

# Nomura Index Modification Notification

**18 December 2020**

Nomura International plc ("NIP") as administrator of the Nomura Indices hereby gives notice of the following modifications:

Modification to the definition of Index Business Day and Index Trading Business Day for the indices listed below. This change will mean the 24<sup>th</sup> December and 31<sup>st</sup> December will now be both included within the definition of Index Business Day and Index Trading Business Days.

Indices to be modified:

- 1) Nomura EM Momentum Daily no Portfolio Volatility Target Index
- 2) Nomura EM Momentum Daily no Portfolio Volatility Target Index (Net of Charges)
- 3) Nomura EM Momentum no Portfolio Volatility Target Index
- 4) Nomura EM Momentum no Portfolio Volatility Target Index (Net of Charges)

The modification(s) described are effective from **18 December 2020**.

For further details and a full list of affected Indices, please contact [FXStructuringLondon@nomura.com](mailto:FXStructuringLondon@nomura.com)

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