

# Nomura Index Termination Notification

31 December 2021

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

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

Bloomberg Ticker	Index Name
NMRSR01P Index	Nomura Interest Rate 1Y GBP Receiver Swap Index
NMRSR02P Index	Nomura Interest Rate 2Y GBP Receiver Swap Index
NMRSR03P Index	Nomura Interest Rate 3Y GBP Receiver Swap Index
NMRSR04P Index	Nomura Interest Rate 4Y GBP Receiver Swap Index
NMRSR05P Index	Nomura Interest Rate 5Y GBP Receiver Swap Index
NMRSR07P Index	Nomura Interest Rate 7Y GBP Receiver Swap Index
NMRSR10P Index	Nomura Interest Rate 10Y GBP Receiver Swap Index
NMRSR15P Index	Nomura Interest Rate 15Y GBP Receiver Swap Index
NMRSR20P Index	Nomura Interest Rate 20Y GBP Receiver Swap Index
NMRSR30P Index	Nomura Interest Rate 30Y GBP Receiver Swap Index
NMRSR01Y Index	Nomura Interest Rate 1Y JPY Receiver Swap Index
NMRSR02Y Index	Nomura Interest Rate 2Y JPY Receiver Swap Index
NMRSR03Y Index	Nomura Interest Rate 3Y JPY Receiver Swap Index
NMRSR04Y Index	Nomura Interest Rate 4Y JPY Receiver Swap Index
NMRSR05Y Index	Nomura Interest Rate 5Y JPY Receiver Swap Index
NMRSR07Y Index	Nomura Interest Rate 7Y JPY Receiver Swap Index
NMRSR10Y Index	Nomura Interest Rate 10Y JPY Receiver Swap Index
NMRSR15Y Index	Nomura Interest Rate 15Y JPY Receiver Swap Index
NMRSR20Y Index	Nomura Interest Rate 20Y JPY Receiver Swap Index
NMRSR30Y Index	Nomura Interest Rate 30Y JPY Receiver Swap Index
NMRMF20 Index	Nomura Interest Rate 2Y CHF Receiver Swap Series 1-0 Index
NMRMF20U Index	Nomura Interest Rate 2Y CHF Receiver Swap Series 1-0 Index in USD
NMRMF2A Index	Nomura Interest Rate 2Y CHF Receiver Swap Series 2-0 Index
NMRMF2AU Index	Nomura Interest Rate 2Y CHF Receiver Swap Series 2-0 Index in USD
NMRMF50 Index	Nomura Interest Rate 5Y CHF Receiver Swap Series 1-0 Index
NMRMF50U Index	Nomura Interest Rate 5Y CHF Receiver Swap Series 1-0 Index in USD
NMRMF5A Index	Nomura Interest Rate 5Y CHF Receiver Swap Series 2-0 Index
NMRMF5AU Index	Nomura Interest Rate 5Y CHF Receiver Swap Series 2-0 Index in USD
NMRMFX0 Index	Nomura Interest Rate 10Y CHF Receiver Swap Series 1-0 Index
NMRMFX0U Index	Nomura Interest Rate 10Y CHF Receiver Swap Series 1-0 Index in USD
NMRMFXA Index	Nomura Interest Rate 10Y CHF Receiver Swap Series 2-0 Index
NMRMFXAU Index	Nomura Interest Rate 10Y CHF Receiver Swap Series 2-0 Index in USD
NMRMP10 Index	Nomura Interest Rate 1Y GBP Receiver Swap Series 1-0 Index
NMRMP10U Index	Nomura Interest Rate 1Y GBP Receiver Swap Series 1-0 Index in USD
NMRMP1A Index	Nomura Interest Rate 1Y GBP Receiver Swap Series 2-0 Index
NMRMP1AU Index	Nomura Interest Rate 1Y GBP Receiver Swap Series 2-0 Index in USD
NMRMP20 Index	Nomura Interest Rate 2Y GBP Receiver Swap Series 1-0 Index

NMRMP20U Index	Nomura Interest Rate 2Y GBP Receiver Swap Series 1-0 Index in USD
NMRMP2A Index	Nomura Interest Rate 2Y GBP Receiver Swap Series 2-0 Index
NMRMP2AU Index	Nomura Interest Rate 2Y GBP Receiver Swap Series 2-0 Index in USD
NMRMP50 Index	Nomura Interest Rate 5Y GBP Receiver Swap Series 1-0 Index
NMRMP50U Index	Nomura Interest Rate 5Y GBP Receiver Swap Series 1-0 Index in USD
NMRMP5A Index	Nomura Interest Rate 5Y GBP Receiver Swap Series 2-0 Index
NMRMP5AU Index	Nomura Interest Rate 5Y GBP Receiver Swap Series 2-0 Index in USD
NMRMPX0 Index	Nomura Interest Rate 10Y GBP Receiver Swap Series 1-0 Index
NMRMPX0U Index	Nomura Interest Rate 10Y GBP Receiver Swap Series 1-0 Index in USD
NMRMPXA Index	Nomura Interest Rate 10Y GBP Receiver Swap Series 2-0 Index
NMRMPXAU Index	Nomura Interest Rate 10Y GBP Receiver Swap Series 2-0 Index in USD
NMRMPY0 Index	Nomura Interest Rate 20Y GBP Receiver Swap Series 1-0 Index
NMRMPY0U Index	Nomura Interest Rate 20Y GBP Receiver Swap Series 1-0 Index in USD
NMRMPYA Index	Nomura Interest Rate 20Y GBP Receiver Swap Series 2-0 Index
NMRMPYAU Index	Nomura Interest Rate 20Y GBP Receiver Swap Series 2-0 Index in USD
NMRMPZ0 Index	Nomura Interest Rate 30Y GBP Receiver Swap Series 1-0 Index
NMRMPZ0U Index	Nomura Interest Rate 30Y GBP Receiver Swap Series 1-0 Index in USD
NMRMPZA Index	Nomura Interest Rate 30Y GBP Receiver Swap Series 2-0 Index
NMRMPZAU Index	Nomura Interest Rate 30Y GBP Receiver Swap Series 2-0 Index in USD
NMRMY10 Index	Nomura Interest Rate 1Y JPY Receiver Swap Series 1-0 Index
NMRMY10U Index	Nomura Interest Rate 1Y JPY Receiver Swap Series 1-0 Index in USD
NMRMY1A Index	Nomura Interest Rate 1Y JPY Receiver Swap Series 2-0 Index
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NMRMYZAU Index	Nomura Interest Rate 30Y JPY Receiver Swap Series 2-0 Index in USD

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- Call or put purchasing: The risk of purchasing a call/put is that investors will lose the entire premium paid.
- 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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