

## Nomura FX Index Modification – Libor Modifications – Modification Notification

17<sup>th</sup> November 2021

Nomura International plc (“NIP”), as index administrator of the Nomura Indices set out below, will be making Libor related changes to such Indices (the “Index Modifications”) on the Effective Dates set out in the Modification Schedule below. The Index Modifications seek to remove references to GBP, CHF and JPY Libor and to ensure consistency in the calculations, references to other 1 month risk free rates will also be replaced (EUR, AUD, NZD, CAD, NOK and SEK). 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](mailto:FXStructuringLondon@nomura.com)

### Modification Schedule

Index Group	Effective Date
C10 Indices	30 <sup>th</sup> November 2021
JCress/Simple Carry Indices	30 <sup>th</sup> November 2021
G10 FX Styles Carry indices	07 <sup>th</sup> December 2021
Global Carry Indices	30 <sup>th</sup> November 2021

### Affected Indices

#### C10 Indices

Bloomberg Ticker Index Name	Bloomberg Ticker
NMC10J	Nomura C10 JPY Index
NMC10K	Nomura C10 KRW Index
NMC10U	Nomura C10 USD Index
NMC10E	Nomura C10 EUR Index

#### Jcress/Simple Carry Indices

Bloomberg Ticker Index Name	Bloomberg Ticker
Nomura Global Currency Strategy EUR	NMCYJPYE
Nomura Global Currency Strategy AUD	NMCYJPYA
Nomura Global Currency Strategy Index KRW	NMCYJPYK
Nomura Global CCY Index Simplified No RF/VA	NMCYJPSU
Nomura Global Currency Strategy USD	NMCYJPYU
Nomura Global Currency Strategy JPY	NMCYJPY

#### 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
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 Without RF USD	NMCYWG10
Nomura G10 Carry USD	NMCYG10U

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- Uncovered call writing: The risk of selling an uncovered call is unlimited and may result in losses significantly greater than the premium received.
- Uncovered put writing: The risk of selling an uncovered put is significant and may result in losses significantly greater than the premium received.
- 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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