

Nomura Western Fallen Angels Premium Credit Index
Index Date

NMCDANGW Index
30-Jun-22

Instrument	Exposure (%)
Final Position_CDX.NA.HY 5Y on-the-run Series	50
Final Position_CDX.NA.IG 5Y on-the-run Series	-125
Final Position_iTraxx Europe Crossover 5 Year on-the-run Series	50
Final Position_iTraxx Europe 5 Year on-the-run Series	-125