

Nomura Index Termination Notification

14 December 2021

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
NMIRIS1E Index	Nomura IRIS Index in EUR
NMIRIS1Y Index	Nomura IRIS Index in JPY
NMIRIS1U Index	Nomura IRIS Index in USD
NMIRXC1E Index	Nomura Macro Cross-Country Strategy Index in EUR
NMIRXC1U Index	Nomura Macro Cross-Country Strategy Index in USD
NMIRCU1E Index	Nomura Macro Curve Strategy Index in EUR
NMIRCU1U Index	Nomura Macro Curve Strategy Index in USD
NMIRDU1E Index	Nomura Macro Duration Strategy Index in EUR
NMIRDU1U Index	Nomura Macro Duration Strategy Index in USD
NMIRPU1U Index	Nomura Macro Pulse Strategy Index in USD
NMIRIS2E Index	Nomura Risk Adjusted IRIS Index in EUR
NMIRIS2U Index	Nomura Risk Adjusted IRIS Index in USD
NMIRPU2U Index	Nomura Risk Adjusted Macro Pulse Strategy Index in USD

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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.
- 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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