

Nomura Index Modification – Nomura Credit Beta Indices – Modification Notification

20 December 2023

Nomura International plc ("NIP"), the Index Administrator, hereby gives notice of the following modification:

In respect of the Nomura Credit Beta Indices, from and including the "Index Modification Date", the "Clawback Date" will be defined as the date on which the relevant determinations committee publishes the results of its vote that a Credit Event has occurred, as made publicly available on its website.

The objective of the indices remains unchanged.

The full list of Indices affected by this change are provided below.

The modification is effective from and including 20 December 2023 (the "Index Modification Date").

For further details, please contact indexadminemeamo@nomura.com

Directly Affected Indices

BBG ticker	Index name
NMCBUEXO Index	Nomura Europe Crossover 5Y Unfunded Credit Index
NMCBUUXO Index	Nomura Europe Crossover 5Y Unfunded Credit Index in USD
NMCB1UXO Index	Nomura Europe Crossover 5Y Unfunded Non-Comp Credit Index in USD
NMCB1EXO Index	Nomura Europe Crossover 5Y Unfunded Non-Compounding Credit Index
NMCBUEMA Index	Nomura Europe Main 5Y Unfunded Credit Index
NMCB1EMA Index	Nomura Europe Main 5Y Unfunded Credit Non-Compounding Index
NMCBUUHY Index	Nomura North America High Yield 5Y Unfunded Credit Index
NMCB1UHY Index	Nomura North America High Yield 5Y Unfunded Non-Compounding Credit Index
NMCBUUIG Index	Nomura North America Investment Grade 5Y Unfunded Credit Index
NMCB1UIG Index	Nomura North America Investment Grade 5Y Unfunded Non-Compounding Credit Index

Indirectly Affected Indices

BBG ticker	Index name
NMX2XBXB Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD
NMX2XBXG Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket G in EUR
NMCDMOMU Index	Nomura Credit Momentum Index in USD
NMXCMD5W Index	Nomura Cross Asset Momentum Daily Index - 5% target vol in KRW
NMFREHB Index	Nomura Euro High Yield Beta Gross of Charges ER Index
NMFREHB Index	Nomura Euro High Yield Beta Gross of Charges ER Index
NMFREHB Index	Nomura Euro High Yield Beta Gross of Charges ER Index
NMFREHB Index	Nomura Euro High Yield Beta Gross of Charges ER Index
NMFREHB Index	Nomura Euro High Yield Beta Gross of Charges ER Index
NMFREHBN Index	Nomura Euro High Yield Beta Net of Charges ER Index
NMFREIBT Index	Nomura Euro Investment Grade Beta Gross of Charges TR Index
NMFREIBT Index	Nomura Euro Investment Grade Beta Gross of Charges TR Index
NMFREIBT Index	Nomura Euro Investment Grade Beta Gross of Charges TR Index
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NMFREIBT Index	Nomura Euro Investment Grade Beta Gross of Charges TR Index

NMCDMOVE Index	Nomura Europe Credit Momentum - with Vol Bands in EUR
	Nomura Europe Crossover Credit Momentum - with Vol Bands in EUR
NMCDANGE Index	Nomura Europe Fallen Angels Premium Credit Index
NMCDANTE Index	Nomura Europe Fallen Angels Premium Credit Index - net of charges in EUR
NMCDMMVE Index	Nomura Europe Main Credit Momentum - with Vol Bands in EUR
NMXCFI1U Index	Nomura Fixed Income Risk Premia Index in USD
NMFRGHTE Index	Nomura Global High Yield with Trend Net of Charges ER Index in EUR
NMFRGHTU Index	Nomura Global High Yield with Trend Net of Charges ER Index in USD
NMXCCA1U Index	Nomura Multi Asset Carry Index in USD
NMXCTB1U Index	Nomura Multi Asset Trend B Index in USD
NMCDMOVU Index	Nomura North America Credit Momentum - with Vol Bands in USD
NMCDANGU Index	Nomura North America Fallen Angels Premium Credit Index
NMCDANTU Index	Nomura North America Fallen Angels Premium Credit Index - net of charges in USD
NMCDMHVU Index	Nomura North America High Yield Credit Momentum - with Vol Bands in USD
NMCDMIVU Index	Nomura North America Investment Grade Credit Momentum - with Vol Bands in USD
NMFRUABT Index	Nomura US Aggregate Beta Gross of Charges TR Index
NMFRUABT Index	Nomura US Aggregate Beta Gross of Charges TR Index
NMFRUIB Index	Nomura US Investment Grade Beta Gross of Charges ER Index
NMFRUIB Index	Nomura US Investment Grade Beta Gross of Charges ER Index
NMFRUIB Index	Nomura US Investment Grade Beta Gross of Charges ER Index
NMFRUIB Index	Nomura US Investment Grade Beta Gross of Charges ER Index
NMFRUIB Index	Nomura US Investment Grade Beta Gross of Charges ER Index
NMFRUIB Index	Nomura US Investment Grade Beta Gross of Charges ER Index
NMFRUIB Index	Nomura US Investment Grade Beta Gross of Charges ER Index
NMFRUIB Index	Nomura US Investment Grade Beta Gross of Charges ER Index
NMCDMOVW Index	Nomura Western Credit Momentum - with Vol Bands in USD
NMCDANTX Index	Nomura Western Fallen Angels Premium Credit Index - net of charges in EUR
NMCDANTW Index	Nomura Western Fallen Angels Premium Credit Index - net of charges in USD
NMCDANGX Index	Nomura Western Fallen Angels Premium Credit Index in EUR
NMCDANGX Index	Nomura Western Fallen Angels Premium Credit Index in EUR

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