

# Nomura Index Termination Notification

06 May 2022

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

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

Bloomberg Ticker	Index Name
NMCOOA1U Index	Nomura Commodity Momentum Select Strategy Index net of charges in USD
NMEDMG3E Index	Nomura Momentum G3 USD Excess-Return Index
NMXCFX7U Index	Nomura FX VRooM Index 7.5% Volatility Target in USD
NMXCFX7F Index	FX VRooM Index 7.5% VT w Vol Scale Flr

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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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