

Nomura Index Restatement Notification

21 September 2022

Nomura International plc (“NIP”), the Index Administrator, has restated the Index Levels published on Bloomberg for the below list of Indices for the dates 12th September through to 16th September 2022.

This is relating to the Interest Rates analytics used when pricing USD Interest Rate derivatives.

For further details, please contact indexstructuring@nomura.com

Bloomberg Ticker	Index name	Date	Initial Levels	Restated Levels	Difference
NMIVU1Z1 Index	Nomura Interest Rate Volatility Risk Premium USD 1M30Y Odd Index	13-Sep-22	187.613	187.532	-0.081
NMIVU1Z2 Index	Nomura Interest Rate Volatility Risk Premium USD 1M30Y Even Index	13-Sep-22	207.727	207.663	-0.064
NMIVU3Z1 Index	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 1	13-Sep-22	155.469	155.267	-0.202
NMIVU3Z2 Index	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 2	13-Sep-22	183.028	182.844	-0.184
NMIVU3Z3 Index	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 3	13-Sep-22	247.278	246.871	-0.407
NMIVU3Z4 Index	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 4	13-Sep-22	214.413	213.946	-0.467
NMIVU3X2 Index	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 2	12-Sep-22	309.89	309.889	-0.001
NMIVU3Z2 Index	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 2	12-Sep-22	184.077	184.078	0.001
NMIVU3X2 Index	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 2	13-Sep-22	305.355	305.361	0.006
NMIVU3X2 Index	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 2	14-Sep-22	307.271	307.279	0.008
NMIVU3Z2 Index	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 2	14-Sep-22	182.805	182.806	0.001
NMIVU3X2 Index	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 2	15-Sep-22	309.819	309.827	0.008
NMIVU3Z2 Index	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 2	15-Sep-22	183.603	183.605	0.002
NMIVU3X2 Index	Nomura Interest Rate Volatility Risk Premium USD 3M10Y Index 2	16-Sep-22	310.397	310.406	0.009
NMIVU3Z2 Index	Nomura Interest Rate Volatility Risk Premium USD 3M30Y Index 2	16-Sep-22	183.794	183.796	0.002
NMIVRW3 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index	12-Sep-22	1157.112	1157.111	-0.001
NMIVRW3 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index	14-Sep-22	1137.326	1137.336	0.010
NMIVRW3 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index	15-Sep-22	1148.844	1148.855	0.011
NMIVRW3 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index	16-Sep-22	1161.604	1161.615	0.011
NMIVW32 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 2	14-Sep-22	242.47	242.472	0.002
NMIVW32 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 2	15-Sep-22	243.433	243.436	0.003
NMIVW32 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 2	16-Sep-22	244.187	244.189	0.002
NMIVW11 Index	Nomura Interest Rate Volatility Risk Premium 1M Western Odd Index	13-Sep-22	161.155	161.137	-0.018
NMIVW12 Index	Nomura Interest Rate Volatility Risk Premium 1M Western Even Index	13-Sep-22	163.603	163.59	-0.013
NMIVW31 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 1	13-Sep-22	187.859	187.798	-0.061
NMIVW32 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 2	13-Sep-22	242.531	242.472	-0.059
NMIVW33 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 3	13-Sep-22	242.552	242.454	-0.098
NMIVW34 Index	Nomura Interest Rate Volatility Risk Premium 3M Western Index 4	13-Sep-22	228.361	228.237	-0.124
NMRSCA0U Index	Nomura Interest Rate Swaps Absolute Carry Index - 10% target vol in USD	13-Sep-22	236.66	236.7542	0.0942
NMRSCA9U Index	Nomura Interest Rate Swaps Absolute Carry Index - 9% target vol in USD	13-Sep-22	219.8592	219.9379	0.0787
NMRSCAIU Index	Nomura Interest Rate Swaps Absolute Carry Index - 1x in USD	13-Sep-22	120.0757	120.0843	0.0086
NMRSDV9U Index	Nomura Interest Rate Swaps Value Daily Index - 9% target vol in USD	13-Sep-22	400.8185	401.0168	0.1983
NMRSDV0U Index	Nomura Interest Rate Swaps Value Daily Index - 10% target vol in USD	13-Sep-22	461.4903	461.7438	0.2535
NMRSDVIU Index	Nomura Interest Rate Swaps Value Daily Index - 1x in USD	13-Sep-22	127.8114	127.8206	0.0092
NMRSVW9U Index	Nomura Interest Rate Swaps Value Daily G3 Index - 9% target vol in USD	13-Sep-22	319.4989	319.6219	0.1230
NMRSMV3E Index	Nomura Interest Rate Swaps Momentum & Value Index - 3% target vol EUR	13-Sep-22	295.864	295.8696	0.0056
NMRSMV3U Index	Nomura Interest Rate Swaps Momentum & Value Index - 3% target vol USD	13-Sep-22	296.1787	296.1844	0.0057
NMRSMV9E Index	Nomura Interest Rate Swaps Momentum & Value Index - 9% target vol EUR	13-Sep-22	2387.697	2387.832	0.135
NMRSMV9U Index	Nomura Interest Rate Swaps Momentum & Value Index - 9% target vol USD	13-Sep-22	2395.391	2395.527	0.136

NMRSVA9E Index	Nomura Interest Rate Swaps Value Index - 9% target vol in EUR	13-Sep-22	445.5796	445.6185	0.0389
NMRSMB9U Index	Nomura Interest Rate Swaps Momentum B Index - 9% target vol in USD	13-Sep-22	1784.531	1784.546	0.0150
NMRSMB0U Index	Nomura Interest Rate Swaps Momentum B Index - 10% target vol in USD	13-Sep-22	2418.404	2418.425	0.021
NMRSVA0U Index	Nomura Interest Rate Swaps Value Index - 10% target vol in USD	13-Sep-22	518.7304	518.7808	0.0504
NMRSVA9U Index	Nomura Interest Rate Swaps Value Index - 9% target vol in USD	13-Sep-22	445.5324	445.5714	0.0390
NMRSMV3E Index	Nomura Interest Rate Swaps Momentum & Value Index - 3% target vol EUR	14-Sep-22	296.6873	296.6926	0.0053
NMRSMV9E Index	Nomura Interest Rate Swaps Momentum & Value Index - 9% target vol EUR	14-Sep-22	2407.63	2407.758	0.128
NMRSCA0U Index	Nomura Interest Rate Swaps Absolute Carry Index - 10% target vol in USD	14-Sep-22	235.5234	235.6095	0.0861
NMRSD0U Index	Nomura Interest Rate Swaps Value Daily Index - 10% target vol in USD	14-Sep-22	461.3646	461.5968	0.2322
NMRSVW9U Index	Nomura Interest Rate Swaps Value Daily G3 Index - 9% target vol in USD	14-Sep-22	317.66	317.7724	0.1124
NMRSD9U Index	Nomura Interest Rate Swaps Value Daily Index - 9% target vol in USD	14-Sep-22	400.7202	400.9019	0.1817
NMRSVA0U Index	Nomura Interest Rate Swaps Value Index - 10% target vol in USD	14-Sep-22	517.3427	517.3899	0.0472
NMRSVA9U Index	Nomura Interest Rate Swaps Value Index - 9% target vol in USD	14-Sep-22	444.4597	444.4962	0.0365
NMRSCAIU Index	Nomura Interest Rate Swaps Absolute Carry Index - 1x in USD	14-Sep-22	119.9783	119.9862	0.0079
NMRSDIU Index	Nomura Interest Rate Swaps Value Daily Index - 1x in USD	14-Sep-22	127.8093	127.8177	0.0084
NMRSMV3U Index	Nomura Interest Rate Swaps Momentum & Value Index - 3% target vol USD	14-Sep-22	296.9905	296.9958	0.0053
NMRSMV9U Index	Nomura Interest Rate Swaps Momentum & Value Index - 9% target vol USD	14-Sep-22	2415.086	2415.214	0.128
NMRSVA9E Index	Nomura Interest Rate Swaps Value Index - 9% target vol in EUR	14-Sep-22	444.4903	444.5267	0.0364
NMRSMB9U Index	Nomura Interest Rate Swaps Momentum B Index - 9% target vol in USD	14-Sep-22	1805.204	1805.218	0.014
NMRSCA9U Index	Nomura Interest Rate Swaps Absolute Carry Index - 9% target vol in USD	14-Sep-22	218.9088	218.9809	0.0721
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	13-Sep-22	275.093	275.116	0.023
NMRMC113 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD	13-Sep-22	140.121	140.124	0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	13-Sep-22	426.563	426.612	0.049
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD	13-Sep-22	158.205	158.211	0.006
NMSOCWCU Index	Nomura Multi Asset Carry without Credit Index in USD	13-Sep-22	8222.03	8226.13	4.10
NMSOVA1U Index	Nomura Multi Asset Value Index in USD	13-Sep-22	2520.872	2521.643	0.771
NMX2CWCU Index	Nomura Multi Asset Carry without Credit Index in USD	13-Sep-22	8222.03	8226.13	4.10
NMX2XBIA Index	Nomura Bespoke Transaction Interest Rate Risk Premia Basket A in USD	13-Sep-22	112.527	112.552	0.025
NMX2XBIA Index	Nomura Bespoke Transaction Interest Rate Risk Premia Basket A in USD	14-Sep-22	113.204	113.226	0.022
NMX2XBIC Index	Nomura Bespoke Transaction Interest Rate Risk Premia Basket C in USD	13-Sep-22	98.842	98.844	0.002
NMX2XBIE Index	Nomura Bespoke Transaction Interest Rate Risk Premia Basket E in JPY	13-Sep-22	570.423	570.545	0.122
NMX2XBIE Index	Nomura Bespoke Transaction Interest Rate Risk Premia Basket E in JPY	14-Sep-22	573.9	574.012	0.112
NMX2XBII Index	Nomura Bespoke Transaction Interest Rate Basket I in USD	13-Sep-22	87.866	87.774	-0.092
NMX2XBRP Index	Nomura Bespoke Transaction Risk Premia Basket in USD	13-Sep-22	97.491	97.507	0.016
NMX2XBXB Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket B in USD	13-Sep-22	987.131	987.309	0.178
NMX2XBXC Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket C in USD	13-Sep-22	447.627	447.694	0.067
NMX2XBXF Index	Nomura Bespoke Transaction Multi Asset Risk Premia Basket F in JPY	13-Sep-22	510.523	510.525	0.002
NMXCCA1U Index	Nomura Multi Asset Carry Index in USD	13-Sep-22	783.042	783.348	0.306
NMXCF11U Index	Nomura Fixed Income Risk Premia Index in USD	13-Sep-22	614.479	614.569	0.090
NMXCF11U Index	Nomura Fixed Income Risk Premia Index in USD	14-Sep-22	623.262	623.263	0.001
NMXCF11U Index	Nomura Fixed Income Risk Premia Index in USD	15-Sep-22	624.349	624.35	0.001
NMXCIR1U Index	Nomura Interest Rates Risk Premia Index in USD	13-Sep-22	1275.121	1275.26	0.139
NMXCIR1U Index	Nomura Interest Rates Risk Premia Index in USD	14-Sep-22	1297.436	1297.437	0.001
NMXCIR1U Index	Nomura Interest Rates Risk Premia Index in USD	15-Sep-22	1301.528	1301.529	0.001
NMXCIR1U Index	Nomura Interest Rates Risk Premia Index in USD	16-Sep-22	1308.722	1308.723	0.001
NMXCVA1U Index	Nomura Multi Asset Value Index in USD	13-Sep-22	2520.872	2521.643	0.771
NMVVR1UL Index	Nomura IRVING1 USD Long Index	13-Sep-22	271.122	236.767	-34.355
NMVVR1US Index	Nomura IRVING1 USD Short Index	13-Sep-22	33.442	34.565	1.123
NMUVUX1 Index	Nomura Interest Rate 10Y10Y USD Swaption Straddle Index 1	13-Sep-22	1022.9878	1022.9877	-0.0001
NMUVUX4 Index	Nomura Interest Rate 10Y10Y USD Swaption Straddle Index 4	13-Sep-22	1046.225	1046.2249	-0.0001
NMUVUXY1 Index	Nomura Interest Rate 10Y20Y USD Swaption Straddle Index 1	13-Sep-22	1028.738	1028.2039	-0.5341
NMUVUXY2 Index	Nomura Interest Rate 10Y20Y USD Swaption Straddle Index 2	13-Sep-22	1018.654	1018.3926	-0.2614
NMUVUXY3 Index	Nomura Interest Rate 10Y20Y USD Swaption Straddle Index 3	13-Sep-22	1022.5024	1022.2319	-0.2705
NMUVUXYC Index	Nomura Interest Rate 10Y20Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1004.8139	1004.809	-0.0049
NMUVUXY4 Index	Nomura Interest Rate 10Y20Y USD Swaption Straddle Index 4	13-Sep-22	1060.1817	1059.0692	-1.1125
NMUVUXZ1 Index	Nomura Interest Rate 10Y30Y USD Swaption Straddle Index 1	13-Sep-22	1029.6882	1029.6716	-0.0166
NMUVUXZ2 Index	Nomura Interest Rate 10Y30Y USD Swaption Straddle Index 2	13-Sep-22	1019.9217	1019.6681	-0.2536
NMUVUXZ3 Index	Nomura Interest Rate 10Y30Y USD Swaption Straddle Index 3	13-Sep-22	1022.9156	1023.0995	0.1839

NMUVUXZC Index	Nomura Interest Rate 10Y30Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1004.8282	1004.8306	0.0024
NMUVUXZ4 Index	Nomura Interest Rate 10Y30Y USD Swaption Straddle Index 4	13-Sep-22	1055.2295	1056.2188	0.9893
NMUVUWX1 Index	Nomura Interest Rate 15Y10Y USD Swaption Straddle Index 1	13-Sep-22	1017.8485	1017.8387	-0.0098
NMUVUWX2 Index	Nomura Interest Rate 15Y10Y USD Swaption Straddle Index 2	13-Sep-22	1018.0359	1018.0342	-0.0017
NMUVUWX3 Index	Nomura Interest Rate 15Y10Y USD Swaption Straddle Index 3	13-Sep-22	1035.096	1035.0949	-0.0011
NMUVUWXC Index	Nomura Interest Rate 15Y10Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1005.0304	1005.0303	-0.0001
NMUVUWX4 Index	Nomura Interest Rate 15Y10Y USD Swaption Straddle Index 4	13-Sep-22	1025.2407	1025.2351	-0.0056
NMUVUWY1 Index	Nomura Interest Rate 15Y20Y USD Swaption Straddle Index 1	13-Sep-22	1051.4382	1022.4792	-28.9590
NMUVUWY2 Index	Nomura Interest Rate 15Y20Y USD Swaption Straddle Index 2	13-Sep-22	1083.3143	1020.8625	-62.4518
NMUVUWY3 Index	Nomura Interest Rate 15Y20Y USD Swaption Straddle Index 3	13-Sep-22	1101.6054	1034.669	-66.9364
NMUVUWYC Index	Nomura Interest Rate 15Y20Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1004.7787	1004.7524	-0.0263
NMUVUWY4 Index	Nomura Interest Rate 15Y20Y USD Swaption Straddle Index 4	13-Sep-22	1099.2552	1044.2588	-54.9964
NMUVUW21 Index	Nomura Interest Rate 15Y2Y USD Swaption Straddle Index 1	13-Sep-22	1021.6349	1021.6348	-0.0001
NMUVUW22 Index	Nomura Interest Rate 15Y2Y USD Swaption Straddle Index 2	13-Sep-22	1022.5678	1022.5677	-0.0001
NMUVUW24 Index	Nomura Interest Rate 15Y2Y USD Swaption Straddle Index 4	13-Sep-22	1038.5654	1038.5653	-0.0001
NMUVUWZ1 Index	Nomura Interest Rate 15Y30Y USD Swaption Straddle Index 1	13-Sep-22	1030.0197	1026.6998	-3.3199
NMUVUWZ2 Index	Nomura Interest Rate 15Y30Y USD Swaption Straddle Index 2	13-Sep-22	1022.9685	1021.5309	-1.4376
NMUVUWZ3 Index	Nomura Interest Rate 15Y30Y USD Swaption Straddle Index 3	13-Sep-22	1036.24	1035.1451	-1.0949
NMUVUWZC Index	Nomura Interest Rate 15Y30Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1004.6618	1004.6466	-0.0152
NMUVUWZ4 Index	Nomura Interest Rate 15Y30Y USD Swaption Straddle Index 4	13-Sep-22	1049.4658	1047.6459	-1.8199
NMUVUW51 Index	Nomura Interest Rate 15Y5Y USD Swaption Straddle Index 1	13-Sep-22	1020.5584	1020.5583	-0.0001
NMUVUW52 Index	Nomura Interest Rate 15Y5Y USD Swaption Straddle Index 2	13-Sep-22	1018.6467	1018.6466	-0.0001
NMUVUW54 Index	Nomura Interest Rate 15Y5Y USD Swaption Straddle Index 4	13-Sep-22	1035.4236	1035.4235	-0.0001
NMUVUYX1 Index	Nomura Interest Rate 20Y10Y USD Swaption Straddle Index 1	13-Sep-22	1025.2983	1023.8394	-1.4589
NMUVUYX2 Index	Nomura Interest Rate 20Y10Y USD Swaption Straddle Index 2	13-Sep-22	1017.2724	1016.9707	-0.3017
NMUVUYX3 Index	Nomura Interest Rate 20Y10Y USD Swaption Straddle Index 3	13-Sep-22	1034.3131	1034.0939	-0.2192
NMUVUYXC Index	Nomura Interest Rate 20Y10Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1005.0558	1005.0415	-0.0143
NMUVUYX4 Index	Nomura Interest Rate 20Y10Y USD Swaption Straddle Index 4	13-Sep-22	1023.1921	1022.3223	-0.8698
NMUVUY1 Index	Nomura Interest Rate 20Y20Y USD Swaption Straddle Index 1	13-Sep-22	1024.8272	1025.0994	0.2722
NMUVUY2 Index	Nomura Interest Rate 20Y20Y USD Swaption Straddle Index 2	13-Sep-22	1016.0397	1015.5073	-0.5324
NMUVUY3 Index	Nomura Interest Rate 20Y20Y USD Swaption Straddle Index 3	13-Sep-22	1030.3481	1030.0259	-0.3222
NMUVUYC Index	Nomura Interest Rate 20Y20Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1004.5637	1004.5496	-0.0141
NMUVUY4 Index	Nomura Interest Rate 20Y20Y USD Swaption Straddle Index 4	13-Sep-22	1038.2105	1037.9127	-0.2978
NMUVUY21 Index	Nomura Interest Rate 20Y2Y USD Swaption Straddle Index 1	13-Sep-22	1028.8418	1028.8223	-0.0195
NMUVUY22 Index	Nomura Interest Rate 20Y2Y USD Swaption Straddle Index 2	13-Sep-22	1017.1215	1017.1111	-0.0104
NMUVUY23 Index	Nomura Interest Rate 20Y2Y USD Swaption Straddle Index 3	13-Sep-22	1036.0848	1036.0791	-0.0057
NMUVUY2C Index	Nomura Interest Rate 20Y2Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1009.8714	1009.871	-0.0004
NMUVUY24 Index	Nomura Interest Rate 20Y2Y USD Swaption Straddle Index 4	13-Sep-22	1023.2006	1023.1917	-0.0089
NMUVUY51 Index	Nomura Interest Rate 20Y5Y USD Swaption Straddle Index 1	13-Sep-22	1026.9297	1026.9204	-0.0093
NMUVUY52 Index	Nomura Interest Rate 20Y5Y USD Swaption Straddle Index 2	13-Sep-22	1018.3683	1018.3661	-0.0022
NMUVUY53 Index	Nomura Interest Rate 20Y5Y USD Swaption Straddle Index 3	13-Sep-22	1034.0967	1034.0953	-0.0014
NMUVUY5C Index	Nomura Interest Rate 20Y5Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1008.6632	1008.6626	-0.0006
NMUVUY54 Index	Nomura Interest Rate 20Y5Y USD Swaption Straddle Index 4	13-Sep-22	1022.2434	1022.2328	-0.0106
NMUVU3Y1 Index	Nomura Interest Rate 3Y20Y USD Swaption Straddle Index 1	13-Sep-22	1068.111	1068.093	-0.0180
NMUVU3Y2 Index	Nomura Interest Rate 3Y20Y USD Swaption Straddle Index 2	13-Sep-22	1042.7545	1042.7447	-0.0098
NMUVU3Y3 Index	Nomura Interest Rate 3Y20Y USD Swaption Straddle Index 3	13-Sep-22	1058.2845	1058.2799	-0.0046
NMUVU3YC Index	Nomura Interest Rate 3Y20Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1008.5304	1008.5303	-0.0001
NMUVU3Y4 Index	Nomura Interest Rate 3Y20Y USD Swaption Straddle Index 4	13-Sep-22	1027.4569	1027.4432	-0.0137
NMUVU3Z1 Index	Nomura Interest Rate 3Y30Y USD Swaption Straddle Index 1	13-Sep-22	1052.7281	1052.7715	0.0434
NMUVU3Z2 Index	Nomura Interest Rate 3Y30Y USD Swaption Straddle Index 2	13-Sep-22	1058.0627	1041.6557	-16.4070
NMUVU3Z3 Index	Nomura Interest Rate 3Y30Y USD Swaption Straddle Index 3	13-Sep-22	1079.5805	1051.7491	-27.8314
NMUVU3ZC Index	Nomura Interest Rate 3Y30Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1008.8596	1008.8436	-0.0160
NMUVU3Z4 Index	Nomura Interest Rate 3Y30Y USD Swaption Straddle Index 4	13-Sep-22	1039.2032	1034.1303	-5.0729
NMUVU5Y1 Index	Nomura Interest Rate 5Y20Y USD Swaption Straddle Index 1	13-Sep-22	1030.76	1030.7544	-0.0056
NMUVU5Y2 Index	Nomura Interest Rate 5Y20Y USD Swaption Straddle Index 2	13-Sep-22	1055.3531	1055.3509	-0.0022
NMUVU5Y3 Index	Nomura Interest Rate 5Y20Y USD Swaption Straddle Index 3	13-Sep-22	1030.0027	1030.0021	-0.0006
NMUVU5Y4 Index	Nomura Interest Rate 5Y20Y USD Swaption Straddle Index 4	13-Sep-22	1042.2901	1042.2846	-0.0055
NMUVU5Z1 Index	Nomura Interest Rate 5Y30Y USD Swaption Straddle Index 1	13-Sep-22	1077.641	1042.6814	-34.9596

NMVVU5Z2 Index	Nomura Interest Rate 5Y30Y USD Swaption Straddle Index 2	13-Sep-22	1095.5269	1048.5578	-46.9691
NMVVU5Z3 Index	Nomura Interest Rate 5Y30Y USD Swaption Straddle Index 3	13-Sep-22	1084.956	1034.6896	-50.2664
NMVVU5ZC Index	Nomura Interest Rate 5Y30Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1006.626	1006.6256	-0.0004
NMVVU5Z4 Index	Nomura Interest Rate 5Y30Y USD Swaption Straddle Index 4	13-Sep-22	1059.7341	1027.9823	-31.7518
NMVVU7X3 Index	Nomura Interest Rate 7Y10Y USD Swaption Straddle Index 3	13-Sep-22	1041.4016	1041.4001	-0.0015
NMVVU7Y1 Index	Nomura Interest Rate 7Y20Y USD Swaption Straddle Index 1	13-Sep-22	1020.9503	1020.5522	-0.3981
NMVVU7Y2 Index	Nomura Interest Rate 7Y20Y USD Swaption Straddle Index 2	13-Sep-22	1025.3001	1024.7357	-0.5644
NMVVU7Y3 Index	Nomura Interest Rate 7Y20Y USD Swaption Straddle Index 3	13-Sep-22	1029.5954	1029.2481	-0.3473
NMVVU7YC Index	Nomura Interest Rate 7Y20Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1005.3741	1005.3735	-0.0006
NMVVU7Y4 Index	Nomura Interest Rate 7Y20Y USD Swaption Straddle Index 4	13-Sep-22	1062.8237	1062.2969	-0.5268
NMVVU7Z3 Index	Nomura Interest Rate 7Y2Y USD Swaption Straddle Index 3	13-Sep-22	1041.8261	1041.8243	-0.0018
NMVVU7Z1 Index	Nomura Interest Rate 7Y30Y USD Swaption Straddle Index 1	13-Sep-22	1043.5777	1020.8246	-22.7531
NMVVU7Z2 Index	Nomura Interest Rate 7Y30Y USD Swaption Straddle Index 2	13-Sep-22	1040.221	1022.1792	-18.0418
NMVVU7Z3 Index	Nomura Interest Rate 7Y30Y USD Swaption Straddle Index 3	13-Sep-22	1056.1341	1037.95	-18.1841
NMVVU7ZC Index	Nomura Interest Rate 7Y30Y USD Swaption Straddle Index 3 Charges	13-Sep-22	1006.3477	1006.3338	-0.0139
NMVVU7Z4 Index	Nomura Interest Rate 7Y30Y USD Swaption Straddle Index 4	13-Sep-22	1083.6965	1061.7881	-21.9084
NMVVU753 Index	Nomura Interest Rate 7Y5Y USD Swaption Straddle Index 3	13-Sep-22	1031.9296	1031.9274	-0.0022
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	13-Sep-22	465.319	465.389	0.070
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	13-Sep-22	694.59	694.695	0.105
NMRMUZ0 Index	Nomura Interest Rate 30Y USD Receiver Swap Series 1-0 Index	13-Sep-22	110.6581	110.6554	-0.0027
NMRMUZA Index	Nomura Interest Rate 30Y USD Receiver Swap Series 2-0 Index	13-Sep-22	110.8289	110.7783	-0.0506
NMRMUA0 Index	Nomura Interest Rate 40Y USD Receiver Swap Series 1-0 Index	13-Sep-22	105.6707	105.6795	0.0088
NMRMUA A Index	Nomura Interest Rate 40Y USD Receiver Swap Series 2-0 Index	13-Sep-22	105.7301	105.7754	0.0453
NMRMUB0 Index	Nomura Interest Rate 50Y USD Receiver Swap Series 1-0 Index	13-Sep-22	106.2118	106.2165	0.0047
NMRMUBA Index	Nomura Interest Rate 50Y USD Receiver Swap Series 2-0 Index	13-Sep-22	106.3161	106.3207	0.0046
NMRSMBIU Index	Nomura Interest Rate Swaps Momentum B Index - Duration 1 in USD	13-Sep-22	184.768	184.7689	0.0009
NMRSMBVU Index	Nomura Interest Rate Swaps Momentum B Index - Duration 5 in USD	13-Sep-22	1882.618	1882.664	0.0460
NMRSMB3U Index	Nomura Interest Rate Swaps Momentum B Index - 3% target vol in USD	13-Sep-22	269.0834	269.0841	0.0007
NMRSCOIU Index	Nomura Interest Rate Swaps Outright Carry Index - Duration 1 in USD	13-Sep-22	123.0107	123.0125	0.0018
NMRSCOVU Index	Nomura Interest Rate Swaps Outright Carry Index - Duration 5 in USD	13-Sep-22	264.7549	264.7735	0.0186
NMRSCO3U Index	Nomura Interest Rate Swaps Outright Carry Index - 3% target vol in USD	13-Sep-22	142.3065	142.3103	0.0038
NMRSVAIU Index	Nomura Interest Rate Swaps Value Index - Duration 1 in USD	13-Sep-22	132.7718	132.7737	0.0019
NMRSVAVU Index	Nomura Interest Rate Swaps Value Index - Duration 5 in USD	13-Sep-22	385.3182	385.3451	0.0269
NMRVA3U Index	Nomura Interest Rate Swaps Value Index - 3% target vol in USD	13-Sep-22	168.7157	168.7206	0.0049
NMRVSD3Y Index	Nomura Interest Rate Swaps Value Daily Index - 3% target vol in JPY	13-Sep-22	161.7356	161.7623	0.0267
NMRSCAVU Index	Nomura Interest Rate Swaps Absolute Carry Index - 5x in USD	13-Sep-22	232.4583	232.5413	0.0830
NMRSCA3U Index	Nomura Interest Rate Swaps Absolute Carry Index - 3% target vol in USD	13-Sep-22	133.3247	133.3406	0.0159
NMRSDVU Index	Nomura Interest Rate Swaps Value Daily Index - 5x in USD	13-Sep-22	321.3062	321.4206	0.1144
NMRSDV3U Index	Nomura Interest Rate Swaps Value Daily Index - 3% target vol in USD	13-Sep-22	162.6989	162.7259	0.0270
NMRSVW3U Index	Nomura Interest Rate Swaps Value Daily G3 Index - 3% target vol in USD	13-Sep-22	150.8537	150.8731	0.0194
NMRSR300 Index	Nomura Interest Rate 30Y USD SOFR Receiver Swap Index	13-Sep-22	104.3252	104.3237	-0.0015
NMRMOZ0 Index	Nomura Interest Rate 30Y USD SOFR Receiver Swap Series 1-0 Index	13-Sep-22	104.2979	104.2947	-0.0032
NMRMOZA Index	Nomura Interest Rate 30Y USD SOFR Receiver Swap Series 2-0 Index	13-Sep-22	104.4076	104.3563	-0.0513
NMRMOA0 Index	Nomura Interest Rate 40Y USD SOFR Receiver Swap Series 1-0 Index	13-Sep-22	104.6624	104.6684	0.0060
NMRMOAA Index	Nomura Interest Rate 40Y USD SOFR Receiver Swap Series 2-0 Index	13-Sep-22	104.6956	104.7379	0.0423
NMRMOB0 Index	Nomura Interest Rate 50Y USD SOFR Receiver Swap Series 1-0 Index	13-Sep-22	105.0828	105.0847	0.0019
NMRMOBA Index	Nomura Interest Rate 50Y USD SOFR Receiver Swap Series 2-0 Index	13-Sep-22	105.1555	105.1571	0.0016
NMRMUZ0 Index	Nomura Interest Rate 30Y USD Receiver Swap Series 1-0 Index	14-Sep-22	110.6214	110.6186	-0.0028
NMRMUZA Index	Nomura Interest Rate 30Y USD Receiver Swap Series 2-0 Index	14-Sep-22	110.7941	110.7433	-0.0508
NMRMUA0 Index	Nomura Interest Rate 40Y USD Receiver Swap Series 1-0 Index	14-Sep-22	105.6388	105.6493	0.0105
NMRMUA A Index	Nomura Interest Rate 40Y USD Receiver Swap Series 2-0 Index	14-Sep-22	105.6991	105.7461	0.0470
NMRMUB0 Index	Nomura Interest Rate 50Y USD Receiver Swap Series 1-0 Index	14-Sep-22	106.161	106.1682	0.0072
NMRMUBA Index	Nomura Interest Rate 50Y USD Receiver Swap Series 2-0 Index	14-Sep-22	106.2666	106.2738	0.0072
NMRSMBIU Index	Nomura Interest Rate Swaps Momentum B Index - Duration 1 in USD	14-Sep-22	185.9962	185.9971	0.0009
NMRSMBVU Index	Nomura Interest Rate Swaps Momentum B Index - Duration 5 in USD	14-Sep-22	1945.1931	1945.2382	0.0451
NMRSMB3U Index	Nomura Interest Rate Swaps Momentum B Index - 3% target vol in USD	14-Sep-22	270.1224	270.1231	0.0007
NMRSCOIU Index	Nomura Interest Rate Swaps Outright Carry Index - Duration 1 in USD	14-Sep-22	122.9106	122.9122	0.0016
NMRSCOVU Index	Nomura Interest Rate Swaps Outright Carry Index - Duration 5 in USD	14-Sep-22	263.6776	263.695	0.0174

NMRSCO3U Index	Nomura Interest Rate Swaps Outright Carry Index - 3% target vol in USD	14-Sep-22	142.074	142.0774	0.0034
NMRSVAIU Index	Nomura Interest Rate Swaps Value Index - Duration 1 in USD	14-Sep-22	132.722	132.7237	0.0017
NMRSVAVU Index	Nomura Interest Rate Swaps Value Index - Duration 5 in USD	14-Sep-22	384.5945	384.6198	0.0253
NMRSVA3U Index	Nomura Interest Rate Swaps Value Index - 3% target vol in USD	14-Sep-22	168.5803	168.5849	0.0046
NMRSD3Y Index	Nomura Interest Rate Swaps Value Daily Index - 3% target vol in JPY	14-Sep-22	161.7223	161.7467	0.0244
NMRSCAVU Index	Nomura Interest Rate Swaps Absolute Carry Index - 5x in USD	14-Sep-22	231.5157	231.592	0.0763
NMRSCA3U Index	Nomura Interest Rate Swaps Absolute Carry Index - 3% target vol in USD	14-Sep-22	133.1326	133.1472	0.0146
NMRSDVU Index	Nomura Interest Rate Swaps Value Daily Index - 5x in USD	14-Sep-22	321.2793	321.3849	0.1056
NMRSD3U Index	Nomura Interest Rate Swaps Value Daily Index - 3% target vol in USD	14-Sep-22	162.6856	162.7103	0.0247
NMRSVW3U Index	Nomura Interest Rate Swaps Value Daily G3 Index - 3% target vol in USD	14-Sep-22	150.5643	150.5821	0.0178
NMRSR30O Index	Nomura Interest Rate 30Y USD SOFR Receiver Swap Index	14-Sep-22	104.2817	104.2804	-0.0013
NMRMOZ0 Index	Nomura Interest Rate 30Y USD SOFR Receiver Swap Series 1-0 Index	14-Sep-22	104.2605	104.2572	-0.0033
NMRMOZA Index	Nomura Interest Rate 30Y USD SOFR Receiver Swap Series 2-0 Index	14-Sep-22	104.3728	104.3211	-0.0517
NMRMOA0 Index	Nomura Interest Rate 40Y USD SOFR Receiver Swap Series 1-0 Index	14-Sep-22	104.629	104.6368	0.0078
NMRMOAA Index	Nomura Interest Rate 40Y USD SOFR Receiver Swap Series 2-0 Index	14-Sep-22	104.6637	104.7078	0.0441
NMRMOB0 Index	Nomura Interest Rate 50Y USD SOFR Receiver Swap Series 1-0 Index	14-Sep-22	105.0305	105.035	0.0045
NMRMOBA Index	Nomura Interest Rate 50Y USD SOFR Receiver Swap Series 2-0 Index	14-Sep-22	105.1048	105.1091	0.0043
NMFRUIB Index	Nomura US Investment Grade Beta Gross of Charges ER Index	13-Sep-22	170.3	170.2919	-0.0081
NMFRUIBT Index	Nomura US Investment Grade Beta Gross of Charges TR Index	13-Sep-22	213.4519	213.4418	-0.0101
NMFRUIBN Index	Nomura US Investment Grade Beta Net of Charges ER Index	13-Sep-22	159.0186	159.011	-0.0076
NMFRUIBM Index	Nomura US Investment Grade Beta Net of Charges TR Index	13-Sep-22	199.3206	199.3112	-0.0094
NMFRUAB Index	Nomura US Aggregate Beta Gross of Charges ER Index	13-Sep-22	141.6466	141.645	-0.0016
NMFRUABT Index	Nomura US Aggregate Beta Gross of Charges TR Index	13-Sep-22	177.5397	177.5377	-0.0020
NMFRUABN Index	Nomura US Aggregate Beta Net of Charges ER Index	13-Sep-22	135.3607	135.3591	-0.0016
NMFRUABM Index	Nomura US Aggregate Beta Net of Charges TR Index	13-Sep-22	169.666	169.6641	-0.0019

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