Index Products
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Nomura FX Index Modification – USD Libor Modifications – Modification Notification

27th September 2022

Nomura International plc ("NIP"), as index administrator of the Nomura Indices set out below, will be making USD Libor related changes to such Indices (the "Index Modifications") on the Effective Dates set out in the Modification Schedule below. The Index Modifications will replace references to USD Libor swap rates with SOFR swap rates. The Index Administrator has performed historical backtesting of the Index Modification and the Index Modifications were found to have no material impact on the performance of the Affected Indices. Please see "Affected Indices" below for all indices affected by these changes.

For further details please contact FXStructuringLondon@nomura.com

Modification Schedule

Index Group	Effective Date
G10 FX Styles Carry indices	30th September 2022
Global Carry Indices	30th September 2022

Affected Indices

G10 FX Styles Carry indices

Bloomberg Ticker Index Name	Bloomberg Ticker
Nomura G10 FX Styles SMBC	NMSYGWFJ
Nomura G10 FX Styles Carry NO VA	NMSYGCNU
Nomura G10 FX Styles Carry VA	NMSYGCVU

Global Carry Indices

Bloomberg Ticker Index Name	Bloomberg Ticker
Nomura Global Carry EUR	NMCYGBE
Nomura Global Carry JPY	NMCYGBJ
Nomura Global Carry USD	NMCYGBU
Nomura Global Carry without RF USD	NMCYWFGU
Nomura G10 Carry EUR	NMCYG10E
Nomura G10 Carry JPY	NMCYG10J
Nomura G10 Carry USD	NMCYG10U
Nomura G10 Carry Without RF USD	NMCYWG10
Nomura EM Carry EUR	NMCYEME
Nomura EM Carry JPY	NMCYEMJ
Nomura EM Carry USD	NMCYEMU
Nomura EM Carry Without RF USD	NMCYWFEM