

# Nomura Index Termination Notification

22 November 2021

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

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

Bloomberg Ticker	Index Name
NMCLGA1U Index	Nomura CoLRS Agriculture ER Index with G weights in USD
NMCLNA1U Index	Nomura CoLRS Agriculture ER Index with Risk weights in USD
NMCLGE1U Index	Nomura CoLRS Energy ER Index with G weights in USD
NMCLNE1U Index	Nomura CoLRS Energy ER Index with Risk weights in USD
NMCLDJ1E Index	Nomura CoLRS ER Index with D weights in EUR
NMCLGS1E Index	Nomura CoLRS ER Index with G weights in EUR
NMCLGS1U Index	Nomura CoLRS ER Index with G weights in USD
NMCLNM1E Index	Nomura CoLRS ER Index with Risk weights in EUR
NMCLNM1U Index	Nomura CoLRS ER Index with Risk weights in USD
NMCLGI1U Index	Nomura CoLRS Industrial Metals ER Index with G weights in USD
NMCLNI1U Index	Nomura CoLRS Industrial Metals ER Index with Risk weights in USD
NMCLGL1U Index	Nomura CoLRS Livestock ER Index with G weights in USD
NMCLNL1U Index	Nomura CoLRS Livestock ER Index with Risk weights in USD
NMCLGP1U Index	Nomura CoLRS Precious Metals ER Index with G weights in USD
NMCLNP1U Index	Nomura CoLRS Precious Metals ER Index with Risk weights 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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