

Nomura Index Termination Notification

19 July 2021

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
NMBALT3U Index	rateBalance 10Y 3% USD
NMX2BA3E Index	rateBalance 3% NOC EUR
NMBALA3U Index	rateBalance 3% USD
NMBAVG9U Index	rateBalance Global Carry 9% USD
NMBAVG1U Index	rateBalance Global Carry USD
NMBALM3U Index	rateBalance Macro 3% USD
NMBAMM1U Index	rateBalance MacroMomentum USD
NMBAMO1U Index	rateBalance Price Macro Mom USD
NMBAMP1U Index	rateBalance Price Mom USD
NMX2BP1U Index	rateBalance Price Mom With Charges USD
NMBAVC1U Index	rateBalance Relative Carry USD
NMBAVA1U Index	rateBalance Value 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.
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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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