

Nomura Index Modification Notification

1 October 2020

Nomura International plc ("NIP") as administrator of the Nomura Indices hereby gives notice of the following modifications:

Modification of the Yield Curve Methodology where the long-end (4-year and above) of the GBP Curve will be constructed using spot-starting SONIA swaps instead of spot-starting Libor swaps.

The modification(s) described are effective from **5 October 2020**.

For further details and a full list of affected Indices, please contact indexstructuring@nomura.com

Bloomberg Ticker	Index name
NMX2XBXB Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD.
NMX2XBXC Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket C in USD.
NMX2XBXA Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket A in JPY
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
NMSOMO1U Index	Nomura Cross Asset Momentum Index in USD
NMXCMODU Index	Nomura Cross Asset Momentum Daily Index
NMSOMODU Index	Nomura Cross Asset Momentum Daily Index in USD
NMXCF1U Index	Nomura Fixed Income Risk Premia Index in USD
NMXCCA1U Index	Nomura Multi Asset Carry Index in USD
NMX2CWCU Index	Nomura Multi Asset Carry without Credit Index in USD
NMSOCWCU Index	Nomura Multi Asset Carry without Credit Index in USD
NMXCTB1U Index	Nomura Multi Asset Trend B Index in USD
NMXCVA1U Index	Nomura Multi Asset Value Index in USD
NMSOVA1U Index	Nomura Multi Asset Value Index in USD
NMXCIR1U Index	Nomura Interest Rates Risk Premia Index in USD
NMX2XBIE Index	Nomura Bespoke Transaction Interest Rate Risk Premia Basket E in JPY
NMRSR10P Index	Nomura Interest Rate 10Y GBP Receiver Swap Index
NMRSR15P Index	Nomura Interest Rate 15Y GBP Receiver Swap Index
NMRSR01P Index	Nomura Interest Rate 1Y GBP Receiver Swap Index
NMRSR20P Index	Nomura Interest Rate 20Y GBP Receiver Swap Index
NMRSR02P Index	Nomura Interest Rate 2Y GBP Receiver Swap Index
NMRSR30P Index	Nomura Interest Rate 30Y GBP Receiver Swap Index
NMRSR03P Index	Nomura Interest Rate 3Y GBP Receiver Swap Index
NMRSR04P Index	Nomura Interest Rate 4Y GBP Receiver Swap Index
NMRSR05P Index	Nomura Interest Rate 5Y GBP Receiver Swap Index
NMRSR07P Index	Nomura Interest Rate 7Y GBP Receiver Swap Index
NMRSCA0U Index	Nomura Interest Rate Swaps Absolute Carry Index - 10% target vol in USD
NMRSCAIU Index	Nomura Interest Rate Swaps Absolute Carry Index - 1x in USD
NMRSCA3U Index	Nomura Interest Rate Swaps Absolute Carry Index - 3% target vol in USD
NMRSCAVU Index	Nomura Interest Rate Swaps Absolute Carry Index - 5x in USD
NMRSCA9U Index	Nomura Interest Rate Swaps Absolute Carry Index - 9% target vol in USD
NMRSCM3U Index	Nomura Interest Rate Swaps Cross Sectional Momentum Index - 3% target vol in USD

NMRSMG0P Index	Nomura Interest Rate Swaps GBP Momentum+ Index - 10% target vol in GBP
NMRSMG3P Index	Nomura Interest Rate Swaps GBP Momentum+ Index - 3% target vol in GBP
NMRSMGVP Index	Nomura Interest Rate Swaps GBP Momentum+ Index - Duration 5 in GBP
NMRSMV3E Index	Nomura Interest Rate Swaps Momentum & Value Index - 3% target vol EUR
NMRSMV3U Index	Nomura Interest Rate Swaps Momentum & Value Index - 3% target vol USD
NMRSMV9E Index	Nomura Interest Rate Swaps Momentum & Value Index - 9% target vol EUR
NMRSMV9U Index	Nomura Interest Rate Swaps Momentum & Value Index - 9% target vol USD
NMRSMB0U Index	Nomura Interest Rate Swaps Momentum B Index - 10% target vol in USD
NMRSMB3U Index	Nomura Interest Rate Swaps Momentum B Index - 3% target vol in USD
NMRSMB9U Index	Nomura Interest Rate Swaps Momentum B Index - 9% target vol in USD
NMRSMBIU Index	Nomura Interest Rate Swaps Momentum B Index - Duration 1 in USD
NMRSMBVU Index	Nomura Interest Rate Swaps Momentum B Index - Duration 5 in USD
NMRSMO0U Index	Nomura Interest Rate Swaps Momentum Index - 10% target vol in USD
NMRSMO3U Index	Nomura Interest Rate Swaps Momentum Index - 3% target vol in USD
NMRSMOIU Index	Nomura Interest Rate Swaps Momentum Index - Duration 1 in USD
NMRSMOVU Index	Nomura Interest Rate Swaps Momentum Index - Duration 5 in USD
NMRSMO3Y Index	Nomura Interest Rate Swaps Momentum Index with 3% target volatility in JPY
NMRSMP3U Index	Nomura Interest Rate Swaps Momentum+ Index - 3% target vol in USD
NMRSMP9U Index	Nomura Interest Rate Swaps Momentum+ Index - 9% target vol in USD
NMRSMPVU Index	Nomura Interest Rate Swaps Momentum+ Index - Duration 5 in USD
NMRSCO3U Index	Nomura Interest Rate Swaps Outright Carry Index - 3% target vol in USD
NMRSCOIU Index	Nomura Interest Rate Swaps Outright Carry Index - Duration 1 in USD
NMRSCOVU Index	Nomura Interest Rate Swaps Outright Carry Index - Duration 5 in USD
NMRSVW3U Index	Nomura Interest Rate Swaps Value Daily G3 Index - 3% target vol in USD
NMRSVW9U Index	Nomura Interest Rate Swaps Value Daily G3 Index - 9% target vol in USD
NMRSDV0U Index	Nomura Interest Rate Swaps Value Daily Index - 10% target vol in USD
NMRSDVIU Index	Nomura Interest Rate Swaps Value Daily Index - 1x in USD
NMRSDV3Y Index	Nomura Interest Rate Swaps Value Daily Index - 3% target vol in JPY
NMRSDV3U Index	Nomura Interest Rate Swaps Value Daily Index - 3% target vol in USD
NMRSDVU Index	Nomura Interest Rate Swaps Value Daily Index - 5x in USD
NMRSDV9U Index	Nomura Interest Rate Swaps Value Daily Index - 9% target vol in USD
NMRSVA0U Index	Nomura Interest Rate Swaps Value Index - 10% target vol in USD
NMRSVA3U Index	Nomura Interest Rate Swaps Value Index - 3% target vol in USD
NMRSVA9E Index	Nomura Interest Rate Swaps Value Index - 9% target vol in EUR
NMRSVA9U Index	Nomura Interest Rate Swaps Value Index - 9% target vol in USD
NMRSVAIU Index	Nomura Interest Rate Swaps Value Index - Duration 1 in USD
NMRSAVU Index	Nomura Interest Rate Swaps Value Index - Duration 5 in USD
NMRMPX0 Index	Nomura Interest Rate 10Y GBP Receiver Swap Series 1-0 Index
NMRMPX0U Index	Nomura Interest Rate 10Y GBP Receiver Swap Series 1-0 Index in USD
NMRMPXA Index	Nomura Interest Rate 10Y GBP Receiver Swap Series 2-0 Index
NMRMPXAU Index	Nomura Interest Rate 10Y GBP Receiver Swap Series 2-0 Index in USD
NMRMP10 Index	Nomura Interest Rate 1Y GBP Receiver Swap Series 1-0 Index
NMRMP10U Index	Nomura Interest Rate 1Y GBP Receiver Swap Series 1-0 Index in USD
NMRMP1A Index	Nomura Interest Rate 1Y GBP Receiver Swap Series 2-0 Index
NMRMP1AU Index	Nomura Interest Rate 1Y GBP Receiver Swap Series 2-0 Index in USD
NMRMPY0 Index	Nomura Interest Rate 20Y GBP Receiver Swap Series 1-0 Index
NMRMPY0U Index	Nomura Interest Rate 20Y GBP Receiver Swap Series 1-0 Index in USD
NMRMPYA Index	Nomura Interest Rate 20Y GBP Receiver Swap Series 2-0 Index
NMRMPYAU Index	Nomura Interest Rate 20Y GBP Receiver Swap Series 2-0 Index in USD
NMRMP20 Index	Nomura Interest Rate 2Y GBP Receiver Swap Series 1-0 Index
NMRMP20U Index	Nomura Interest Rate 2Y GBP Receiver Swap Series 1-0 Index in USD
NMRMP2A Index	Nomura Interest Rate 2Y GBP Receiver Swap Series 2-0 Index
NMRMP2AU Index	Nomura Interest Rate 2Y GBP Receiver Swap Series 2-0 Index in USD
NMRMPZ0 Index	Nomura Interest Rate 30Y GBP Receiver Swap Series 1-0 Index

NMRMPZ0U Index	Nomura Interest Rate 30Y GBP Receiver Swap Series 1-0 Index in USD
NMRMPZA Index	Nomura Interest Rate 30Y GBP Receiver Swap Series 2-0 Index
NMRMPZAU Index	Nomura Interest Rate 30Y GBP Receiver Swap Series 2-0 Index in USD
NMRMP50 Index	Nomura Interest Rate 5Y GBP Receiver Swap Series 1-0 Index
NMRMP50U Index	Nomura Interest Rate 5Y GBP Receiver Swap Series 1-0 Index in USD
NMRMP5A Index	Nomura Interest Rate 5Y GBP Receiver Swap Series 2-0 Index
NMRMP5AU Index	Nomura Interest Rate 5Y GBP Receiver Swap Series 2-0 Index in USD
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Export Index - Duration 5 in USD
NMRMT7V Index	Nomura Interest Rate Swaps G7 Trend Index - Duration 5 in USD
NMRMTPV Index	Nomura Interest Rate Swaps GBP Trend Index - Duration 5 in USD
NMRMTP1V Index	Nomura Interest Rate Swaps 1Y GBP Trend Index - Duration 5 in USD
NMRMTP2V Index	Nomura Interest Rate Swaps 2Y GBP Trend Index - Duration 5 in USD
NMRMTP5V Index	Nomura Interest Rate Swaps 5Y GBP Trend Index - Duration 5 in USD
NMRMTPXV Index	Nomura Interest Rate Swaps 10Y GBP Trend Index - Duration 5 in USD
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD

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