

# Nomura Index Modification Notification

**26 November 2025**

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

To assist market participants in determining good business days for the purposes of transacting and settling in New Zealand's wholesale over-the-counter financial markets, the New Zealand Financial Markets Association (NZFMA) has developed the 'New Zealand Business Day' (NZBD) Guidance. As a result, Nomura's Yield Curve Methodology is updated.

To align with these updated market conventions, the treatment of holiday calendars in respect of the below Indices is updated to reflect said NZBD Guidance.

Please see the full list of directly and indirectly impacted Indices from this modification below.

## Directly impacted Indices

Index Name	Bloomberg Page
Nomura Interest Rate 2Y NZD Receiver Swap Series 1-0 Index	NMRMZ20 Index
Nomura Interest Rate 2Y NZD Receiver Swap Series 1-0 Index in USD	NMRMZ20U Index
Nomura Interest Rate 2Y NZD Receiver Swap Series 2-0 Index	NMRMZ2A Index
Nomura Interest Rate 2Y NZD Receiver Swap Series 2-0 Index in USD	NMRMZ2AU Index
Nomura Interest Rate 5Y NZD Receiver Swap Series 1-0 Index	NMRMZ50 Index
Nomura Interest Rate 5Y NZD Receiver Swap Series 1-0 Index in USD	NMRMZ50U Index
Nomura Interest Rate 5Y NZD Receiver Swap Series 2-0 Index	NMRMZ5A Index
Nomura Interest Rate 5Y NZD Receiver Swap Series 2-0 Index in USD	NMRMZ5AU Index

## Indirectly impacted Indices

Index Name	Bloomberg Page
Nomura Interest Rate Swaps 2Y NZD Trend Index - Duration 5 in USD	NMRMTZ2V Index
Nomura Interest Rate Swaps 5Y NZD Trend Index - Duration 5 in USD	NMRMTZ5V Index
Nomura Interest Rate Swaps NZD Trend Index - Duration 5 in USD	NMRMTZV Index
Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	NMRMM11V Index
Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	NMRMT1EV Index
Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	NMRMT11V Index
Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	NMRMV11V Index
Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	NMRMCL1V Index
Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	NMRMC11V Index
Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	NMRMM119 Index
Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	NMRMT110 Index
Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	NMRMV110 Index
Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	NMRMC110 Index
Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 3% Target Vol in USD	NMRMM113 Index
Nomura Bespoke Transaction Multi Asset Risk Premia Basket G in EUR	NMX2XBXG Index
Nomura Bespoke Transaction Multi Asset Risk Premia Basket H in USD	NMX2XBXH Index
Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD	NMRMV113 Index
Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD	NMRMC113 Index

The modification described is effective from **26 November 2025**.

For further details, please contact [indexstructuring@nomura.com](mailto:indexstructuring@nomura.com)

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