

# Nomura Index Modification Notification

22 OCTOBER 2020

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

Modification of the Yield Curve Methodology where the discounting used for the USD Curve switched from FED FUNDS Effective Rate to SOFR. The documentation for the NIP Indices Yield Curve Methodology has been updated to reflect this change. The full list of Indices affected by this change are provided below.

The modification described is effective from **19 October 2020**.

The impact of the modification on the levels of the Indices is negligible (less than +/-0.02%)\* and no further adjustments are being made at the Index level.

\*For the Nomura Interest Rate Volatility Risk Premium Indices this relates to the Western Indices.

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

BBG 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
NMX2XBIE Index	Nomura Bespoke Transaction Interest Rate Risk Premia Basket E in JPY
NMXCM00U Index	Nomura Cross Asset Momentum Index - 10% target vol in USD
NMXCM05U Index	Nomura Cross Asset Momentum Index - 5% target vol in USD
NMXCM08U Index	Nomura Cross Asset Momentum Index - 8% target vol in USD
NMXCM01U 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 in USD
NMSOMODU Index	Nomura Cross Asset Momentum Daily Index in USD
NMXCF11U Index	Nomura Fixed Income Risk Premia Index in USD
NMXCIR1U Index	Nomura Interest Rates 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
NMIRIS1Y Index	Nomura IRIS Index in JPY
NMIRIS1E Index	Nomura IRIS Index in EUR
NMIRIS1U Index	Nomura IRIS Index in USD
NMIRCU1E Index	Nomura Macro Curve Strategy Index in EUR
NMIRCU1U Index	Nomura Macro Curve Strategy Index in USD
NMIRCU1Y Index	Nomura Macro Curves Strategy Index in JPY
NMIRIS2E Index	Nomura Risk Adjusted IRIS Index in EUR
NMIRIS2Y Index	Nomura Risk Adjusted IRIS Index in JPY
NMIRIS2U Index	Nomura Risk Adjusted IRIS Index in USD
NMRSR10U Index	Nomura Interest Rate 10Y USD Receiver Swap Index
NMRSR15U Index	Nomura Interest Rate 15Y USD Receiver Swap Index
NMRSR01U Index	Nomura Interest Rate 1Y USD Receiver Swap Index
NMRSR20U Index	Nomura Interest Rate 20Y USD Receiver Swap Index
NMRSR02U Index	Nomura Interest Rate 2Y USD Receiver Swap Index
NMRSR30U Index	Nomura Interest Rate 30Y USD Receiver Swap Index
NMRSR03U Index	Nomura Interest Rate 3Y USD Receiver Swap Index
NMRSR04U Index	Nomura Interest Rate 4Y USD Receiver Swap Index
NMRSR05U Index	Nomura Interest Rate 5Y USD Receiver Swap Index
NMRSR07U Index	Nomura Interest Rate 7Y USD 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
NMRSMU0U Index	Nomura Interest Rate Swaps USD Momentum+ Index - 10% target vol in USD
NMRSMU3U Index	Nomura Interest Rate Swaps USD Momentum+ Index - 10% target vol in USD
NMRSMUVU Index	Nomura Interest Rate Swaps USD Momentum+ Index - 10% target vol in USD
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
NMRVA0U Index	Nomura Interest Rate Swaps Value Index - 10% target vol in USD
NMRVA3U Index	Nomura Interest Rate Swaps Value Index - 3% target vol in USD
NMRVA9E Index	Nomura Interest Rate Swaps Value Index - 9% target vol in EUR
NMRVA9U Index	Nomura Interest Rate Swaps Value Index - 9% target vol in USD
NMRVAIU Index	Nomura Interest Rate Swaps Value Index - Duration 1 in USD
NMRVAVU Index	Nomura Interest Rate Swaps Value Index - Duration 5 in USD
NMIVU1X2 Index	Nomura Interest Rate Volatility Risk Premium USD 1M10Y Even Index
NMIVU1X1 Index	Nomura Interest Rate Volatility Risk Premium USD 1M10Y Odd Index
NMIVU1Z2 Index	Nomura Interest Rate Volatility Risk Premium USD 1M30Y Even Index
NMIVU1Z1 Index	Nomura Interest Rate Volatility Risk Premium USD 1M30Y Odd Index
NMIVU3X1 Index	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 1
NMIVU3X2 Index	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 2
NMIVU3X3 Index	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 3
NMIVU3X4 Index	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 4
NMIVU3Z1 Index	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 1
NMIVU3Z2 Index	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 2
NMIVU3Z3 Index	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 3
NMIVU3Z4 Index	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 4
NMIVW12 Index	Nomura Interest Rate Volatility Risk Premium 1M Western Even Index
NMIVW11 Index	Nomura Interest Rate Volatility Risk Premium 1M Western Odd Index
NMIVW31 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 1
NMIVW32 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 2
NMIVW33 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 3
NMIVW34 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 4
NMRMDX0 Index	Nomura Interest Rate 10Y DKK Receiver Swap Series 1-0 Index
NMRMDX0U Index	Nomura Interest Rate 10Y DKK Receiver Swap Series 1-0 Index in USD
NMRMDXA Index	Nomura Interest Rate 10Y DKK Receiver Swap Series 2-0 Index
NMRMDXAU Index	Nomura Interest Rate 10Y DKK Receiver Swap Series 2-0 Index in USD
NMRMNX0 Index	Nomura Interest Rate 10Y NOK Receiver Swap Series 1-0 Index
NMRMNX0U Index	Nomura Interest Rate 10Y NOK Receiver Swap Series 1-0 Index in USD
NMRMNXA Index	Nomura Interest Rate 10Y NOK Receiver Swap Series 2-0 Index
NMRMNXAU Index	Nomura Interest Rate 10Y NOK Receiver Swap Series 2-0 Index in USD
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index

NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD
NMRMUX0 Index	Nomura Interest Rate 10Y USD Receiver Swap Series 1-0 Index
NMRMUXA Index	Nomura Interest Rate 10Y USD Receiver Swap Series 2-0 Index
NMRMU10 Index	Nomura Interest Rate 1Y USD Receiver Swap Series 1-0 Index
NMRMU1A Index	Nomura Interest Rate 1Y USD Receiver Swap Series 2-0 Index
NMRMUY0 Index	Nomura Interest Rate 20Y USD Receiver Swap Series 1-0 Index
NMRMUYA Index	Nomura Interest Rate 20Y USD Receiver Swap Series 2-0 Index
NMRMD20 Index	Nomura Interest Rate 2Y DKK Receiver Swap Series 1-0 Index
NMRMD20U Index	Nomura Interest Rate 2Y DKK Receiver Swap Series 1-0 Index in USD
NMRMD2A Index	Nomura Interest Rate 2Y DKK Receiver Swap Series 2-0 Index
NMRMD2AU Index	Nomura Interest Rate 2Y DKK Receiver Swap Series 2-0 Index in USD
NMRMN20 Index	Nomura Interest Rate 2Y NOK Receiver Swap Series 1-0 Index
NMRMN20U Index	Nomura Interest Rate 2Y NOK Receiver Swap Series 1-0 Index in USD
NMRMN2A Index	Nomura Interest Rate 2Y NOK Receiver Swap Series 2-0 Index
NMRMN2AU Index	Nomura Interest Rate 2Y NOK Receiver Swap Series 2-0 Index in USD
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD
NMRMU20 Index	Nomura Interest Rate 2Y USD Receiver Swap Series 1-0 Index
NMRMU2A Index	Nomura Interest Rate 2Y USD Receiver Swap Series 2-0 Index
NMRMUZ0 Index	Nomura Interest Rate 30Y USD Receiver Swap Series 1-0 Index
NMRMUZA Index	Nomura Interest Rate 30Y USD Receiver Swap Series 2-0 Index
NMRMUA0 Index	Nomura Interest Rate 40Y USD Receiver Swap Series 1-0 Index
NMRMUAA Index	Nomura Interest Rate 40Y USD Receiver Swap Series 2-0 Index
NMRMD50 Index	Nomura Interest Rate 5Y DKK Receiver Swap Series 1-0 Index
NMRMD50U Index	Nomura Interest Rate 5Y DKK Receiver Swap Series 1-0 Index in USD
NMRMD5A Index	Nomura Interest Rate 5Y DKK Receiver Swap Series 2-0 Index
NMRMD5AU Index	Nomura Interest Rate 5Y DKK Receiver Swap Series 2-0 Index in USD
NMRMN50 Index	Nomura Interest Rate 5Y NOK Receiver Swap Series 1-0 Index
NMRMN50U Index	Nomura Interest Rate 5Y NOK Receiver Swap Series 1-0 Index in USD
NMRMN5A Index	Nomura Interest Rate 5Y NOK Receiver Swap Series 2-0 Index
NMRMN5AU Index	Nomura Interest Rate 5Y NOK Receiver Swap Series 2-0 Index in USD
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD
NMRMU50 Index	Nomura Interest Rate 5Y USD Receiver Swap Series 1-0 Index
NMRMU5A Index	Nomura Interest Rate 5Y USD Receiver Swap Series 2-0 Index
NMRMUB0 Index	Nomura Interest Rate 50Y USD Receiver Swap Series 1-0 Index
NMRMUBA Index	Nomura Interest Rate 50Y USD Receiver Swap Series 2-0 Index
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
NMRMTUV Index	Nomura Interest Rate Swaps USD Trend Index - Duration 5 in USD
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD
NMRMTNV Index	Nomura Interest Rate Swaps NOK Trend Index - Duration 5 in USD
NMRMTDV Index	Nomura Interest Rate Swaps DKK Trend Index - Duration 5 in USD
NMRMTU1V Index	Nomura Interest Rate Swaps 1Y USD Trend Index - Duration 5 in USD
NMRMTU2V Index	Nomura Interest Rate Swaps 2Y USD Trend Index - Duration 5 in USD
NMRMTU5V Index	Nomura Interest Rate Swaps 5Y USD Trend Index - Duration 5 in USD
NMRMTUXV Index	Nomura Interest Rate Swaps 10Y USD Trend Index - Duration 5 in USD
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD
NMRMTS5V Index	Nomura Interest Rate Swaps 5Y SEK Trend Index - Duration 5 in USD
NMRMTSXV Index	Nomura Interest Rate Swaps 10Y SEK Trend Index - Duration 5 in USD
NMRMTN2V Index	Nomura Interest Rate Swaps 2Y NOK Trend Index - Duration 5 in USD
NMRMTN5V Index	Nomura Interest Rate Swaps 5Y NOK Trend Index - Duration 5 in USD
NMRMTNXV Index	Nomura Interest Rate Swaps 10Y NOK Trend Index - Duration 5 in USD
NMRMTD2V Index	Nomura Interest Rate Swaps 2Y DKK Trend Index - Duration 5 in USD
NMRMTD5V Index	Nomura Interest Rate Swaps 5Y DKK Trend Index - Duration 5 in USD
NMRMTDXV Index	Nomura Interest Rate Swaps 10Y DKK 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
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD
NMRMC113 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD
NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index- 3% Target Vol USD

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