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NOMURA

Nomura Index Termination Notification

20 July 2020

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

For further details, please contact indexstructuring@nomura.com

Bloomberg Ticker	Index Name
NMX2CRPA Index	Nomura Commodity Risk Premia A Strategy Index in USD
NMCLAD3U Index	Nomura CaRS Index wot transaction cost in USD
NMCLAD9U Index	Nomura RA 9% CaRS Index in USD
NMCFAL1E Index	Nomura CoLRS Agriculture and Livestock Capped ER Index in EUR
NMCFNM1E Index	Nomura CoLRS Capped ER Index with Risk weights in EUR
NMCFEN1E Index	Nomura CoLRS Energy Capped ER Index in EUR
NMCFDJ1E Index	Nomura CoLRS ER Index in EUR
NMCFME1E Index	Nomura CoLRS Metals Capped ER Index in EUR
NMCOIX1E Index	Nomura Commodity Intra Curve Strategy Index net of transaction costs in EUR
NMCOLX1E Index	Nomura Commodity Liquidity Roll Strategy Index net of transaction costs in EUR
NMCOOS1U Index	Nomura Commodity Momentum Select Strategy Index net of txn costs in USD
NMCOOX1E Index	Nomura Commodity Momentum Strategy Index net of transaction costs in EUR
NMCOMX1E Index	Nomura MaCS Index net of transaction costs in EUR
NMCOCX1E Index	Nomura Commodity Real Carry Strategy Index net of transaction costs in EUR
NMCORS1U Index	Nomura Commodity Relative Carry Select Strategy Index net of txn costs in USD
NMCORX1E Index	Nomura Commodity Relative Carry Strategy Index net of transaction costs in EUR
NMXCKN5K Index	Nomura Korea Navigator 5% KRW
NMSYBK12 Index	Nomura FX Basket 12 Index
NMCLRH1U Index	Nomura Commodity and Rates Hybrid Strategy in USD
NMCLRH2U Index	Nomura Risk Adjusted Commodity and Rates Hybrid Strategy in USD
NMXCJBO2 Index	Nomura JGB USD/JPY Cross-Currency Basis Swap Overlay Index 2
NMXCJBO3 Index	Nomura JGB USD/JPY Cross-Currency Basis Swap Overlay Index 3
NMXCJBO6 Index	Nomura JGB USD/JPY Cross-Currency Basis Swap Overlay Index 6
NMXCAS1Y Index	Nomura Cross Asset Strategy I
NMX2XBIB Index	Nomura Bespoke Transaction Interest Rate Risk Premia Basket B in USD
NMIRIS1S Index	Nomura IRIS Index in CHF
NMX2IS1E Index	Nomura IRIS Index in EUR
NMIRIS1P Index	Nomura IRIS Index in GBP
NMIRIS1W Index	Nomura IRIS Index in KRW
NMIRIS1G Index	Nomura IRIS Index in SGD
NMIRIV1U Index	Nomura IRIS Index with five times participation in USD
NMX3IV1U Index	Nomura IRIS Index with five times participation in USD
NMIRXC1S Index	Nomura Macro Cross-Country Strategy Index in CHF
NMIRXC1P Index	Nomura Macro Cross-Country Strategy Index in GBP
NMIRXC1W Index	Nomura Macro Cross-Country Strategy Index in KRW

NMIRXC1G Index	Nomura Macro Cross-Country Strategy Index in SGD
NMIRCU1S Index	Nomura Macro Curve Strategy Index in CHF
NMIRCU1P Index	Nomura Macro Curve Strategy Index in GBP
NMIRCU1W Index	Nomura Macro Curve Strategy Index in KRW
NMIRCU1G Index	Nomura Macro Curve Strategy Index in SGD
NMIRDU1S Index	Nomura Macro Duration Strategy Index in CHF
NMIRDU1P Index	Nomura Macro Duration Strategy Index in GBP
NMIRDU1W Index	Nomura Macro Duration Strategy Index in KRW
NMIRDU1G Index	Nomura Macro Duration Strategy Index in SGD
NMIRPUX1 Index	Nomura Macro Pulse Strategy Index
NMIRPU1S Index	Nomura Macro Pulse Strategy Index in CHF
NMX2PU1E Index	Nomura Macro Pulse Strategy Index in EUR
NMIRPU1P Index	Nomura Macro Pulse Strategy Index in GBP
NMIRPU1W Index	Nomura Macro Pulse Strategy Index in KRW
NMIRPU1G Index	Nomura Macro Pulse Strategy Index in SGD
NMIRIS2S Index	Nomura Risk Adjusted IRIS Index in CHF
NMIRIS2P Index	Nomura Risk Adjusted IRIS Index in GBP
NMIRIS2W Index	Nomura Risk Adjusted IRIS Index in KRW
NMIRIS2G Index	Nomura Risk Adjusted IRIS Index in SGD
NMIRPU2S Index	Nomura Risk Adjusted Macro Pulse Strategy Index in CHF
NMIRPU2P Index	Nomura Risk Adjusted Macro Pulse Strategy Index in GBP
NMBALM1E Index	Nomura rateBalance Macro Index with 1.5% target volatility in EUR
NMBALM3E Index	Nomura rateBalance Macro Index with 3% target volatility in EUR
NMBALM3P Index	Nomura rateBalance Macro Index with 3% target volatility in GBP
NMBALM3Y Index	Nomura rateBalance Macro Index with 3% target volatility in JPY
NMBALM6E Index	Nomura rateBalance Macro Index with 6% target volatility in EUR
NMBALM6P Index	Nomura rateBalance Macro Index with 6% target volatility in GBP
NMBALM6Y Index	Nomura rateBalance Macro Index with 6% target volatility in JPY
NMBALM6U Index	Nomura rateBalance Macro Index with 6% target volatility in USD
NMX3BM9U Index	Nomura rateBalance Macro Index with 9% target volatility in USD
NMBALT1E Index	Nomura rateBalance 10-Year Index with 1.5% target volatility in EUR
NMBALT3E Index	Nomura rateBalance 10-Year Index with 3% target volatility in EUR
NMBALT3P Index	Nomura rateBalance 10-Year Index with 3% target volatility in GBP
NMBALT3Y Index	Nomura rateBalance 10-Year Index with 3% target volatility in JPY
NMBALT6E Index	Nomura rateBalance 10-Year Index with 6% target volatility in EUR
NMBALT6P Index	Nomura rateBalance 10-Year Index with 6% target volatility in GBP
NMBALT6Y Index	Nomura rateBalance 10-Year Index with 6% target volatility in JPY
NMBALT6U Index	Nomura rateBalance 10-Year Index with 6% target volatility in USD
NMBALA1E Index	Nomura rateBalance Index with 1.5% target volatility in EUR
NMBALA3E Index	Nomura rateBalance Index with 3% target volatility in EUR
NMBALA3P Index	Nomura rateBalance Index with 3% target volatility in GBP
NMBALA3Y Index	Nomura rateBalance Index with 3% target volatility in JPY
NMBALA6E Index	Nomura rateBalance Index with 6% target volatility in EUR
NMBALA6P Index	Nomura rateBalance Index with 6% target volatility in GBP
NMBALA6Y Index	Nomura rateBalance Index with 6% target volatility in JPY
NMBALA6U Index	Nomura rateBalance Index with 6% target volatility in USD
NMBAMP1E Index	Nomura rateBalance Price Momentum Index in EUR
NMBAVG9E Index	Nomura rateBalance Global Carry Index with 9% target volatility in EUR
NMX3BA1E Index	Nomura rateBalance Index with 1.25% target volatility in EUR
NMX2BA6E Index	Nomura rateBalance Index with 6% target volatility in EUR net of charges
NMX2BP1E Index	Nomura rateBalance Price Momentum Index without target vol net of charges in EUR

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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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