

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

24 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 26 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
NMRSCA0U Index	Nomura Interest Rate Swaps Absolute Carry Index - 10% target vol in USD
NMRSCAIU Index	Nomura Interest Rate Swaps Absolute Carry Index - 1x in USD
NMRSCA3U Index	Nomura Interest Rate Swaps Absolute Carry Index - 3% target vol in USD
NMRSCAVU Index	Nomura Interest Rate Swaps Absolute Carry Index - 5x in USD
NMRSCA9U Index	Nomura Interest Rate Swaps Absolute Carry Index - 9% target vol in USD
NMRSCM3U Index	Nomura Interest Rate Swaps Cross Sectional Momentum Index - 3% target vol in USD
NMRSVW3U Index	Nomura Interest Rate Swaps Value Daily G3 Index - 3% target vol in USD
NMRSVW9U Index	Nomura Interest Rate Swaps Value Daily G3 Index - 9% target vol in USD
NMRSD0U Index	Nomura Interest Rate Swaps Value Daily Index - 10% target vol in USD
NMRSDIU Index	Nomura Interest Rate Swaps Value Daily Index - 1x in USD
NMRSD3Y Index	Nomura Interest Rate Swaps Value Daily Index - 3% target vol in JPY
NMRSD3U Index	Nomura Interest Rate Swaps Value Daily Index - 3% target vol in USD
NMRSDVU Index	Nomura Interest Rate Swaps Value Daily Index - 5x in USD
NMRSD9U Index	Nomura Interest Rate Swaps Value Daily Index - 9% target vol in USD

Indirectly Affected Indices

Bloomberg Ticker	Index name
NMX2XBIC Index	Nomura Bespoke Transaction Interest Rate Risk Premia Basket C in USD
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
NMX2XMCA Index	Nomura Bespoke Risk Premia Strategy Series 1 Index
NMXCFI1U 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
NMXCVA1U Index	Nomura Multi Asset Value Index in USD
NMSOVA1U Index	Nomura Multi Asset Value Index in USD

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- 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.
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