

Nomura Index Termination Notification

04 September 2020

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
NMEDVRP2 Index	Nomura Volatility Even Months Risk Premium USD ER
NMEDVRPC Index	Nomura Volatility Odd Months & Even Months Risk Premium Combined Portfolio
NMEDVRP1 Index	Nomura Volatility Odd Months Risk Premium USD ER
NMXCCV1U Index	Nomura Multi Asset Carry with Volatility Strategies Index in USD

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- Uncovered call writing: The risk of selling an uncovered call is unlimited and may result in losses significantly greater than the premium received.
- Uncovered put writing: The risk of selling an uncovered put is significant and may result in losses significantly greater than the premium received.
- Call or put vertical spread purchasing (same expiration month for both options): The basic risk of effecting a long spread transaction is limited to the premium paid when the position is established.
- Call or put vertical spread writing (same expiration month for both options): The basic risk of effecting a short spread transaction is limited to the difference between the strike prices less the amount received in premiums.
- Call or put calendar spread purchasing (different expiration months & short must expire prior to the long): The basic risk of effecting a long calendar spread transaction is limited to the premium paid when the position is established.

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