

**Nomura Index Modification – Nomura CoLRS Index –
Modification Notification**

27 September 2022

Nomura International Plc (“NIP”) as the Index Administrator of the Nomura Indices set out below, will perform an Index Modification on the Directly Affected Indices listed below on the Modification Date. The modification for the Directly Affected Indices is to stop referencing LIBOR rates for signal calculation and instead reference SOFR rates (the “Index Modification”). 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. The modification will be effective on 07-Oct-2022 (the “Index Modification Date”)

For further details please contact indexstructuring@nomura.com

Directly Affected Indices

Bloomberg Ticker	Index name
NMCLDJ1U Index	Nomura CoLRS Index with BCOM Weights in USD

Indirectly Affected Indices

Bloomberg Ticker	Index name
NMX2CLBC Index	Nomura CoLRS Spread Strategy Index (2x) net of charges in USD
NMXCCA1U Index	Nomura Multi Asset Carry Index in USD
NMX2CWCUC Index	Nomura Multi Asset Carry without Credit Index in USD
NMSOCWCUC Index	Nomura Multi Asset Carry without Credit Index in USD

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- Call or put vertical spread purchasing (same expiration month for both options): The basic risk of effecting a long spread transaction is limited to the premium paid when the position is established.
- Call or put vertical spread writing (same expiration month for both options): The basic risk of effecting a short spread transaction is limited to the difference between the strike prices less the amount received in premiums.
- Call or put calendar spread purchasing (different expiration months & short must expire prior to the long): The basic risk of effecting a long calendar spread transaction is limited to the premium paid when the position is established.

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