

Nomura Index Termination Notification

16 December 2021

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

For further details, please contact indexstructuring@nomura.com

BBG ticker	Index Name
NMIRL01 Index	Nomura Sterling 1st to Expire Futures Index
NMIRL02 Index	Nomura Sterling 2nd to Expire Futures Index
NMIRL03 Index	Nomura Sterling 3rd to Expire Futures Index
NMIRL04 Index	Nomura Sterling 4th to Expire Futures Index
NMIRL05 Index	Nomura Sterling 5th to Expire Futures Index
NMIRL06 Index	Nomura Sterling 6th to Expire Futures Index
NMIRL07 Index	Nomura Sterling 7th to Expire Futures Index
NMIRL08 Index	Nomura Sterling 8th to Expire Futures Index
NMIRL09 Index	Nomura Sterling 9th to Expire Futures Index
NMIRL0A Index	Nomura Sterling 10th to Expire Futures Index
NMIRL01U Index	Nomura Sterling 1st to Expire Futures Index in USD
NMIRL02U Index	Nomura Sterling 2nd to Expire Futures Index in USD
NMIRL03U Index	Nomura Sterling 3rd to Expire Futures Index in USD
NMIRL04U Index	Nomura Sterling 4th to Expire Futures Index in USD
NMIRL05U Index	Nomura Sterling 5th to Expire Futures Index in USD
NMIRL06U Index	Nomura Sterling 6th to Expire Futures Index in USD
NMIRL07U Index	Nomura Sterling 7th to Expire Futures Index in USD
NMIRL08U Index	Nomura Sterling 8th to Expire Futures Index in USD
NMIRL09U Index	Nomura Sterling 9th to Expire Futures Index in USD
NMIRL0AU Index	Nomura Sterling 10th to Expire Futures Index in USD
NMIRL01C Index	Nomura Sterling 1st to Expire Futures Compounded Index
NMIRL01S Index	Nomura Sterling 1st to Expire Futures Compounded Index in USD
NMIRL02C Index	Nomura Sterling 2nd to Expire Futures Compounded Index
NMIRL02S Index	Nomura Sterling 2nd to Expire Futures Compounded Index in USD
NMIRL03C Index	Nomura Sterling 3rd to Expire Futures Compounded Index
NMIRL03S Index	Nomura Sterling 3rd to Expire Futures Compounded Index in USD
NMIRL04C Index	Nomura Sterling 4th to Expire Futures Compounded Index
NMIRL04S Index	Nomura Sterling 4th to Expire Futures Compounded Index in USD
NMIRL05C Index	Nomura Sterling 5th to Expire Futures Compounded Index
NMIRL05S Index	Nomura Sterling 5th to Expire Futures Compounded Index in USD
NMIRL06C Index	Nomura Sterling 6th to Expire Futures Compounded Index
NMIRL06S Index	Nomura Sterling 6th to Expire Futures Compounded Index in USD
NMIRL07C Index	Nomura Sterling 7th to Expire Futures Compounded Index
NMIRL07S Index	Nomura Sterling 7th to Expire Futures Compounded Index in USD
NMIRL08C Index	Nomura Sterling 8th to Expire Futures Compounded Index
NMIRL08S Index	Nomura Sterling 8th to Expire Futures Compounded Index in USD
NMIRL09C Index	Nomura Sterling 9th to Expire Futures Compounded Index
NMIRL09S Index	Nomura Sterling 9th to Expire Futures Compounded Index in USD
NMIRL0AC Index	Nomura Sterling 10th to Expire Futures Compounded Index
NMIRL0AS Index	Nomura Sterling 10th to Expire Futures Compounded 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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