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NOMURA

Nomura Index Modification – Nomura EM FX Indices CNH FX Business Centre Non-Material Change Modification

09 May 2025

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

In respect of the “Directly Affected Indices” Nomura indices listed below, a modification to the rulebook and index calculation methodology has been made such that the use of “Shanghai” (“SHA”) as part of the business centres used in CNH currency calculations has been updated to “Beijing” (“BEI”), to ensure the correct holiday calendar/business centre strings are used per market convention.

The change will be on a forward-looking basis and will result in no change to historic index levels.

Please see the full list of “Directly/ Indirectly Affected Indices” impacted by this change provided below. There is no rulebook change for the “Indirectly Affected indices” as they refer to and consume the “Directly Affected Indices” in their calculations. The modification described is effective from and including 08 May 2025.

For further details, please contact indexstructuring@nomura.com

Directly Affected Indices

Bloomberg Ticker	Index Name
NMEMMOMU Index	Nomura EM Momentum Index
NMEMMO1U Index	Nomura EM Momentum (Net of Charges) Index
NMEMMOME Index	Nomura EM Momentum Index EUR
NMEMMOMJ Index	Nomura EM Momentum Index JPY
NMEMMO1J Index	Nomura EM Momentum (Net of Charges) Index JPY
NMEMMODU Index	Nomura EM Momentum Daily Index
NMEMM1DU Index	Nomura EM Momentum Daily Index (Net of Charges)
NMEMMOVU Index	Nomura EM Momentum no Portfolio Volatility Target Index
NMEMM1VU Index	Nomura EM Momentum no Portfolio Volatility Target (Net of Charges) Index
NMEMMODV Index	Nomura EM Momentum Daily no Portfolio Volatility Target Index
NMEMM1DV Index	Nomura EM Momentum Daily no Portfolio Volatility Target (Net of Charges) Index
NMFXTCNH Index	Nomura CNH Momentum Index

Indirectly Affected Indices

Bloomberg Ticker	Index Name
NMX2XBXG Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket G in EUR
NMXCMD0U Index	Nomura Cross Asset Momentum Daily Index - 10% target vol in USD
NMXCMD5W Index	Nomura Cross Asset Momentum Daily Index - 5% target vol in KRW
NMXCMD5U Index	Nomura Cross Asset Momentum Daily Index - 5% target vol in USD
NMXCMD8U Index	Nomura Cross Asset Momentum Daily Index - 8% target vol in USD
NMX2MODY Index	Nomura Cross Asset Momentum Daily Index in JPY
NMXCMDMU Index	Nomura Cross Asset Momentum Daily Mini Index in USD
NMXCARP5 Index	Nomura Diversified Alternative Risk Premia Index - 5% Risk Control 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
NMXCMB1U Index	Nomura Cross Asset Momentum B Index in USD
NMXCMODU Index	Nomura Cross Asset Momentum Daily Index
NMXCMD0R Index	Nomura Cross Asset Momentum Daily Index - 10% Risk Controlled in USD
NMXCMDWU Index	Nomura Cross Asset Momentum Daily Index - 15% target vol in USD
NMXCMD5R Index	Nomura Cross Asset Momentum Daily Index - 5% Risk Controlled in USD
NMXCMD8E Index	Nomura Cross Asset Momentum Daily Index - 8% target vol in EUR
NMXCMODY Index	Nomura Cross Asset Momentum Daily Index in JPY (non-rebased)
NMXCMO8U Index	Nomura Cross Asset Momentum Index - 8% target vol in USD
NMXCMO1U Index	Nomura Cross Asset Momentum Index in USD
NMXCARP0 Index	Nomura Diversified Alternative Risk Premia Index - 10% Risk Control in USD
NMXCARPU Index	Nomura Diversified Alternative Risk Premia Index in USD
NMXCTB1U Index	Nomura Multi Asset Trend B Index in USD

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