

Nomura Index restatement notification

22 October 2018

Please be notified that Nomura International plc ("NIP"), the Index Calculation Agent, has identified a problem with data input source which contains credit events for the calculation of the Nomura North America High Yield 5Y Unfunded Credit Indices, and therefore has restated the index levels of these indices and the derived indices. The restatement, which occurred on 22 October 2018, impacted index levels published from and including 17 October 2018 to and including 18 October 2018.

This impacted the daily return calculation of a CDS instrument, which the Nomura North America High Yield 5Y Unfunded Credit Indices have exposure to. The calculation of the North America High Yield 5Y Unfunded Credit Indices and the derived indices has therefore been affected. The restatement will reflect the updated index levels following the correction of this error.

The impact on the index level is provided below:

Index Name	Bloomberg Ticker	Date	Old Level	Restated Level	Difference
Nomura North America High Yield 5Y Unfunded Non-Compounding Credit Index	NMCB1UHY Index	17-Oct-18	178.3133	178.3130	-0.0003
Nomura North America High Yield 5Y Unfunded Non-Compounding Credit Index	NMCB1UHY Index	18-Oct-18	178.0844	178.0841	-0.0003
Nomura North America High Yield 5Y Unfunded Credit Index	NMCBUUHY Index	17-Oct-18	210.1789	210.1783	-0.0006
Nomura North America High Yield 5Y Unfunded Credit Index	NMCBUUHY Index	18-Oct-18	209.6947	209.6941	-0.0006
Nomura Western High Yield Credit 5Y Unfunded Index in USD	NMCDUUWH Index	17-Oct-18	226.1202	226.1198	-0.0004
Nomura Western High Yield Credit 5Y Unfunded Index in USD	NMCDUUWH Index	18-Oct-18	225.7593	225.7589	-0.0004
Nomura Western High Yield 5Y Credit Index - 8% vol cap in USD	NMCDWH8U Index	17-Oct-18	177.0513	177.0511	-0.0002
Nomura Western High Yield 5Y Credit Index - 8% vol cap in USD	NMCDWH8U Index	18-Oct-18	176.8928	176.8926	-0.0002
Nomura Credit Momentum Index	NMCDMOMU Index	17-Oct-18	169.7297	169.7294	-0.0003
Nomura Credit Momentum Index	NMCDMOMU Index	18-Oct-18	169.2981	169.2978	-0.0003
Nomura North America Fallen Angels Premium Credit Index	NMCDANGU Index	17-Oct-18	154.6774	154.6769	-0.0005
Nomura North America Fallen Angels Premium Credit Index	NMCDANGU Index	18-Oct-18	154.4873	154.4869	-0.0004
Nomura Western Fallen Angels Premium Credit Index	NMCDANGW Index	17-Oct-18	161.0162	161.0160	-0.0002
Nomura Western Fallen Angels Premium Credit Index	NMCDANGW Index	18-Oct-18	160.9692	160.9690	-0.0002
Nomura Western Fallen Angels Premium Credit Index in EUR	NMCDANGX Index	17-Oct-18	159.0156	159.0154	-0.0002
Nomura Western Fallen Angels Premium Credit Index in EUR	NMCDANGX Index	18-Oct-18	158.9674	158.9671	-0.0003

Nomura North America Fallen Angels Premium Credit Index - net of charges in USD	NMCDANTU Index	17-Oct-18	142.1122	142.1118	-0.0004
Nomura North America Fallen Angels Premium Credit Index - net of charges in USD	NMCDANTU Index	18-Oct-18	141.9365	141.9361	-0.0004
Nomura Western Fallen Angels Premium Credit Index - net of charges in USD	NMCDANTW Index	17-Oct-18	147.9994	147.9992	-0.0002
Nomura Western Fallen Angels Premium Credit Index - net of charges in USD	NMCDANTW Index	18-Oct-18	147.9552	147.9550	-0.0002
Nomura Western Fallen Angels Premium Credit Index - net of charges in EUR	NMCDANTX Index	17-Oct-18	146.1680	146.1678	-0.0002
Nomura Western Fallen Angels Premium Credit Index - net of charges in EUR	NMCDANTX Index	18-Oct-18	146.1226	146.1224	-0.0002
Nomura Cross Asset Momentum B Index in USD	NMXCMB1U Index	17-Oct-18	812.025	812.024	-0.001
Nomura Cross Asset Momentum B Index in USD	NMXCMB1U Index	18-Oct-18	811.246	811.245	-0.001
Nomura Multi Asset Trend B Index in USD	NMXCTB1U Index	17-Oct-18	826.269	826.268	-0.001
Nomura Multi Asset Trend B Index in USD	NMXCTB1U Index	18-Oct-18	825.654	825.653	-0.001
Nomura Multi Asset Carry Index in USD	NMXCCA1U Index	17-Oct-18	1016.024	1016.022	-0.002
Nomura Multi Asset Carry Index in USD	NMXCCA1U Index	18-Oct-18	1028.556	1028.553	-0.003
Nomura Multi Asset Carry with Volatility Strategies Index in USD	NMXCCV1U Index	17-Oct-18	1193.665	1193.663	-0.002
Nomura Multi Asset Carry with Volatility Strategies Index in USD	NMXCCV1U Index	18-Oct-18	1203.165	1203.162	-0.003
Nomura Fixed Income Risk Premia Index in USD	NMXCF1U Index	17-Oct-18	652.279	652.277	-0.002
Nomura Fixed Income Risk Premia Index in USD	NMXCF1U Index	18-Oct-18	654.16	654.159	-0.001

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