

Nomura Index Termination Notification

26 October 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
NMRMU10 Index	Nomura Interest Rate 1Y USD Receiver Swap Series 1-0 Index
NMRMU1A Index	Nomura Interest Rate 1Y USD Receiver Swap Series 2-0 Index
NMRMU20 Index	Nomura Interest Rate 2Y USD Receiver Swap Series 1-0 Index
NMRMU2A Index	Nomura Interest Rate 2Y USD Receiver Swap Series 2-0 Index
NMRMU50 Index	Nomura Interest Rate 5Y USD Receiver Swap Series 1-0 Index
NMRMU5A Index	Nomura Interest Rate 5Y USD Receiver Swap Series 2-0 Index
NMRMUX0 Index	Nomura Interest Rate 10Y USD Receiver Swap Series 1-0 Index
NMRMUXA Index	Nomura Interest Rate 10Y USD Receiver Swap Series 2-0 Index
NMRMUY0 Index	Nomura Interest Rate 20Y USD Receiver Swap Series 1-0 Index
NMRMUYA Index	Nomura Interest Rate 20Y USD Receiver Swap Series 2-0 Index
NMRMUZ0 Index	Nomura Interest Rate 30Y USD Receiver Swap Series 1-0 Index
NMRMUZA Index	Nomura Interest Rate 30Y USD Receiver Swap Series 2-0 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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