

Nomura Index Modification Notification

30 Apr 2020

Nomura International plc (“NIP”) as the administrator of the Nomura WTI Crude Oil 1st to Expire Futures Index herein gives notice of the following modification:

The roll of WTI Crude Oil Futures was brought forward from scheduled date (7th May) to 29th April. The roll was conducted over a single day instead of the usual 5 days.

As a consequence, the following indices have also been impacted, as they invest in the Nomura WTI Crude Oil 1st to Expire Futures Index:

- Nomura WTI Crude Oil 1st to Expire Trend Index
- Nomura 1st to Expire Commodity Trend Index with Risk Weights
- Nomura 1st to Expire Energy and Metals Trend B Index with Risk Weights

For further details, please contact indexstructuring@nomura.com

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