

Nomura Index Modification Notification

14 April 2022

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

In respect of Nomura Long Only Interest Rate Futures, a modification to the Trading Time when referencing the Australian 10-Year Commonwealth Treasury and Canadian 10-Year CGB futures has been made, such that the TWAP window where average of prices are observed every 30 seconds during the window of minutes up to snap time, is extended.

The Trading Time will be modified from a 5mins TWAP to become a 10mins TWAP.

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

The modification described is effective from and including **17 April 2022**.

The Index Administrator has performed historical back testing of the Index Modifications and they were found to have no material impact on the performance of the Affected Indices

For further details, please contact indexstructuring@nomura.com

BBG Ticker	Index Name
NMIRXM1C Index	Nomura AUD 10yr Treasury Futures Compounded Index AUD
NMIRXM1S Index	Nomura AUD 10yr Treasury Futures Compounded Index in USD
NMIRXM1 Index	Nomura AUD 10yr Treasury Futures Index AUD
NMIRXM1U Index	Nomura AUD 10yr Treasury Futures Index in USD
NMIRCN1C Index	Nomura CAD 10yr Bond Futures Compounded Index CAD
NMIRCN1S Index	Nomura CAD 10yr Bond Futures Compounded Index in USD
NMIRCN1 Index	Nomura CAD 10yr Bond Futures Index CAD
NMIRCN1U Index	Nomura CAD 10yr Bond Futures Index in USD

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- 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.
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