

Nomura Index Termination Notification

06 September 2022

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

For further details, please contact indexstructuring@nomura.com

Bloomberg Ticker	Index Name
NMRSR01U Index	Nomura Interest Rate 1Y USD Receiver Swap Index
NMRSR02U Index	Nomura Interest Rate 2Y 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
NMRSR10U Index	Nomura Interest Rate 10Y USD Receiver Swap Index
NMRSR15U Index	Nomura Interest Rate 15Y USD Receiver Swap Index
NMRSR20U Index	Nomura Interest Rate 20Y USD Receiver Swap Index
NMRSR30U Index	Nomura Interest Rate 30Y USD Receiver Swap Index

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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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