

**Nomura Index Modification – GBP, JPY and CHF Libor
Interest Rate Swaps – Modification Notification**

12 August 2021

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 GBP, JPY and CHF Libor linked Interest Rate Swaps with SONIA, TONAR and SARON linked Overnight Index Swaps (the “Index Modification”), NIP as the index administrator is making the Index Modification effective as of 13 August 2021.

For further details please contact indexstructuring@nomura.com and/or refer to Nomura Index Modification – Stakeholder Consultation notifications on NIP’s QIS website dated 24 March 2021 and 9 July 2021,

Directly Affected Indices

Bloomberg Ticker	Index name
NMRSMG0P Index	Nomura Interest Rate Swaps GBP Momentum+ Index - 10% target vol in GBP
NMRSMG3P Index	Nomura Interest Rate Swaps GBP Momentum+ Index - 3% target vol in GBP
NMRSMGVP Index	Nomura Interest Rate Swaps GBP Momentum+ Index - Duration 5 in GBP
NMRSMJ0Y Index	Nomura Interest Rate Swaps JPY Momentum+ Index - 10% target vol in JPY
NMRSMJ3Y Index	Nomura Interest Rate Swaps JPY Momentum+ Index - 3% target vol in JPY
NMRSMJVY Index	Nomura Interest Rate Swaps JPY Momentum+ Index - Duration 5 in JPY
NMRSMV3E Index	Nomura Interest Rate Swaps Momentum & Value Index - 3% target vol EUR
NMRSMV3U Index	Nomura Interest Rate Swaps Momentum & Value Index - 3% target vol USD
NMRSMV9E Index	Nomura Interest Rate Swaps Momentum & Value Index - 9% target vol EUR
NMRSMV9U Index	Nomura Interest Rate Swaps Momentum & Value Index - 9% target vol USD
NMRSMBOU Index	Nomura Interest Rate Swaps Momentum B Index - 10% target vol in USD
NMRSMB3U Index	Nomura Interest Rate Swaps Momentum B Index - 3% target vol in USD
NMRSMB9U Index	Nomura Interest Rate Swaps Momentum B Index - 9% target vol in USD
NMRSMBIU Index	Nomura Interest Rate Swaps Momentum B Index - Duration 1 in USD
NMRSMBVU Index	Nomura Interest Rate Swaps Momentum B Index - Duration 5 in USD
NMRSMO0U Index	Nomura Interest Rate Swaps Momentum Index - 10% target vol in USD
NMRSMO3U Index	Nomura Interest Rate Swaps Momentum Index - 3% target vol in USD
NMRSMOIU Index	Nomura Interest Rate Swaps Momentum Index - Duration 1 in USD
NMRSMOVU Index	Nomura Interest Rate Swaps Momentum Index - Duration 5 in USD
NMRSMO3Y Index	Nomura Interest Rate Swaps Momentum Index with 3% target volatility in JPY
NMRSMP3U Index	Nomura Interest Rate Swaps Momentum+ Index - 3% target vol in USD
NMRSMP9U Index	Nomura Interest Rate Swaps Momentum+ Index - 9% target vol in USD
NMRSMPVU Index	Nomura Interest Rate Swaps Momentum+ Index - Duration 5 in USD
NMRSCO3U Index	Nomura Interest Rate Swaps Outright Carry Index - 3% target vol in USD
NMRSCOIU Index	Nomura Interest Rate Swaps Outright Carry Index - Duration 1 in USD
NMRSCOJU Index	Nomura Interest Rate Swaps Outright Carry Index - Duration 5 in USD
NMRSVA0U Index	Nomura Interest Rate Swaps Value Index - 10% target vol in USD
NMRSVA3U Index	Nomura Interest Rate Swaps Value Index - 3% target vol in USD
NMRSVA9E Index	Nomura Interest Rate Swaps Value Index - 9% target vol in EUR
NMRSVA9U Index	Nomura Interest Rate Swaps Value Index - 9% target vol in USD
NMRSVAIU Index	Nomura Interest Rate Swaps Value Index - Duration 1 in USD
NMRSVAVU Index	Nomura Interest Rate Swaps Value Index - Duration 5 in USD
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD
NMRMT7V Index	Nomura Interest Rate Swaps G7 Trend Index - Duration 5 in USD
NMRMTPV Index	Nomura Interest Rate Swaps GBP Trend Index - Duration 5 in USD
NMRMTYV Index	Nomura Interest Rate Swaps JPY Trend Index - Duration 5 in USD
NMRMTFV Index	Nomura Interest Rate Swaps CHF Trend Index - Duration 5 in USD
NMRMTP1V Index	Nomura Interest Rate Swaps 1Y GBP Trend Index - Duration 5 in USD
NMRMTP2V Index	Nomura Interest Rate Swaps 2Y GBP Trend Index - Duration 5 in USD
NMRMTP5V Index	Nomura Interest Rate Swaps 5Y GBP Trend Index - Duration 5 in USD
NMRMTPXV Index	Nomura Interest Rate Swaps 10Y GBP Trend Index - Duration 5 in USD
NMRMTY1V Index	Nomura Interest Rate Swaps 1Y JPY Trend Index - Duration 5 in USD
NMRMTY2V Index	Nomura Interest Rate Swaps 2Y JPY Trend Index - Duration 5 in USD
NMRMTY5V Index	Nomura Interest Rate Swaps 5Y JPY Trend Index - Duration 5 in USD
NMRMTYXV Index	Nomura Interest Rate Swaps 10Y JPY Trend Index - Duration 5 in USD
NMRMTF2V Index	Nomura Interest Rate Swaps 2Y CHF Trend Index - Duration 5 in USD
NMRMTF5V Index	Nomura Interest Rate Swaps 5Y CHF Trend Index - Duration 5 in USD
NMRMTFXV Index	Nomura Interest Rate Swaps 10Y CHF Trend Index - Duration 5 in USD
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD
NMRMC113 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD

Indirectly Affected Indices

Bloomberg Ticker	Index name
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in US
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index-Duration 5 in USD
NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index- 3% Target Vol USD
NMRSM8Y Index	Nomura Interest Rate Swaps Momentum+ Index - 8% target vol in JPY
NMX2XBIE Index	Nomura Bespoke Transaction Interest Rate Risk Premia Basket E in JPY
NMXCIR1U Index	Nomura Interest Rates Risk Premia Index in USD
NMX2XBXB Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD
NMX2XBXC Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket C in USD
NMX2XBXA Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket A in JPY
NMX2XBXF Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket F in JPY
NMX2XMCA Index	Nomura Bespoke Risk Premia Strategy Series 1 Index
NMXCMO8U Index	Nomura Cross Asset Momentum Index - 8% target vol in USD
NMXCMO1U Index	Nomura Cross Asset Momentum Index in USD
NMXCMODU Index	Nomura Cross Asset Momentum Daily Index
NMSOMODU Index	Nomura Cross Asset Momentum Daily Index in USD
NMXCF1U Index	Nomura Fixed Income Risk Premia Index in USD
NMXCCA1U Index	Nomura Multi Asset Carry Index in USD
NMX2CWCU Index	Nomura Multi Asset Carry without Credit Index in USD
NMSOCWCU Index	Nomura Multi Asset Carry without Credit Index in USD
NMXCTB1U Index	Nomura Multi Asset Trend B Index in USD
NMXCVA1U Index	Nomura Multi Asset Value Index in USD
NMSOVA1U Index	Nomura Multi Asset Value Index in USD

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