

Nomura Index Termination Notification

17 January 2026

Nomura International plc (“**NIP**”), the Index Administrator, has terminated the Indices listed below.

For further details, please contact indexstructuring@nomura.com

| Bloomberg Ticker | Index Name |
|------------------|--|
| NMRMT1BU Index | Nomura Interest Rate 1Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD |
| NMRMTYLU Index | Nomura Interest Rate 20Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD |
| NMRMTYBU Index | Nomura Interest Rate 20Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD |
| NMRMT2LU Index | Nomura Interest Rate 2Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD |
| NMRMT2BU Index | Nomura Interest Rate 2Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD |
| NMRMTZLU Index | Nomura Interest Rate 30Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD |
| NMRMTZBU Index | Nomura Interest Rate 30Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD |
| NMRMT5LU Index | Nomura Interest Rate 5Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD |
| NMRMT5BU Index | Nomura Interest Rate 5Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD |
| NMRMTXLU Index | Nomura Interest Rate 10Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD |
| NMRMTXBU Index | Nomura Interest Rate 10Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD |
| NMRMT1LU Index | Nomura Interest Rate 1Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD |

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