

## For Professional Investors Only

December 2014

Investment linked to the performance of UK Equities, providing the opportunity for quarterly returns of 2.5% (10% per annum) in GBP and 19 opportunities for early redemption over a 5 year investment term

## Product Summary

|  |  |
|--|--|
| <b>Product</b>                           | <b>Nomura 10% UK Equities Autocall</b>   |
| <b>Issuer</b>                            | Nomura Bank International plc ('NBI'), rated as A- by S&P  |
| <b>Investment Term</b>                   | 5 years  |
| <b>Underlying Stock</b>                  | HSBC Holdings PLC (HSBA LN Equity)<br>GlaxoSmithKline PLC (GSK LN Equity)<br>Royal Dutch Shell PLC (RDSB LN Equity)  |
| <b>Underlying Index</b>                  | FTSE 100 Index (UKX Index)   |
| <b>Key Dates</b>                         | Initial Valuation Date: 19 January 2015<br>Issue Date : 26 January 2015<br>Final Valuation Date: 20 January 2020<br>Maturity Date: 27 January 2020   |
| <b>Coupon Amount</b>                     | 2.5% quarterly coupon (10% p.a.) paid in the event of Autocall   |
| <b>'Autocall' – Automatic Redemption</b> | If the price of <b>each</b> Underlying stock is greater than or equal to its Initial Valuation Level at the close of any Observation Date, then the notes will be automatically redeemed on the first such Observation Date, returning 100% of capital invested plus the accrued Coupon Amounts.   |
| <b>Capital Risk</b>                      | <b>The Notes are not capital protected.</b><br>A fall of 40% or more in the performance of Underlying Index is required before capital is at risk. Performance is measured by comparing the Final Valuation Level against the Initial Valuation Level<br>• If Underlying Index has not fallen by more than 40% then 100% capital is returned at the Maturity Date<br>• If Underlying Index has fallen by more than 40%, i.e. breaches the Capital Risk Barrier, then investors will receive the performance of the Underlying Index at the Maturity Date |
| <b>Initial Valuation Level</b>           | The level or price of each Underlying Stock and Index at the close of the Initial Valuation Date   |
| <b>Final Valuation Level</b>             | The level or price of each Underlying Stock and Index at the close of the Final Valuation Date   |
| <b>Capital Risk Barrier</b>              | 60% of Initial Valuation Level, European Barrier, observed on the Final Valuation Date only  |
| <b>Observation Dates</b>                 | 20 April 2015, 20 July 2015, 19 October 2015, 19 January 2016, 19 April 2016, 19 July 2016, 19 October 2016, 19 January 2017, 19 April 2017, 19 July 2017, 19 October 2017, 19 January 2018, 19 April 2018, 19 July 2018, 19 October 2018, 21 January 2019, 18 April 2019, 19 July 2019, 21 October 2019 and the Final Valuation Date  |
| <b>Worst Performing Stock</b>            | The Underlying Stock with the lowest performance at the scheduled closing time on each Observation Date and the Final Valuation Date   |
| <b>ISIN Codes</b>                        | GBP: XS1152090608  |

## Key Features

- The Nomura 10% UK Equities Autocall ("the Notes") are linked to the performance of UK Equities.
- The Notes provide investors with the potential for returns of 2.5% in GBP for each quarterly period over the life of the investment, combined with 19 opportunities for early redemption
- The Notes are issued by Nomura Bank International plc ("the Issuer"), which is rated by S&P as A-, at the time of a publication
- The Notes are issued in GBP, have an investment term of 5 years, and are intended to be held for the entire period

## Investment Description

- A 5 year investment linked to the performance of UK Equities
- The Notes will 'Autocall' triggering an Automatic Redemption if on any quarterly Observation Date all the Underlying Stocks are greater than or equal to their Initial Valuation Level
- In the case of Automatic Redemption the Notes return 100% of capital invested additionally the investor will receive 2.5% for each quarterly period the Notes have been active i.e. if the Notes are automatically redeemed at the end of year 3, the investor will receive a Coupon Amount of 2.5% x 12 plus 100% of initial capital
- **Capital is at risk with this product:** A fall of 40% or more in Performance is required in Underlying Index before capital is at risk. The Performance is measured by comparing the Initial Valuation Level to the Final Valuation Level on the Final Valuation Date. If Performance measures a fall of 40% or more investors will receive the Performance of the Underlying Index at maturity

## Investor Returns at Maturity

| Performance of Worst Performing Stock at Maturity (Final / Initial Level) | Performance of Underlying Index (Final / Initial Level) | Redemption Amount at Maturity (GBP) |
|---|---|-------------------------------------|
| 120%  | 120%  | 100% + [20 x 2.5%]                  |
| 100%  | 100%  | 100% + [20 x 2.5%]                  |
| 100%  | 80%   | 100% + [20 x 2.5%]                  |
| 100%  | 60%   | 100% + [20 x 2.5%]                  |
| 100%  | 40%   | 100% + [20 x 2.5%]                  |
| 80%   | 60%   | 100%                                |
| 80%   | 40%   | 40%                                 |
| 80%   | 20%   | 20%                                 |
| 80%   | 0%  | 0%                                  |

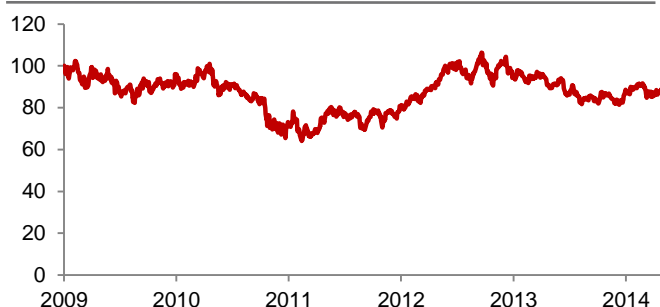
## The Underlying Assets

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### HSBC Holdings PLC

- HSBC Holdings plc is the holding company for the HSBC Group. The Company provides a variety of international banking and financial services, including retail and corporate banking, trade, trusteeship, securities, custody, capital markets, treasury, private and investment banking, and insurance. The Group operates worldwide.

5 Year Performance



### GlaxoSmithKline PLC

- GlaxoSmithKline PLC is a research-based pharmaceutical company. The Company develops, manufactures, and markets vaccines, prescription, and over-the-counter medicines, as well as health-related consumer products. GlaxoSmithKline provides products for infections, depression, skin conditions, asthma, heart & circulatory disease, and cancer.

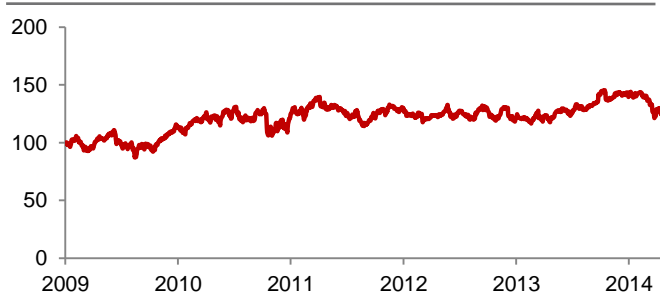
5 Year Performance



### Royal Dutch Shell PLC

- Royal Dutch Shell PLC, through subsidiaries, explores for, produces, and refines petroleum. The Company produces fuels, chemicals, and lubricants. Shell owns and operates gasoline filling stations worldwide.

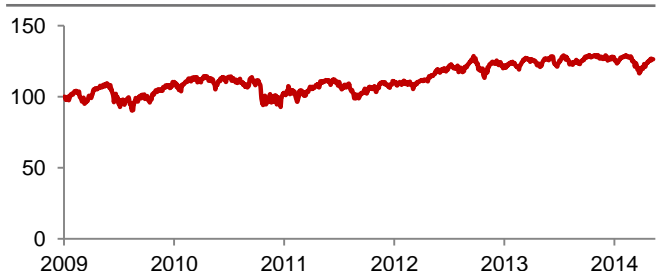
5 Year Performance



### FTSE 100 Index

- The FTSE 100 Index is a capitalization-weighted index of the 100 most highly capitalized companies traded on the London Stock Exchange. The equities use an investibility weighting in the index calculation.

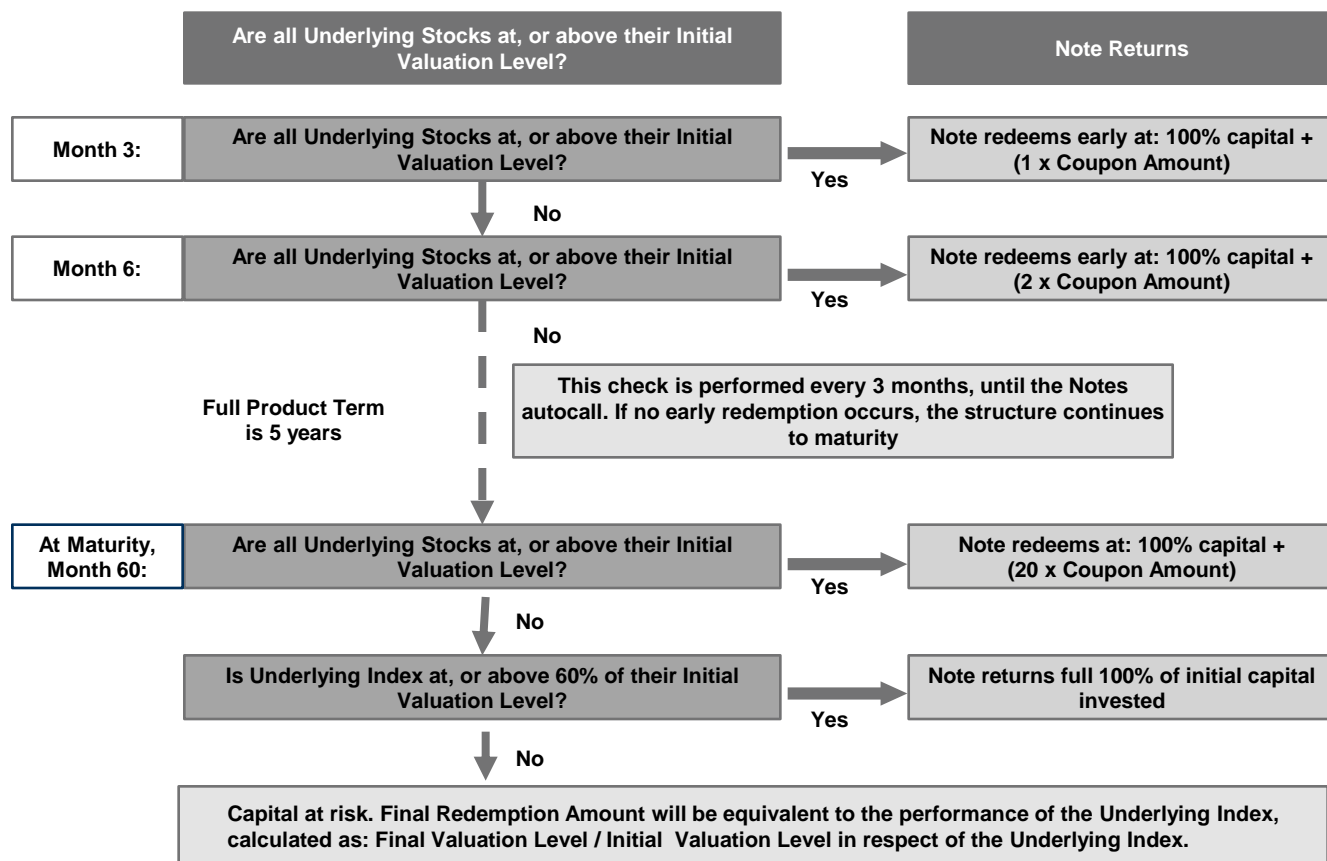
5 Year Performance



Source for company descriptions and historical prices, Bloomberg, as of 04<sup>th</sup> December 2014. Charts are indexed at 100 starting on 04<sup>th</sup> December 2009

### Past performance is no indication of future performance

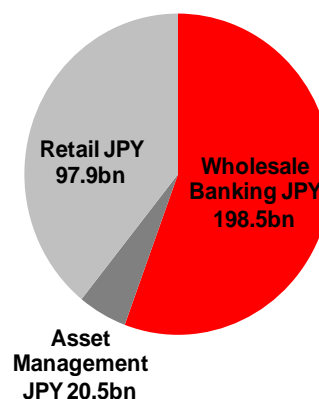
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## Nomura – Global Reach

- Nomura Bank International plc is part of the Nomura Group. The ultimate parent company is Nomura Holdings, Inc. ("Nomura")
- Nomura is a leading global investment bank:
- Full range of products supported by a global network of more than 27,000 employees in over 30 countries;
- Nomura maintains a robust financial position and a healthy balance sheet. As at the end of March 2014, Nomura's Tier 1 ratio was 13.3% (Basel 3 basis), and shareholders' equity of 2.3 trillion yen.
- Listed on Tokyo, New York, and Singapore stock exchanges.
- Stable and well diversified revenues across regions
- **The Notes are issued by Nomura Bank International plc, and are NOT guaranteed by Nomura Holdings, Inc. or any other group company.**

## Overview: Q4 2013/14 Net Revenue by Division



Source: Consolidated Results of Operations. Fourth Quarter, year ended March 2014, Nomura website: [www.nomura.com](http://www.nomura.com) as of April 2014

## Dealing Contact

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## Who Can Invest in the Notes?

The Notes are available for purchase within the UK and offshore for the following three investor categories:

- Qualified Professional Investors
- Offshore Life Companies buying as principal
- Corporate and Institutional clients buying as principal
- Minimum Initial Investment per counterparty is GBP 100,000

### Key Dates

|                      |                 |               |                 |
|----------------------|-----------------|---------------|-----------------|
| Initial Strike Date  | 19 January 2015 | Issue Date    | 26 January 2015 |
| Final Valuation Date | 20 January 2020 | Maturity Date | 27 January 2020 |

## Risks

- Please bear in mind that investors are exposed to the credit risk of the Issuer. The Notes are not capital protected and investors may receive back less than the original amount invested. The value of the investment can go down as well as up and investors can potentially lose all of their investment. Any secondary market provided by Nomura International plc is subject to change and may be stopped without notice and investors may therefore be unable to sell or redeem the Notes until their maturity. If the Notes are redeemed early they may be redeemed at a level less than the amount originally invested.

### Dealing Contact

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