

Nomura Index Modification – CAD CDOR Interest Rate Swaps – Modification Notification

29 November 2023

Following a period of consultation conducted by Nomura International plc (“NIP”) as index administrator of the Nomura Indices set out below to replace index components that reference CAD Cdor linked Interest Rate Swaps with CORRA linked Overnight Index Swaps (the “Index Modification”), NIP as the index administrator will implement the Index Modification as of 4 December 2023. The change in underlying index positions from CDOR linked Interest Swaps to Overnight Index Swaps will take effect starting from 5 December 2023

For further details please contact indexstructuring@nomura.com and/or refer to Nomura Index Modification – Stakeholder Consultation notifications on NIP’s QIS website dated 30 October 2023

Directly Affected Indices

Bloomberg Ticker	Index name
NMRMTCXV Index	Nomura Interest Rate Swaps 10Y CAD Trend Index - Duration 5 in USD
NMRMTC2V Index	Nomura Interest Rate Swaps 2Y CAD Trend Index - Duration 5 in USD
NMRMTC5V Index	Nomura Interest Rate Swaps 5Y CAD Trend Index - Duration 5 in USD
NMRMTCV Index	Nomura Interest Rate Swaps CAD Trend Index - Duration 5 in USD
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD
NMRMT7V Index	Nomura Interest Rate Swaps G7 Trend Index - Duration 5 in USD

Indirectly Affected Indices

Bloomberg Ticker	Index name
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD
NMRMC113 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD
NMRMT113 Index	Nomura Interest Rate Swaps G11 Trend Index - 3% Target Vol in USD
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD
NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 3% Target Vol in USD
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD

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