

Nomura launches Nomura Quantam SolCap[®] Europe Fund

London, November 5, 2015 – Nomura today announces the launch of the “Nomura Quantam SolCap[®] Europe Fund”. The fund is available to institutional investors in key European markets including Austria, Belgium, France, Germany, Ireland, Italy, Spain and the UK.

The investment objective of the fund is to offer clients long only exposure to the EURO STOXX 50[®] Total Return index with reduced tail risk. Offered in euro format, the fund allows investors to gain exposure to European equities, capturing upside while reducing equity drawdowns through an innovative allocation programme. The fund is backed by a formal bank guarantee issued by Nomura Bank International (rated A- by S&P as of October 2015).¹

The Nomura Quantam SolCap[®] Europe Fund addresses material concerns of high downside risks attached to equity investments, and facilitates a potential reduction of the equity capital charge at a maximum of 15 per cent under Solvency II (under standard formula) due to its formal bank guarantee (*Commission Solvency II Delegated Regulation (EU) 2015/35*).²

The fund is part of the Nomura Alternative Investment Management UCITS (Undertakings for Collective Investment in Transferable Securities) funds range, which provides investors with a broad range of investment solutions. Nomura Alternative Investment Management is advised by Quantam S.A., a quantitative asset manager based in France and the United States. Quantam has over 11 years of experience and a strong track record in systematic asset management and hedging overlay strategies.

Jean-Philippe Royer, CEO of Nomura Alternative Investment Management said: “This new fund was established to provide risk controlled access to European equities with a formal bank guarantee for our institutional clients. It is a direct response to investors’ broad-based interest in equities upside potential but with a downside risk mitigation mechanism.”

Paul Fulcher, Nomura’s Head of Asset & Liability Management solutions, EMEA, said: “Equity exposure can be very capital intensive. The SolCap fund uses an advanced solution, which should enhance the capital efficiency of equities under the Solvency II framework”.

¹ Nomura Bank International has been rated A- by S&P since January 2009.

² This does not constitute regulatory advice to any person and should not be used as the basis for the actual regulatory treatment of any transaction. Nomura accepts no guarantee or liability, neither explicitly nor implicitly, for the correctness of the information provided. Before any entity enters into a transaction, it should obtain independent advice.

Max Dupont, CEO of Quantam, said: “Quantam is delighted to join forces with Nomura for the SolCap fund, which embeds our advanced quantitative mechanism designed to firmly cap the fund's local drawdowns using a rigorous scientific approach.”

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Notes for Editors

Nomura

Nomura is an Asia-based financial services group with an integrated global network spanning over 30 countries. By connecting markets East & West, Nomura services the needs of individuals, institutions, corporates and governments through its three business divisions: Retail, Asset Management, and Wholesale (Global Markets and Investment Banking). Founded in 1925, the firm is built on a tradition of disciplined entrepreneurship, serving clients with creative solutions and considered thought leadership. For further information about Nomura, visit www.nomura.com.

About Nomura Alternative Investment Management (Europe) Ltd (“NAIm”)

NAIm is a Quantitative and Structured Asset Management company within Nomura.

NAIm delivers investment solutions for investors via ETFs (Nomura NEXT FUNDS), UCITS, AIFs or dedicated offshore funds and segregated accounts.

NAIm hosts dedicated specialists with expertise in fund structuring, portfolio management, trading and risk management.

NAIm can leverage the whole Nomura group in particular for Research, Execution and Infrastructure.

Based in London, NAIm is regulated by the UK Financial Conduct Authority as an Alternative Investment Fund Manager approved to manage both UCITS and AIFs.

About Quantam S.A.

For over 10 years, Quantam as a regulated asset manager in Europe & in the US, engineers and operates quantitative investment strategies with a scientific approach of performance and risk control.

Today, Quantam offers in particular a wide range of structured investment solutions and hedging overlays, designed to maximize capital protection.

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