

Nomura Index Modification – Nomura IRIS macro family of indices – Modification Notification

20 November 2023

Nomura International plc (“NIP”) as administrator of the Nomura Macro Duration, Nomura Macro Cross-Country and Nomura IRIS macro family of indices, herein gives notice that EUR LIBOR as data input for these indices has ceased publication on Bloomberg.

The modification for the directly affected indices is to stop referencing EUR LIBOR observations within the related index signal calculations and instead reference EURIBOR observations (the “Index Modification”).

The objective of the indices remains unchanged and the modification uses instruments that are in line with IBOR transition in the market.

This modification will not affect historical published index levels, but from modification date the signal determination will consider all EURIBOR observations available from 04-Jan-2022.

The modification was effective on 20-Nov-2023 (the “Index Modification Date”).

For further details, please contact indexstructuring@nomura.com

Directly Affected Indices

Bloomberg Ticker	Index Name
NMIRXC1Y Index	Nomura Macro Cross-Country Strategy Index in JPY
NMIRDU1Y Index	Nomura Macro Duration Strategy Index in JPY

Indirectly Affected Indices

Bloomberg Ticker	Index Name
NMIRIS2Y Index	Nomura Risk Adjusted IRIS Index in JPY

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