

## **Nomura Index Modification – TSE Extension of Trading Hours – Modification Notification**

**05 November 2024**

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

In respect of the Nomura indices listed below, a modification to the Trading Time (as defined in the relevant rulebook) when referencing the Nikkei 225 Futures (SGX and OSE) and TOPIX Futures has been made, such that the closing time where the TWAP window uses average of prices has been increased by 30 minutes for the “Directly Affected Indices”. This modification is in response to the Tokyo Stock Exchange, Inc. (TSE) decision to extend their closing time and adjust the closing auction effective 5 November 2024 to strengthen the functions of the cash equity market.

The change will be on a forward looking basis and will result in no change to historic index levels. By remaining aligned to observe TWAP at market close, NIP continues to apply the same methodology outlined in the rulebooks and expects this to have no material impact on the performance of the affected indices going forward.

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 calculation. The modification described is effective from and including 5 November 2024.

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

## **Directly Affected Indices**

| <b>Bloomberg Ticker</b> | <b>Index Name</b>                            |
|-------------------------|--|
| NMXCAN1Y Index          | Nomura Multi Asset Navigator G3 Index in JPY |
| NMXCAN1U Index          | Nomura Multi Asset Navigator G3 Index in USD |
| NMEQNK1 Index           | Nomura Nikkei 225 Futures B Index            |
| NMEQNK1U Index          | Nomura Nikkei 225 Futures B Index in USD     |
| NMEQNI1 Index           | Nomura Nikkei 225 Futures Index              |
| NMEQNI1U Index          | Nomura Nikkei 225 Futures Index in USD       |
| NMEQTP1 Index           | Nomura TOPIX Futures Index                   |
| NMEQTP1U Index          | Nomura TOPIX Futures Index in USD            |

## **Indirectly Affected Indices**

| <b>Bloomberg Ticker</b> | <b>Index Name</b>  |
|-------------------------|--|
| NMX2XBXB Index          | Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD   |
| NMXCMBD0 Index          | Nomura Cross Asset Momentum B Daily Index - 10% target vol in USD    |
| NMXCMBD5 Index          | Nomura Cross Asset Momentum B Daily Index - 5% target vol in USD     |
| NMXCMBD8 Index          | Nomura Cross Asset Momentum B Daily Index - 8% target vol in USD     |
| NMXCMBDU Index          | Nomura Cross Asset Momentum B Daily Index in USD                     |
| NMXCMB0U Index          | Nomura Cross Asset Momentum B Index - 10% target vol in USD          |
| NMXCMB5U Index          | Nomura Cross Asset Momentum B Index - 5% target vol in USD           |
| NMXCMB8U Index          | Nomura Cross Asset Momentum B Index - 8% target vol in USD           |
| NMXCMB1U Index          | Nomura Cross Asset Momentum B Index in USD                           |
| NMXCMDDU Index          | Nomura Cross Asset Momentum D Daily Index in USD                     |
| NMXCMODU Index          | Nomura Cross Asset Momentum Daily Index                              |
| NMXCMD0R Index          | Nomura Cross Asset Momentum Daily Index - 10% Risk Controlled in USD |
| NMXCMD0U Index          | Nomura Cross Asset Momentum Daily Index - 10% target vol in USD      |
| NMXCMD5R Index          | Nomura Cross Asset Momentum Daily Index - 5% Risk Controlled 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       |
| NMXCMD8E Index          | Nomura Cross Asset Momentum Daily Index - 8% target vol in EUR       |
| NMXCMD8U Index          | Nomura Cross Asset Momentum Daily Index - 8% target vol in USD       |
| NMXCMODP Index          | Nomura Cross Asset Momentum Daily Index in GBP                       |
| NMXCMDMU Index          | Nomura Cross Asset Momentum Daily Mini Index in USD                  |
| NMXCMO0U Index          | Nomura Cross Asset Momentum Index - 10% target vol in USD            |
| NMXCMO5U Index          | Nomura Cross Asset Momentum Index - 5% target vol in USD             |
| NMXCMO8U Index          | Nomura Cross Asset Momentum Index - 8% target vol in USD             |
| NMXCMO1U Index          | Nomura Cross Asset Momentum Index in USD                             |
| NMX2M10U Index          | Nomura Cross Asset Momentum Volatility 10 Index in USD               |
| NMEQTG3 Index           | Nomura Equity G3 Trend Index   |
| NMXCHR5Y Index          | Nomura Horus Navigator Index - 5% Risk Control in JPY                |
| NMXCHR5W Index          | Nomura Horus Navigator Index - 5% Risk Control in KRW                |
| NMXCHR5U Index          | Nomura Horus Navigator Index - 5% Risk Control in USD                |
| NMXCHN1U Index          | Nomura Horus Navigator Index in USD                                  |
| NMXCHNNY Index          | Nomura Horus Navigator Net of Fees Index in JPY                      |
| NMXCAN5U Index          | Nomura Multi Asset Navigator G3 - 5% Volatility Target in USD        |
| NMXCTB1U Index          | Nomura Multi Asset Trend B Index in USD                              |
| NMXCVTAU Index          | Nomura Multi Asset Value and Trend Portfolio A                       |
| NMEQTNIU Index          | Nomura Nikkei 225 Trend Index  |

## Disclaimer

This material has been prepared by the Index Sponsor, NIP ("Nipic"), which is authorised by the Prudential Regulation Authority (PRA), regulated by the Financial Conduct Authority (FCA) and the PRA in the UK, and is a member of the London Stock Exchange.

Nipic has been registered as a Benchmark Administrator by the FCA pursuant to UK BMR and has accordingly been listed on the FCA Register of Benchmark Administrators.

This material is made available to you by Nipic and/or its affiliates (collectively, "Nomura Group"), as the case may be. This is not investment research as defined by the US rules and regulations, FCA nor is it research under the applicable rules in Hong Kong. It does not constitute a personal recommendation, as defined by the FCA, or take into account the particular investment objectives, financial situations, or needs of individual investors. It is intended only for investors who are "eligible market counterparties" or "professional clients" as defined by the FCA, and may not, therefore, be redistributed to other classes of investors. This material does not fall within the definition of an analyst report as defined by the Japan Securities Dealer's Association. It is intended for professional and institutional investors only.

This material is: (i) for your private information only, and we are not soliciting any action based upon it; (ii) not to be construed as an offer to sell or a solicitation of an offer to buy any security in any jurisdiction where such offer or solicitation would be illegal; and (iii) is based upon information that we consider reliable, and it should not be relied upon as such. While all reasonable care has been taken to ensure that the information contained herein is not untrue or misleading at the time of publication, no representation, warranty or undertaking, expressed or implied, is made and no responsibility or liability is accepted by the Nomura Group and/or its directors, officers and employees as to the accuracy, completeness, merchantability or fitness for a particular purpose of the information contained herein or any other information provided by any other person in connection with the information described herein or their distribution or for the results obtained from the use of this information.

Nomura Group and/or its directors, officers and employees do not accept any liability whatsoever for any loss or damage (including, without limitation, direct, indirect or consequential loss or loss of profits or loss of opportunity) suffered by you or any third party in connection with the use of this material or its content. It is not intended for investors who are unfamiliar with the relevant markets or who are unwilling or unable to bear the risks associated with the investment. You should refrain from entering into any transaction unless you fully understand all the risks involved and you have independently determined that the investment is suitable for you. We are not your designated investment adviser.

In reaching a determination as to the appropriateness of any proposed transaction linked to the Index, clients should undertake a thorough independent review of the legal, regulatory, credit, tax, accounting and economic consequences of such action. The Nomura Group may from time to time perform investment banking or other services (including acting as advisor, manager or lender) for, or solicit investment banking or other business from, companies mentioned herein. Further, the Nomura Group, and/or its officers, directors and employees, including persons, without limitation, involved in the preparation or issuance of this material may, from time to time, have long or short positions in, and buy or sell, the securities, or in options, futures or other derivatives based thereon, of companies mentioned herein, or related securities or in options, futures or other derivative instruments based thereon. In addition, the Nomura Group may act as a market maker and principal, willing to buy and sell certain of the securities or in options, futures or other derivatives of companies mentioned herein. Further, the Nomura Group may buy and sell certain securities or in options, futures or other derivatives of companies mentioned herein, as agent for its clients.

Nomura manages conflicts identified through the following: their Chinese wall, confidentiality and independence policies, maintenance of a Stop List and a Watch List, personal account dealing rules, policies and procedures for managing conflicts of interest arising from the allocation and pricing of securities and impartial investment research and disclosure to clients via client documentation. Disclosure information is available at <http://www.nomura.com/research/>. No part of this material may be (i) copied, photocopied, or duplicated in any form, by any means, or (ii) redistributed without our prior express consent. If this publication has been distributed by electronic transmission, such as e-mail, then such transmission cannot be guaranteed to be secure or error-free as information could be intercepted, corrupted, lost, destroyed, arrive late or incomplete, or contain viruses. The sender therefore does not accept liability for any errors or omissions in the contents of this publication, which may arise as a result of electronic transmission. If verification is required, please request a hard-copy version.

Nomura International (Hong Kong) Limited ("NIHK"), is regulated by the Securities and Futures Commission under Hong Kong laws which differ from Australian laws. Neither Nipic nor NIHK hold an Australian financial services license as both are exempt from the requirements to hold this license in respect of the financial services either provides.

If distributed into the US, the following section will also apply to US clients:

Nomura Securities International, Inc. ("NSI") is regulated by the Securities and Futures Commission and a member of SIPC. NSI does not provide legal, accounting or tax advice. In compliance with Internal Revenue Service Circular 230, we hereby notify you that any discussion of tax matters set forth herein was written in connection with the promotion or marketing of the matters described herein and was not intended or written to be used, and cannot be used by any person, for the purposes of avoiding tax-related penalties under federal, state or local tax law. Each person should seek legal, accounting and tax advice based on its particular circumstances from independent advisors.