALT6E Index	09-Mar-20	427.6243	427.6246	0.0003
Nomura rateBalance 10-Year Index with 6% target volatility in GBP	NMBALT6P Index	06-Mar-20	426.1967	425.6573	-0.5394
Nomura rateBalance 10-Year Index with 6% target volatility in GBP	NMBALT6P Index	09-Mar-20	428.4971	428.4983	0.0012
Nomura rateBalance 10-Year Index with 6% target volatility in JPY	NMBALT6Y Index	06-Mar-20	416.2011	415.6767	-0.5244
Nomura rateBalance 10-Year Index with 6% target volatility in JPY	NMBALT6Y Index	09-Mar-20	418.3988	418.3908	-0.008

Nomura rateBalance 10-Year Index with 6% target volatility in USD	NMBALT6U Index	06-Mar-20	423.7361	423.1956	-0.5405
Nomura rateBalance 10-Year Index with 6% target volatility in USD	NMBALT6U Index	09-Mar-20	426.0354	426.0351	-0.0003
Nomura rateBalance Global Carry Index in USD	NMBAVG1U Index	06-Mar-20	129.3005	129.3394	0.0389
Nomura rateBalance Global Carry Index with 9% target volatility in EUR	NMBAVG9E Index	06-Mar-20	251.7968	252.2833	0.4865
Nomura rateBalance Global Carry Index with 9% target volatility in EUR	NMBAVG9E Index	09-Mar-20	248.4114	248.4043	-0.0071
Nomura rateBalance Global Carry Index with 9% target volatility in USD	NMBAVG9U Index	06-Mar-20	250.4266	250.9157	0.4891
Nomura rateBalance Global Carry Index with 9% target volatility in USD	NMBAVG9U Index	09-Mar-20	247.0266	247.0199	-0.0067
Nomura rateBalance Index with 1.25% target volatility in EUR	NMX3BA1E Index	06-Mar-20	145.5886	145.5682	-0.0204
Nomura rateBalance Index with 1.5% target volatility in EUR	NMBALA1E Index	06-Mar-20	156.8636	156.8372	-0.0264
Nomura rateBalance Index with 3% target volatility in EUR	NMBALA3E Index	06-Mar-20	244.499	244.4167	-0.0823
Nomura rateBalance Index with 3% target volatility in EUR net of charges	NMX2BA3E Index	06-Mar-20	216.6859	216.613	-0.0729
Nomura rateBalance Index with 3% target volatility in GBP	NMBALA3P Index	06-Mar-20	244.941	244.8583	-0.0827
Nomura rateBalance Index with 3% target volatility in GBP	NMBALA3P Index	09-Mar-20	245.4405	245.4407	0.0002
Nomura rateBalance Index with 3% target volatility in JPY	NMBALA3Y Index	06-Mar-20	242.1243	242.0428	-0.0815
Nomura rateBalance Index with 3% target volatility in JPY	NMBALA3Y Index	09-Mar-20	242.6073	242.606	-0.0013
Nomura rateBalance Index with 3% target volatility in USD	NMBALA3U Index	06-Mar-20	244.4308	244.3476	-0.0832
Nomura rateBalance Index with 6% target volatility in EUR	NMBALA6E Index	06-Mar-20	582.7572	582.3655	-0.3917
Nomura rateBalance Index with 6% target volatility in EUR net of charges	NMX2BA6E Index	06-Mar-20	457.7281	457.4205	-0.3076
Nomura rateBalance Index with 6% target volatility in EUR net of charges	NMX2BA6E Index	09-Mar-20	459.5565	459.5566	0.0001
Nomura rateBalance Index with 6% target volatility in GBP	NMBALA6P Index	06-Mar-20	584.8497	584.4556	-0.3941
Nomura rateBalance Index with 6% target volatility in GBP	NMBALA6P Index	09-Mar-20	587.2351	587.2358	0.0007
Nomura rateBalance Index with 6% target volatility in JPY	NMBALA6Y Index	06-Mar-20	571.5158	571.1323	-0.3835
Nomura rateBalance Index with 6% target volatility in JPY	NMBALA6Y Index	09-Mar-20	573.7962	573.7902	-0.006
Nomura rateBalance Index with 6% target volatility in USD	NMBALA6U Index	06-Mar-20	582.446	582.0504	-0.3956
Nomura rateBalance Index with 6% target volatility in USD	NMBALA6U Index	09-Mar-20	584.8341	584.8338	-0.0003
Nomura rateBalance Macro Index with 1.5% target volatility in EUR	NMBALM1E Index	06-Mar-20	155.4984	155.5365	0.0381
Nomura rateBalance Macro Index with 1.5% target volatility in EUR	NMBALM1E Index	09-Mar-20	155.2601	155.26	-0.0001
Nomura rateBalance Macro Index with 3% target volatility in EUR	NMBALM3E Index	06-Mar-20	240.4282	240.5462	0.118
Nomura rateBalance Macro Index with 3% target volatility in EUR	NMBALM3E Index	09-Mar-20	239.6912	239.691	-0.0002
Nomura rateBalance Macro Index with 3% target volatility in GBP	NMBALM3P Index	06-Mar-20	240.5163	240.6347	0.1184
Nomura rateBalance Macro Index with 3% target volatility in GBP	NMBALM3P Index	09-Mar-20	239.7757	239.7754	-0.0003
Nomura rateBalance Macro Index with 3% target volatility in JPY	NMBALM3Y Index	06-Mar-20	238.7503	238.8673	0.117
Nomura rateBalance Macro Index with 3% target volatility in JPY	NMBALM3Y Index	09-Mar-20	238.0311	238.0328	0.0017
Nomura rateBalance Macro Index with 3% target volatility in USD	NMBALM3U Index	06-Mar-20	240.4167	240.536	0.1193
Nomura rateBalance Macro Index with 6% target volatility in EUR	NMBALM6E Index	06-Mar-20	565.0763	565.6318	0.5555
Nomura rateBalance Macro Index with 6% target volatility in EUR	NMBALM6E Index	09-Mar-20	561.6119	561.61	-0.0019
Nomura rateBalance Macro Index with 6% target volatility in GBP	NMBALM6P Index	06-Mar-20	565.4892	566.0467	0.5575
Nomura rateBalance Macro Index with 6% target volatility in GBP	NMBALM6P Index	09-Mar-20	562.0067	562.0039	-0.0028
Nomura rateBalance Macro Index with 6% target volatility in JPY	NMBALM6Y Index	06-Mar-20	557.2374	557.7844	0.547
Nomura rateBalance Macro Index with 6% target volatility in JPY	NMBALM6Y Index	09-Mar-20	553.8802	553.8871	0.0069
Nomura rateBalance Macro Index with 6% target volatility in USD	NMBALM6U Index	06-Mar-20	565.036	565.5975	0.5615
Nomura rateBalance Macro Index with 6% target volatility in USD	NMBALM6U Index	09-Mar-20	561.5379	561.5365	-0.0014
Nomura rateBalance Macro Momentum Index in USD	NMBAMM1U Index	06-Mar-20	154.6058	154.6281	0.0223
Nomura rateBalance Macro Momentum Index in USD	NMBAMM1U Index	09-Mar-20	154.5537	154.5538	0.0001
Nomura rateBalance Price and Macro Momentum Index in USD	NMBAMO1U Index	06-Mar-20	201.5695	201.4322	-0.1373
Nomura rateBalance Price and Macro Momentum Index in USD	NMBAMO1U Index	09-Mar-20	202.5276	202.5272	-0.0004
Nomura rateBalance Price Momentum Index in EUR	NMBAMP1E Index	06-Mar-20	252.0626	251.6886	-0.374
Nomura rateBalance Price Momentum Index in EUR	NMBAMP1E Index	09-Mar-20	254.5196	254.5182	-0.0014
Nomura rateBalance Price Momentum Index in USD	NMBAMP1U Index	06-Mar-20	252.447	252.0684	-0.3786
Nomura rateBalance Price Momentum Index in USD	NMBAMP1U Index	09-Mar-20	254.932	254.9301	-0.0019
Nomura rateBalance Price Momentum Index without target vol net of charges in EUR	NMX2BP1E Index	06-Mar-20	233.6324	233.2857	-0.3467

Nomura rateBalance Price Momentum Index without target vol net of charges in EUR	NMX2BP1E Index	09-Mar-20	235.9098	235.9084	-0.0014
Nomura rateBalance Price Momentum Index without target vol net of charges in USD	NMX2BP1U Index	06-Mar-20	233.9928	233.6418	-0.351
Nomura rateBalance Price Momentum Index without target vol net of charges in USD	NMX2BP1U Index	09-Mar-20	236.296	236.2943	-0.0017
Nomura rateBalance Real Yield Index in USD	NMBAVR1U Index	06-Mar-20	131.7083	131.9789	0.2706
Nomura rateBalance Real Yield Index in USD	NMBAVR1U Index	09-Mar-20	130.4341	130.4333	-0.0008
Nomura rateBalance Relative Carry Index in USD	NMBAVC1U Index	06-Mar-20	127.4356	127.6696	0.234
Nomura rateBalance Relative Carry Index in USD	NMBAVC1U Index	09-Mar-20	125.7077	125.7066	-0.0011
Nomura rateBalance Value Index in USD	NMBAVA1U Index	06-Mar-20	134.7521	134.9105	0.1584
Nomura rateBalance Value Index in USD	NMBAVA1U Index	09-Mar-20	133.7019	133.7015	-0.0004
Nomura Risk Adjusted IRIS Index in EUR	NMIRIS2E Index	06-Mar-20	170.4247	170.4202	-0.0045
Nomura Risk Adjusted IRIS Index in EUR	NMIRIS2E Index	09-Mar-20	170.443	170.4364	-0.0066
Nomura Risk Adjusted IRIS Index in JPY	NMIRIS2Y Index	06-Mar-20	170.5715	170.567	-0.0045
Nomura Risk Adjusted IRIS Index in JPY	NMIRIS2Y Index	09-Mar-20	170.5892	170.5824	-0.0068

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