

Nomura Index Restatement Notification

20 April 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 20 April 2020, impacted index levels published for the 15, 16 and 17 April 2020.

The error was relating to incorrect PHP spot 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 FX Return Index PHP	NMFXPHP Index	15-Apr-20	155.9457	155.9408	-0.0049
Nomura FX Return Index PHP	NMFXPHP Index	17-Apr-20	155.2884	155.3264	0.0381
Nomura Global Carry USD	NMCYGBU Index	15-Apr-20	217.0312	217.0307	-0.0005
Nomura Global Carry USD	NMCYGBU Index	16-Apr-20	216.8409	216.8411	0.0001
Nomura Global Carry USD	NMCYGBU Index	17-Apr-20	217.4668	217.4726	0.0058
Nomura Global Carry EUR	NMCYGBE Index	15-Apr-20	217.1473	217.1468	-0.0005
Nomura Global Carry EUR	NMCYGBE Index	16-Apr-20	216.9560	216.9561	0.0001
Nomura Global Carry EUR	NMCYGBE Index	17-Apr-20	217.5799	217.5857	0.0058
Nomura Global Carry JPY	NMCYGBJ Index	15-Apr-20	224.0689	224.0684	-0.0005
Nomura Global Carry JPY	NMCYGBJ Index	16-Apr-20	223.8723	223.8724	0.0001
Nomura Global Carry JPY	NMCYGBJ Index	17-Apr-20	224.5181	224.5242	0.0060
Nomura EM Carry USD	NMCYEMU Index	15-Apr-20	223.3453	223.3443	-0.0010
Nomura EM Carry USD	NMCYEMU Index	16-Apr-20	222.7358	222.7360	0.0002
Nomura EM Carry USD	NMCYEMU Index	17-Apr-20	223.2844	223.2964	0.0120
Nomura EM Carry EUR	NMCYEME Index	15-Apr-20	221.8239	221.8229	-0.0010
Nomura EM Carry EUR	NMCYEME Index	16-Apr-20	221.2154	221.2157	0.0002
Nomura EM Carry EUR	NMCYEME Index	17-Apr-20	221.7583	221.7702	0.0119
Nomura EM Carry JPY	NMCYEMJ Index	15-Apr-20	225.2339	225.2329	-0.0010
Nomura EM Carry JPY	NMCYEMJ Index	16-Apr-20	224.6184	224.6187	0.0002
Nomura EM Carry JPY	NMCYEMJ Index	17-Apr-20	225.1714	225.1835	0.0121
Nomura Carry Without Filter Global USD	NMCYWFGU Index	15-Apr-20	228.3759	228.3751	-0.0008
Nomura Carry Without Filter Global USD	NMCYWFGU Index	16-Apr-20	228.2238	228.2238	-0.00001
Nomura Carry Without Filter Global USD	NMCYWFGU Index	17-Apr-20	228.8824	228.8884	0.0060
Nomura Global CCY Index Simplified (No RF/VA)	NMCYJPSU Index	15-Apr-20	299.2691	299.2672	-0.0019
Nomura Global CCY Index Simplified (No RF/VA)	NMCYJPSU Index	16-Apr-20	298.4027	298.4026	-0.00001
Nomura Global CCY Index Simplified (No RF/VA)	NMCYJPSU Index	17-Apr-20	299.1871	299.2017	0.0146
Nomura Global Carry Without RF EM Index in US Dollars	NMCYWFEM Index	15-Apr-20	274.7780	274.7761	-0.0019
Nomura Global Carry Without RF EM Index in US Dollars	NMCYWFEM Index	16-Apr-20	274.1437	274.1437	-0.000005
Nomura Global Carry Without RF EM Index in US Dollars	NMCYWFEM Index	17-Apr-20	274.8189	274.8334	0.0145
Nomura Cross Asset Allocator 1406 - Active 2	NMXCL4M2 Index	17-Apr-20	114.9745	114.9749	0.0004
Nomura Cross Asset Allocator 1406 - Active 2	NMXCL4M2 Index	15-Apr-20	114.716	114.7159	-0.0001
Nomura Cross Asset Allocator 1409 - Active 2	NMXCL4U2 Index	17-Apr-20	116.7188	116.7192	0.0004
Nomura Cross Asset Allocator 1409 - Active 2	NMXCL4U2 Index	15-Apr-20	116.4533	116.4532	-0.0001
Nomura Cross Asset Allocator 1412 - Active 2	NMXCL4Z2 Index	17-Apr-20	114.1728	114.1733	0.0005
Nomura Cross Asset Allocator 1412 - Active 2	NMXCL4Z2 Index	15-Apr-20	113.9127	113.9126	-0.0001
Nomura Cross Asset Allocator 1503 - Active 2	NMXCL5H2 Index	17-Apr-20	111.1338	111.1342	0.0004

Nomura Cross Asset Allocator 1503 - Active 2	NMXCL5H2 Index	15-Apr-20	110.8783	110.8782	-0.0001
Nomura Cross Asset Allocator 1509 - Active 2	NMXCL5U2 Index	17-Apr-20	107.8151	107.8155	0.0004
Nomura Cross Asset Allocator 1603 - Active 2	NMXCL6H2 Index	17-Apr-20	104.91	104.9103	0.0003
Nomura Multi Asset Carry without Credit Index in USD	NMSOCWCU Index	17-Apr-20	10256.36	10257.14	0.78
Nomura Cross Asset Momentum and Carry B Index - 8% target vol in USD	NMX2MC8B Index	17-Apr-20	352.936	352.94	0.004
Nomura Multi Asset Carry with Volatility Strategies Index in USD	NMXCCV1U Index	17-Apr-20	557.254	557.308	0.054
Nomura Multi Asset Carry Index in USD	NMXCCA1U Index	17-Apr-20	823.614	823.669	0.055
Nomura Multi Asset Carry without Credit Index in USD	NMX2CWCU Index	17-Apr-20	10256.36	10257.14	0.78
Nomura Cross Asset Strategy I	NMXCAS1Y Index	17-Apr-20	384.9297	384.931	0.0013
Nomura Cross Asset Strategy I	NMXCAS1Y Index	16-Apr-20	384.5855	384.5856	0.0001
Nomura Cross Asset Strategy I	NMXCAS1Y Index	15-Apr-20	384.449	384.4489	-0.0001

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