

Nomura Credit Momentum Index
Index Date

NMCDMOMU Index
30-Jun-22

Final Position_CDX.NA.HY 5Y on-the-run Series	-0.363642116
Final Position_CDX.NA.IG 5Y on-the-run Series	-1.200787378
Final Position_iTraxx Europe Crossover 5 Year on-the-run Series	-0.43039389
Final Position_iTraxx Europe 5 Year on-the-run Series	-1.134508736