

Nomura Index Restatement Notification

30 May 2019

Nomura International plc ("NIP"), the Index Administrator, had identified an error in the calculation of the Nomura Macro Curve Strategy and Nomura IRIS indices. The restatement, which occurred on 21 May 2019, impacted index levels published on 17 May 2019 and 20 May 2019.

The error was relating to the incorrect valuation of Interest Rate Swaps to which Nomura Macro Curve Strategy has exposure. The calculation of the Nomura Macro Curve Strategy and the aggregate IRIS family indices were therefore impacted.

The list of indices impacted is provided below. For further details, please contact indexstructuring@nomura.com

17 May 2019

Index Name	Bloomberg Ticker	Old Levels	Restated Levels	Difference
Nomura Macro Curves Strategy Index in JPY	NMIRCU1Y Index	149.6837	149.6838	0.0001
Nomura IRIS Index in JPY	NMIRIS1Y index	159.8184	159.8185	0.0001
Nomura Macro Curves Strategy Index in JPY	NMIRIS2Y Index	170.2491	170.2493	0.0002

20 May 2019

Index Name	Bloomberg Ticker	Old Levels	Restated Levels	Difference
Nomura Macro Curve Strategy Index in USD	NMIRCU1U Index	149.3430	149.3427	-0.0003
Nomura Macro Curve Strategy Index in EUR	NMIRCU1E Index	148.6836	148.6834	-0.0002
Nomura Macro Curves Strategy Index in JPY	NMIRCU1Y Index	149.6914	149.6911	-0.0003
Nomura Macro Curve Strategy Index in GBP	NMIRCU1P Index	148.7715	148.7713	-0.0002
Nomura Macro Curve Strategy Index in CHF	NMIRCU1S Index	148.7265	148.7263	-0.0002
Nomura Macro Curve Strategy Index in KRW	NMIRCU1W Index	148.8620	148.8618	-0.0002
Nomura Macro Curve Strategy Index in SGD	NMIRCU1G Index	148.9746	148.9744	-0.0002
Nomura IRIS Index in EUR	NMIRIS1E Index	159.9098	159.9097	-0.0001
Nomura IRIS Index in USD	NMIRIS1U Index	160.4508	160.4507	-0.0001
Nomura IRIS Index in JPY	NMIRIS1Y Index	159.8218	159.8217	-0.0001
Nomura IRIS Index in CHF	NMIRIS1S Index	159.6453	159.6452	-0.0001
Nomura IRIS Index in KRW	NMIRIS1W Index	160.7319	160.7318	-0.0001
Nomura Risk Adjusted IRIS Index in EUR	NMIRIS2E Index	170.1025	170.1023	-0.0002
Nomura Risk Adjusted IRIS Index in USD	NMIRIS2U Index	170.5972	170.5969	-0.0003
Nomura Risk Adjusted IRIS Index in JPY	NMIRIS2Y Index	170.2563	170.2561	-0.0002
Nomura Risk Adjusted IRIS Index in CHF	NMIRIS2S Index	169.9474	169.9472	-0.0002
Nomura Risk Adjusted IRIS Index in KRW	NMIRIS2W Index	170.7991	170.7989	-0.0002
Nomura IRIS Index in EUR	NMX2IS1E Index	142.1798	142.1797	-0.0001
Nomura IRIS Index in SGD	NMIRIS1G Index	160.4875	160.4874	-0.0001
Nomura Risk Adjusted IRIS Index in SGD	NMIRIS2G Index	170.7017	170.7015	-0.0002
Nomura IRIS Index with five times participation in USD	NMIRIV1U Index	1016.690	1016.686	-0.004
Nomura IRIS Index with five times participation in USD	NMX3IV1U Index	1016.690	1016.686	-0.004

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