

Nomura Index Termination Notification

08 March 2024

Nomura International plc (“NIP”), the Index Administrator, has Terminated the Indices list below.

For further details, please contact indexstructuring@nomura.com

Bloomberg Ticker	Index Name
NMIRYE1 Index	Nomura Euroyen 1st to Expire Futures Index
NMIRYE1C Index	Nomura Euroyen 1st to Expire Futures Compounded Index
NMIRYE1S Index	Nomura Euroyen 1st to Expire Futures Compounded Index in USD
NMIRYE1U Index	Nomura Euroyen 1st to Expire Futures Index in USD
NMIRYE2 Index	Nomura Euroyen 2nd to Expire Futures Index
NMIRYE2C Index	Nomura Euroyen 2nd to Expire Futures Compounded Index
NMIRYE2S Index	Nomura Euroyen 2nd to Expire Futures Compounded Index in USD
NMIRYE2U Index	Nomura Euroyen 2nd to Expire Futures Index in USD
NMIRYE3 Index	Nomura Euroyen 3rd to Expire Futures Index
NMIRYE3C Index	Nomura Euroyen 3rd to Expire Futures Compounded Index
NMIRYE3S Index	Nomura Euroyen 3rd to Expire Futures Compounded Index in USD
NMIRYE3U Index	Nomura Euroyen 3rd to Expire Futures Index in USD
NMIRYE4 Index	Nomura Euroyen 4th to Expire Futures Index
NMIRYE4C Index	Nomura Euroyen 4th to Expire Futures Compounded Index
NMIRYE4S Index	Nomura Euroyen 4th to Expire Futures Compounded Index in USD
NMIRYE4U Index	Nomura Euroyen 4th to Expire Futures Index in USD
NMIRYE5 Index	Nomura Euroyen 5th to Expire Futures Index
NMIRYE5C Index	Nomura Euroyen 5th to Expire Futures Compounded Index
NMIRYE5S Index	Nomura Euroyen 5th to Expire Futures Compounded Index in USD
NMIRYE5U Index	Nomura Euroyen 5th to Expire Futures Index in USD
NMIRBA1 Index	Nomura CAD Bankers Acceptance 1st to Expire Futures Index
NMIRBA1C Index	Nomura CAD Bankers Acceptance 1st to Expire Futures Compounded Index
NMIRBA1S Index	Nomura CAD Bankers Acceptance 1st to Expire Futures Compounded Index in USD
NMIRBA1U Index	Nomura CAD Bankers Acceptance 1st to Expire Futures Index in USD
NMIRBA2 Index	Nomura CAD Bankers Acceptance 2nd to Expire Futures Index
NMIRBA2C Index	Nomura CAD Bankers Acceptance 2nd to Expire Futures Compounded Index
NMIRBA2S Index	Nomura CAD Bankers Acceptance 2nd to Expire Futures Compounded Index in USD
NMIRBA2U Index	Nomura CAD Bankers Acceptance 2nd to Expire Futures Index in USD
NMIRBA3 Index	Nomura CAD Bankers Acceptance 3rd to Expire Futures Index
NMIRBA3C Index	Nomura CAD Bankers Acceptance 3rd to Expire Futures Compounded Index
NMIRBA3S Index	Nomura CAD Bankers Acceptance 3rd to Expire Futures Compounded Index in USD
NMIRBA3U Index	Nomura CAD Bankers Acceptance 3rd to Expire Futures Index in USD
NMIRBA4 Index	Nomura CAD Bankers Acceptance 4th to Expire Futures Index
NMIRBA4C Index	Nomura CAD Bankers Acceptance 4th to Expire Futures Compounded Index
NMIRBA4S Index	Nomura CAD Bankers Acceptance 4th to Expire Futures Compounded Index in USD

Bloomberg Ticker	Index Name
NMIRBA4U Index	Nomura CAD Bankers Acceptance 4th to Expire Futures Index in USD
NMIRBA5 Index	Nomura CAD Bankers Acceptance 5th to Expire Futures Index
NMIRBA5C Index	Nomura CAD Bankers Acceptance 5th to Expire Futures Compounded Index
NMIRBA5S Index	Nomura CAD Bankers Acceptance 5th to Expire Futures Compounded Index in USD
NMIRBA5U Index	Nomura CAD Bankers Acceptance 5th to Expire Futures Index in USD
NMRMC20 Index	Nomura Interest Rate 2Y CAD Receiver Swap Series 1-0 Index
NMRMC20U Index	Nomura Interest Rate 2Y CAD Receiver Swap Series 1-0 Index in USD
NMRMC2A Index	Nomura Interest Rate 2Y CAD Receiver Swap Series 2-0 Index
NMRMC2AU Index	Nomura Interest Rate 2Y CAD Receiver Swap Series 2-0 Index in USD
NMRMC50 Index	Nomura Interest Rate 5Y CAD Receiver Swap Series 1-0 Index
NMRMC50U Index	Nomura Interest Rate 5Y CAD Receiver Swap Series 1-0 Index in USD
NMRMC5A Index	Nomura Interest Rate 5Y CAD Receiver Swap Series 2-0 Index
NMRMC5AU Index	Nomura Interest Rate 5Y CAD Receiver Swap Series 2-0 Index in USD
NMRMCX0 Index	Nomura Interest Rate 10Y CAD Receiver Swap Series 1-0 Index
NMRMCX0U Index	Nomura Interest Rate 10Y CAD Receiver Swap Series 1-0 Index in USD
NMRMCXA Index	Nomura Interest Rate 10Y CAD Receiver Swap Series 2-0 Index
NMRMCXAU Index	Nomura Interest Rate 10Y CAD Receiver Swap Series 2-0 Index in USD

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