

Nomura Index Modification Notification

06 August 2025

Nomura International plc ("NIP"), the Index Administrator, hereby gives notice of the below modification:

Modification of the Yield Curve Methodology where the instruments used to construct the JPY TONA, GBP SONIA, USD SOFR, EUR LIBOR, CAD CORRA and AUD BBSW curves were changed.

The Yield Curves were modified to remove all swap and basis swap related instruments with a tenure greater than 60Y.

Furthermore, a price source for USD SOFR 60y swap instrument was added.

The modification(s) described are effective from **29 July 2025**.

The Yield Curve Methodology is available upon request.

For further details, please contact indexadmin@nomura.com.

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