

## Nomura Index Termination Notification

05 May 2021

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

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

Bloomberg Ticker	Index Name
NMSOMO1U Index	Nomura Cross Asset Momentum Index in USD
NMX2EQMU Index	Nomura Equity Momentum Strategy Index
NMXCJBO1 Index	Nomura JGB USD/JPY Cross-Currency Basis Swap Overlay Index 1
NMXCJBO4 Index	Nomura JGB USD/JPY Cross-Currency Basis Swap Overlay Index 4
NMXCJBO5 Index	Nomura JGB USD/JPY Cross-Currency Basis Swap Overlay Index 5
NMCLSDAU Index	Nomura CoLRS Select A Index in USD
NMCLSSAU Index	Nomura CoLRS Select A Spread Index in USD
NMX2SAAU Index	Nomura CoLRS Select A Spread Strategy Index net of charges in USD
NMCLSDBU Index	Nomura CoLRS Select B Index in USD
NMCLSSBU Index	Nomura CoLRS Select B Spread 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.
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- 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.
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