

Nomura Index Restatement Notification

24 June 2025

Nomura International plc ("NIP"), the Index Administrator, has discovered a calculation error and has restated the Index Levels published on Bloomberg for the below list of Indices from (and including) 09 May 2025 to (and including) 13 June 2025. For illustration, the table below shows the difference between the initial Index Level published and the restated Index Levels for all impacted days during this period.

This is relating to corrected application of a price source when determining the SEK Interest Rate derivative swap levels during this period.

For further details, please contact indexadmin@nomura.com

Bloomberg Ticker	Index Name	Date	Initial Level	Restated Level	Difference
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	9-May-2025	551.701	551.700	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	12-May-2025	554.020	554.019	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	13-May-2025	552.668	552.667	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	14-May-2025	553.932	553.931	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	15-May-2025	557.607	557.606	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	16-May-2025	552.897	552.896	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	19-May-2025	558.409	558.408	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	20-May-2025	553.310	553.309	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	21-May-2025	559.449	559.448	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	22-May-2025	557.584	557.583	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	23-May-2025	557.396	557.395	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	27-May-2025	557.034	557.033	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	28-May-2025	553.882	553.881	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	29-May-2025	555.375	555.374	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	30-May-2025	551.527	551.526	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	2-Jun-2025	553.444	553.443	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	3-Jun-2025	551.405	551.404	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	4-Jun-2025	556.769	556.768	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	5-Jun-2025	551.564	551.563	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	6-Jun-2025	551.999	551.998	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	9-Jun-2025	556.373	556.372	-0.001

NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	10-Jun-2025	551.175	551.174	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	11-Jun-2025	554.933	554.932	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	12-Jun-2025	550.365	550.364	-0.001
NMRMC11V Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - Duration 5 in USD	13-Jun-2025	550.654	550.653	-0.001
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	9-May-2025	3145.685	3145.681	-0.004
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	12-May-2025	3112.160	3112.152	-0.008
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	13-May-2025	3092.216	3092.211	-0.005
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	14-May-2025	3083.049	3083.043	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	15-May-2025	3084.811	3084.805	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	16-May-2025	3104.676	3104.670	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	19-May-2025	3081.422	3081.416	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	20-May-2025	3090.585	3090.579	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	21-May-2025	3074.989	3074.984	-0.005
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	22-May-2025	3066.970	3066.964	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	23-May-2025	3082.279	3082.274	-0.005
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	27-May-2025	3120.331	3120.326	-0.005
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	28-May-2025	3090.295	3090.289	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	29-May-2025	3077.104	3077.099	-0.005
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	30-May-2025	3094.960	3094.954	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	2-Jun-2025	3087.063	3087.057	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	3-Jun-2025	3096.818	3096.812	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	4-Jun-2025	3095.166	3095.161	-0.005
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	5-Jun-2025	3115.022	3115.016	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	6-Jun-2025	3103.185	3103.179	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	9-Jun-2025	3097.373	3097.367	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	10-Jun-2025	3088.433	3088.428	-0.005
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	11-Jun-2025	3091.465	3091.459	-0.006
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	12-Jun-2025	3098.868	3098.861	-0.007
NMRMCL1V Index	Nomura Interest Rate Swaps G11 Absolute Carry Long Only Index - Duration 5 in USD	13-Jun-2025	3116.174	3116.168	-0.006
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	9-May-2025	260.966	260.968	0.002
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	12-May-2025	260.537	260.540	0.003
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	13-May-2025	260.515	260.519	0.004

NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	14-May-2025	261.616	261.620	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	15-May-2025	263.260	263.264	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	16-May-2025	260.660	260.664	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	19-May-2025	263.130	263.134	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	20-May-2025	262.286	262.290	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	21-May-2025	264.873	264.877	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	22-May-2025	265.934	265.938	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	23-May-2025	264.639	264.644	0.005
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	27-May-2025	262.350	262.354	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	28-May-2025	261.837	261.841	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	29-May-2025	262.088	262.092	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	30-May-2025	261.518	261.522	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	2-Jun-2025	263.621	263.625	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	3-Jun-2025	262.226	262.230	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	4-Jun-2025	263.164	263.168	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	5-Jun-2025	261.363	261.368	0.005
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	6-Jun-2025	259.457	259.461	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	9-Jun-2025	259.592	259.596	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	10-Jun-2025	259.065	259.069	0.004
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	11-Jun-2025	259.085	259.088	0.003
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	12-Jun-2025	258.122	258.127	0.005
NMRMM11V Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - Duration 5 in USD	13-Jun-2025	257.986	257.991	0.005
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	9-May-2025	120.8839	120.8843	0.0004
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	12-May-2025	120.8390	120.8394	0.0004
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	13-May-2025	120.7671	120.7674	0.0003
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	14-May-2025	120.7742	120.7745	0.0003
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	15-May-2025	120.7921	120.7925	0.0004
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	16-May-2025	120.8379	120.8382	0.0003
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	19-May-2025	120.8218	120.8221	0.0003
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	20-May-2025	120.8630	120.8632	0.0002
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	21-May-2025	120.8000	120.8003	0.0003
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	22-May-2025	120.7764	120.7766	0.0002

NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	23-May-2025	120.7917	120.7920	0.0003
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	27-May-2025	120.8560	120.8563	0.0003
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	28-May-2025	120.8419	120.8421	0.0002
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	30-May-2025	120.8664	120.8666	0.0002
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	2-Jun-2025	120.8830	120.8833	0.0003
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	3-Jun-2025	120.9204	120.9206	0.0002
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	4-Jun-2025	120.9287	120.9289	0.0002
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	5-Jun-2025	120.9705	120.9707	0.0002
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	9-Jun-2025	120.9204	120.9206	0.0002
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	10-Jun-2025	120.9153	120.9154	0.0001
NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	11-Jun-2025	120.9057	120.9059	0.0002
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	9-May-2025	120.8859	120.8863	0.0004
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	12-May-2025	120.8415	120.8418	0.0003
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	13-May-2025	120.7701	120.7704	0.0003
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	14-May-2025	120.7772	120.7775	0.0003
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	15-May-2025	120.7952	120.7955	0.0003
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	16-May-2025	120.8406	120.8409	0.0003
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	19-May-2025	120.8245	120.8248	0.0003
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	20-May-2025	120.8661	120.8664	0.0003
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	21-May-2025	120.8023	120.8025	0.0002
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	22-May-2025	120.7785	120.7788	0.0003
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	23-May-2025	120.7938	120.7941	0.0003
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	27-May-2025	120.8584	120.8586	0.0002
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	28-May-2025	120.8443	120.8446	0.0003
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	30-May-2025	120.8687	120.8689	0.0002
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	2-Jun-2025	120.8855	120.8858	0.0003
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	3-Jun-2025	120.9230	120.9232	0.0002
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	4-Jun-2025	120.9312	120.9314	0.0002
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	5-Jun-2025	120.9730	120.9732	0.0002
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	9-Jun-2025	120.9230	120.9232	0.0002
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	10-Jun-2025	120.9179	120.9180	0.0001
NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	11-Jun-2025	120.9083	120.9085	0.0002

NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	13-Jun-2025	120.8976	120.8975	-0.0001
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	9-May-2025	121.6862	121.6867	0.0005
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	12-May-2025	121.6374	121.6380	0.0006
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	13-May-2025	121.5564	121.5569	0.0005
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	14-May-2025	121.5599	121.5605	0.0006
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	15-May-2025	121.5822	121.5827	0.0005
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	16-May-2025	121.6356	121.6361	0.0005
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	19-May-2025	121.6180	121.6185	0.0005
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	20-May-2025	121.6650	121.6655	0.0005
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	21-May-2025	121.5967	121.5971	0.0004
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	22-May-2025	121.5704	121.5709	0.0005
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	23-May-2025	121.5861	121.5866	0.0005
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	27-May-2025	121.6583	121.6587	0.0004
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	28-May-2025	121.6450	121.6455	0.0005
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	30-May-2025	121.6710	121.6715	0.0005
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	2-Jun-2025	121.6881	121.6886	0.0005
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	3-Jun-2025	121.7306	121.7310	0.0004
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	4-Jun-2025	121.7388	121.7392	0.0004
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	5-Jun-2025	121.7811	121.7814	0.0003
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	9-Jun-2025	121.7274	121.7278	0.0004
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	10-Jun-2025	121.7244	121.7248	0.0004
NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	11-Jun-2025	121.7109	121.7112	0.0003
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	9-May-2025	121.6929	121.6934	0.0005
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	12-May-2025	121.6446	121.6451	0.0005
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	13-May-2025	121.5641	121.5646	0.0005
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	14-May-2025	121.5677	121.5682	0.0005
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	15-May-2025	121.5900	121.5906	0.0006
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	16-May-2025	121.6431	121.6435	0.0004
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	19-May-2025	121.6255	121.6259	0.0004
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	20-May-2025	121.6729	121.6734	0.0005
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	21-May-2025	121.6036	121.6041	0.0005
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	22-May-2025	121.5772	121.5777	0.0005

NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	23-May-2025	121.5929	121.5934	0.0005
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	27-May-2025	121.6653	121.6658	0.0005
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	28-May-2025	121.6522	121.6526	0.0004
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	30-May-2025	121.6781	121.6785	0.0004
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	2-Jun-2025	121.6953	121.6958	0.0005
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	3-Jun-2025	121.7379	121.7383	0.0004
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	4-Jun-2025	121.7460	121.7464	0.0004
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	5-Jun-2025	121.7883	121.7886	0.0003
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	9-Jun-2025	121.7347	121.7351	0.0004
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	10-Jun-2025	121.7317	121.7321	0.0004
NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	11-Jun-2025	121.7182	121.7185	0.0003
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	9-May-2025	119.0233	119.0232	-0.0001
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	12-May-2025	118.9862	118.9860	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	13-May-2025	118.9134	118.9132	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	14-May-2025	118.9155	118.9153	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	15-May-2025	118.9365	118.9363	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	16-May-2025	118.9933	118.9930	-0.0003
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	19-May-2025	118.9724	118.9722	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	20-May-2025	119.0286	119.0284	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	21-May-2025	118.9509	118.9507	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	22-May-2025	118.9292	118.9290	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	23-May-2025	118.9374	118.9372	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	27-May-2025	119.0274	119.0272	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	28-May-2025	119.0052	119.0050	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	30-May-2025	119.0305	119.0303	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	2-Jun-2025	119.0380	119.0378	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	3-Jun-2025	119.0785	119.0783	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	4-Jun-2025	119.0715	119.0713	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	5-Jun-2025	119.1159	119.1157	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	9-Jun-2025	119.0743	119.0741	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	10-Jun-2025	119.0858	119.0856	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	11-Jun-2025	119.0684	119.0682	-0.0002

NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	12-Jun-2025	119.0863	119.0861	-0.0002
NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	13-Jun-2025	119.0730	119.0728	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	9-May-2025	119.0260	119.0259	-0.0001
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	12-May-2025	118.9893	118.9891	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	13-May-2025	118.9170	118.9168	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	14-May-2025	118.9191	118.9189	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	15-May-2025	118.9402	118.9400	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	16-May-2025	118.9965	118.9963	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	19-May-2025	118.9757	118.9755	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	20-May-2025	119.0324	119.0322	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	21-May-2025	118.9537	118.9535	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	22-May-2025	118.9318	118.9316	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	23-May-2025	118.9400	118.9398	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	27-May-2025	119.0303	119.0302	-0.0001
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	28-May-2025	119.0082	119.0080	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	30-May-2025	119.0334	119.0332	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	2-Jun-2025	119.0410	119.0408	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	3-Jun-2025	119.0816	119.0814	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	4-Jun-2025	119.0746	119.0744	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	5-Jun-2025	119.1191	119.1189	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	9-Jun-2025	119.0775	119.0773	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	10-Jun-2025	119.0890	119.0888	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	11-Jun-2025	119.0716	119.0714	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	12-Jun-2025	119.0897	119.0895	-0.0002
NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	13-Jun-2025	119.0762	119.0760	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	9-May-2025	119.0731	119.0730	-0.0001
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	12-May-2025	119.0368	119.0366	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	13-May-2025	118.9629	118.9627	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	14-May-2025	118.9636	118.9634	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	15-May-2025	118.9857	118.9855	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	16-May-2025	119.0455	119.0452	-0.0003
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	19-May-2025	119.0222	119.0220	-0.0002

NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	20-May-2025	119.0825	119.0822	-0.0003
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	21-May-2025	119.0003	119.0001	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	22-May-2025	118.9769	118.9767	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	23-May-2025	118.9865	118.9863	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	27-May-2025	119.0822	119.0820	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	28-May-2025	119.0595	119.0593	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	30-May-2025	119.0853	119.0851	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	2-Jun-2025	119.0915	119.0913	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	3-Jun-2025	119.1332	119.1330	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	4-Jun-2025	119.1249	119.1247	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	5-Jun-2025	119.1699	119.1697	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	9-Jun-2025	119.1282	119.1280	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	10-Jun-2025	119.1408	119.1405	-0.0003
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	11-Jun-2025	119.1218	119.1216	-0.0002
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	12-Jun-2025	119.1412	119.1409	-0.0003
NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	13-Jun-2025	119.1275	119.1272	-0.0003
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	9-May-2025	119.0726	119.0725	-0.0001
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	12-May-2025	119.0366	119.0364	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	13-May-2025	118.9632	118.9630	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	14-May-2025	118.9640	118.9638	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	15-May-2025	118.9861	118.9859	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	16-May-2025	119.0455	119.0452	-0.0003
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	19-May-2025	119.0222	119.0220	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	20-May-2025	119.0830	119.0828	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	21-May-2025	118.9997	118.9995	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	22-May-2025	118.9762	118.9760	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	23-May-2025	118.9858	118.9856	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	27-May-2025	119.0818	119.0816	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	28-May-2025	119.0593	119.0591	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	30-May-2025	119.0850	119.0847	-0.0003
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	2-Jun-2025	119.0912	119.0910	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	3-Jun-2025	119.1331	119.1328	-0.0003

NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	4-Jun-2025	119.1248	119.1245	-0.0003
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	5-Jun-2025	119.1697	119.1695	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	9-Jun-2025	119.1281	119.1279	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	10-Jun-2025	119.1406	119.1404	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	11-Jun-2025	119.1217	119.1215	-0.0002
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	12-Jun-2025	119.1413	119.1410	-0.0003
NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	13-Jun-2025	119.1274	119.1272	-0.0002
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	9-May-2025	116.2268	116.2266	-0.0002
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	12-May-2025	116.2083	116.2080	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	13-May-2025	116.1433	116.1430	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	14-May-2025	116.1446	116.1442	-0.0004
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	15-May-2025	116.1606	116.1603	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	16-May-2025	116.2244	116.2241	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	19-May-2025	116.1813	116.1810	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	20-May-2025	116.2470	116.2467	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	21-May-2025	116.1457	116.1454	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	22-May-2025	116.1242	116.1238	-0.0004
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	23-May-2025	116.1446	116.1443	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	27-May-2025	116.2407	116.2404	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	28-May-2025	116.2196	116.2193	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	30-May-2025	116.2398	116.2394	-0.0004
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	2-Jun-2025	116.2373	116.2370	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	3-Jun-2025	116.2752	116.2749	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	4-Jun-2025	116.2560	116.2557	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	5-Jun-2025	116.2997	116.2993	-0.0004
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	9-Jun-2025	116.2663	116.2659	-0.0004
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	10-Jun-2025	116.2808	116.2805	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	11-Jun-2025	116.2585	116.2582	-0.0003
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	12-Jun-2025	116.2818	116.2814	-0.0004
NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	13-Jun-2025	116.2790	116.2785	-0.0005
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	9-May-2025	116.2567	116.2565	-0.0002
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	12-May-2025	116.2384	116.2381	-0.0003

NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	13-May-2025	116.1738	116.1735	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	14-May-2025	116.1751	116.1748	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	15-May-2025	116.1912	116.1909	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	16-May-2025	116.2546	116.2542	-0.0004
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	19-May-2025	116.2114	116.2111	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	20-May-2025	116.2777	116.2774	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	21-May-2025	116.1750	116.1747	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	22-May-2025	116.1534	116.1530	-0.0004
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	23-May-2025	116.1739	116.1736	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	27-May-2025	116.2703	116.2700	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	28-May-2025	116.2493	116.2490	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	30-May-2025	116.2694	116.2691	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	2-Jun-2025	116.2669	116.2666	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	3-Jun-2025	116.3049	116.3046	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	4-Jun-2025	116.2859	116.2855	-0.0004
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	5-Jun-2025	116.3295	116.3291	-0.0004
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	9-Jun-2025	116.2961	116.2958	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	10-Jun-2025	116.3106	116.3103	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	11-Jun-2025	116.2883	116.2880	-0.0003
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	12-Jun-2025	116.3119	116.3115	-0.0004
NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	13-Jun-2025	116.3090	116.3086	-0.0004
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	9-May-2025	116.1545	116.1543	-0.0002
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	12-May-2025	116.1366	116.1363	-0.0003
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	13-May-2025	116.0707	116.0704	-0.0003
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	14-May-2025	116.0712	116.0710	-0.0002
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	15-May-2025	116.0882	116.0880	-0.0002
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	16-May-2025	116.1538	116.1535	-0.0003
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	19-May-2025	116.1095	116.1093	-0.0002
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	20-May-2025	116.1768	116.1766	-0.0002
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	21-May-2025	116.0728	116.0726	-0.0002
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	22-May-2025	116.0506	116.0503	-0.0003
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	23-May-2025	116.0715	116.0712	-0.0003

NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	27-May-2025	116.1703	116.1700	-0.0003
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	28-May-2025	116.1489	116.1486	-0.0003
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	30-May-2025	116.1690	116.1687	-0.0003
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	2-Jun-2025	116.1661	116.1658	-0.0003
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	3-Jun-2025	116.2046	116.2044	-0.0002
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	4-Jun-2025	116.1848	116.1845	-0.0003
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	5-Jun-2025	116.2284	116.2281	-0.0003
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	9-Jun-2025	116.1947	116.1945	-0.0002
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	10-Jun-2025	116.2099	116.2096	-0.0003
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	11-Jun-2025	116.1864	116.1861	-0.0003
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	12-Jun-2025	116.2103	116.2099	-0.0004
NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	13-Jun-2025	116.2075	116.2070	-0.0005
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	9-May-2025	116.1950	116.1949	-0.0001
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	12-May-2025	116.1773	116.1770	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	13-May-2025	116.1118	116.1116	-0.0002
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	14-May-2025	116.1124	116.1122	-0.0002
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	15-May-2025	116.1295	116.1292	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	16-May-2025	116.1946	116.1943	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	19-May-2025	116.1503	116.1500	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	20-May-2025	116.2182	116.2179	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	21-May-2025	116.1128	116.1125	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	22-May-2025	116.0904	116.0901	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	23-May-2025	116.1113	116.1111	-0.0002
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	27-May-2025	116.2105	116.2102	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	28-May-2025	116.1892	116.1889	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	30-May-2025	116.2092	116.2090	-0.0002
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	2-Jun-2025	116.2063	116.2060	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	3-Jun-2025	116.2449	116.2447	-0.0002
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	4-Jun-2025	116.2252	116.2250	-0.0002
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	5-Jun-2025	116.2688	116.2685	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	9-Jun-2025	116.2352	116.2349	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	10-Jun-2025	116.2503	116.2500	-0.0003

NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	11-Jun-2025	116.2269	116.2266	-0.0003
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	12-Jun-2025	116.2511	116.2506	-0.0005
NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	13-Jun-2025	116.2482	116.2477	-0.0005
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	9-May-2025	888.039	888.040	0.001
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	12-May-2025	879.303	879.304	0.001
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	13-May-2025	876.656	876.657	0.001
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	15-May-2025	874.306	874.307	0.001
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	16-May-2025	879.676	879.677	0.001
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	20-May-2025	881.076	881.077	0.001
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	21-May-2025	875.763	875.764	0.001
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	22-May-2025	877.212	877.213	0.001
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	27-May-2025	883.098	883.099	0.001
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	30-May-2025	881.834	881.835	0.001
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	2-Jun-2025	880.691	880.692	0.001
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	4-Jun-2025	882.028	882.029	0.001
NMRMT11V Index	Nomura Interest Rate Swaps G11 Trend Index - Duration 5 in USD	6-Jun-2025	880.682	880.683	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	9-May-2025	638.774	638.775	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	12-May-2025	633.767	633.768	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	13-May-2025	631.697	631.698	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	14-May-2025	630.936	630.937	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	15-May-2025	630.743	630.744	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	16-May-2025	633.690	633.691	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	19-May-2025	631.242	631.243	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	20-May-2025	634.214	634.215	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	21-May-2025	630.569	630.570	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	23-May-2025	631.989	631.990	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	27-May-2025	635.504	635.505	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	29-May-2025	632.458	632.459	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	2-Jun-2025	633.772	633.773	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	5-Jun-2025	636.093	636.094	0.001
NMRMT1EV Index	Nomura Interest Rate Swaps G11 Equal Weight Trend Index - Duration 5 in USD	6-Jun-2025	634.084	634.085	0.001
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	9-May-2025	225.473	225.477	0.004

NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	12-May-2025	224.972	224.976	0.004
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	13-May-2025	224.167	224.171	0.004
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	14-May-2025	224.247	224.251	0.004
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	15-May-2025	224.450	224.454	0.004
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	16-May-2025	224.962	224.966	0.004
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	19-May-2025	224.780	224.784	0.004
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	20-May-2025	225.249	225.252	0.003
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	21-May-2025	224.529	224.533	0.004
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	22-May-2025	224.261	224.264	0.003
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	23-May-2025	224.434	224.438	0.004
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	27-May-2025	225.162	225.165	0.003
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	28-May-2025	225.003	225.006	0.003
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	29-May-2025	225.003	225.006	0.003
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	30-May-2025	225.278	225.281	0.003
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	2-Jun-2025	225.468	225.470	0.002
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	3-Jun-2025	225.889	225.891	0.002
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	4-Jun-2025	225.982	225.984	0.002
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	5-Jun-2025	226.451	226.453	0.002
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	6-Jun-2025	226.451	226.453	0.002
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	9-Jun-2025	225.889	225.891	0.002
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	10-Jun-2025	225.831	225.833	0.002
NMRMTS2V Index	Nomura Interest Rate Swaps 2Y SEK Trend Index - Duration 5 in USD	11-Jun-2025	225.723	225.725	0.002
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	9-May-2025	727.727	727.739	0.012
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	12-May-2025	726.110	726.122	0.012
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	13-May-2025	723.511	723.523	0.012
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	14-May-2025	723.771	723.783	0.012
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	15-May-2025	724.426	724.437	0.011
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	16-May-2025	726.077	726.088	0.011
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	19-May-2025	725.491	725.502	0.011
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	20-May-2025	727.004	727.014	0.010
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	21-May-2025	724.681	724.691	0.010
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	22-May-2025	723.815	723.825	0.010

NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	23-May-2025	724.374	724.384	0.010
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	27-May-2025	726.721	726.731	0.010
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	28-May-2025	726.210	726.219	0.009
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	29-May-2025	726.210	726.219	0.009
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	30-May-2025	727.097	727.105	0.008
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	2-Jun-2025	727.709	727.718	0.009
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	3-Jun-2025	729.069	729.076	0.007
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	4-Jun-2025	729.369	729.376	0.007
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	5-Jun-2025	730.883	730.890	0.007
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	6-Jun-2025	730.883	730.890	0.007
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	9-Jun-2025	729.068	729.075	0.007
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	10-Jun-2025	728.881	728.888	0.007
NMRMTSV Index	Nomura Interest Rate Swaps SEK Trend Index - Duration 5 in USD	11-Jun-2025	728.535	728.541	0.006
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	9-May-2025	738.034	738.029	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	12-May-2025	745.225	745.218	-0.007
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	13-May-2025	746.113	746.109	-0.004
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	14-May-2025	746.077	746.073	-0.004
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	15-May-2025	747.499	747.494	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	16-May-2025	746.645	746.640	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	19-May-2025	749.783	749.778	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	20-May-2025	739.359	739.355	-0.004
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	21-May-2025	736.455	736.450	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	22-May-2025	728.713	728.708	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	23-May-2025	731.219	731.214	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	27-May-2025	737.665	737.660	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	28-May-2025	734.134	734.129	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	29-May-2025	734.013	734.008	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	30-May-2025	731.528	731.523	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	2-Jun-2025	730.409	730.404	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	3-Jun-2025	731.069	731.064	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	4-Jun-2025	732.366	732.361	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	5-Jun-2025	733.723	733.718	-0.005

NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	6-Jun-2025	739.666	739.661	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	9-Jun-2025	741.686	741.681	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	10-Jun-2025	740.089	740.084	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	11-Jun-2025	741.675	741.670	-0.005
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	12-Jun-2025	737.742	737.735	-0.007
NMRMV11V Index	Nomura Interest Rate Swaps G11 Value Index - Duration 5 in USD	13-Jun-2025	738.992	738.986	-0.006
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	9-May-2025	293.946	293.945	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	12-May-2025	295.532	295.531	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	13-May-2025	294.608	294.607	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	14-May-2025	295.229	295.228	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	15-May-2025	297.466	297.465	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	16-May-2025	294.600	294.599	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	19-May-2025	297.954	297.953	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	20-May-2025	294.851	294.850	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	21-May-2025	298.663	298.662	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	22-May-2025	297.494	297.493	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	23-May-2025	297.377	297.376	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	28-May-2025	295.174	295.173	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	29-May-2025	295.703	295.702	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	2-Jun-2025	294.720	294.719	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	3-Jun-2025	293.683	293.682	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	4-Jun-2025	296.425	296.424	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	9-Jun-2025	296.223	296.222	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	11-Jun-2025	295.490	295.489	-0.001
NMRMC110 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 10% Target Vol in USD	12-Jun-2025	293.146	293.145	-0.001
NMRMC113 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD	12-May-2025	143.761	143.760	-0.001
NMRMC113 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD	15-May-2025	144.046	144.045	-0.001
NMRMC113 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD	20-May-2025	143.657	143.656	-0.001
NMRMC113 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD	27-May-2025	143.999	143.998	-0.001
NMRMC113 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD	4-Jun-2025	143.885	143.884	-0.001
NMRMC113 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD	10-Jun-2025	143.466	143.465	-0.001
NMRMC113 Index	Nomura Interest Rate Swaps G11 Absolute Carry Index - 3% Target Vol in USD	11-Jun-2025	143.748	143.747	-0.001

NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	9-May-2025	773.128	773.126	-0.002
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	12-May-2025	772.616	772.613	-0.003
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	13-May-2025	770.708	770.706	-0.002
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	14-May-2025	770.383	770.380	-0.003
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	15-May-2025	772.458	772.456	-0.002
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	16-May-2025	772.293	772.290	-0.003
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	19-May-2025	774.530	774.527	-0.003
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	20-May-2025	769.983	769.982	-0.001
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	21-May-2025	769.612	769.609	-0.003
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	22-May-2025	765.526	765.524	-0.002
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	23-May-2025	766.918	766.915	-0.003
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	27-May-2025	771.954	771.953	-0.001
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	28-May-2025	767.262	767.260	-0.002
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	29-May-2025	766.821	766.819	-0.002
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	30-May-2025	765.328	765.326	-0.002
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	2-Jun-2025	765.327	765.324	-0.003
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	3-Jun-2025	765.723	765.720	-0.003
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	4-Jun-2025	768.055	768.052	-0.003
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	5-Jun-2025	766.767	766.766	-0.001
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	6-Jun-2025	767.960	767.959	-0.001
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	9-Jun-2025	770.537	770.535	-0.002
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	10-Jun-2025	767.655	767.653	-0.002
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	11-Jun-2025	769.751	769.748	-0.003
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	12-Jun-2025	766.907	766.904	-0.003
NMRMCVT Index	Nomura Interest Rate Swaps G11 Carry Value Trend Index in USD	13-Jun-2025	767.608	767.606	-0.002
NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 3% Target Vol in USD	14-May-2025	125.677	125.678	0.001
NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 3% Target Vol in USD	16-May-2025	125.538	125.539	0.001
NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 3% Target Vol in USD	20-May-2025	125.775	125.776	0.001
NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 3% Target Vol in USD	22-May-2025	126.306	126.307	0.001
NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 3% Target Vol in USD	27-May-2025	125.784	125.785	0.001
NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 3% Target Vol in USD	29-May-2025	125.742	125.743	0.001
NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 3% Target Vol in USD	4-Jun-2025	125.891	125.892	0.001

NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 3% Target Vol in USD	10-Jun-2025	125.318	125.319	0.001
NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 3% Target Vol in USD	11-Jun-2025	125.318	125.319	0.001
NMRMM113 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 3% Target Vol in USD	13-Jun-2025	125.167	125.168	0.001
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	9-May-2025	181.759	181.760	0.001
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	12-May-2025	181.544	181.546	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	13-May-2025	181.533	181.535	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	14-May-2025	182.086	182.088	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	15-May-2025	183.122	183.124	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	16-May-2025	181.485	181.487	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	19-May-2025	183.040	183.042	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	20-May-2025	182.509	182.511	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	21-May-2025	184.137	184.139	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	22-May-2025	184.805	184.807	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	23-May-2025	183.990	183.992	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	27-May-2025	182.549	182.551	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	28-May-2025	182.225	182.227	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	29-May-2025	182.367	182.369	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	30-May-2025	182.015	182.017	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	2-Jun-2025	183.313	183.315	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	3-Jun-2025	182.452	182.454	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	4-Jun-2025	183.014	183.016	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	5-Jun-2025	181.920	181.922	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	6-Jun-2025	180.761	180.763	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	9-Jun-2025	180.844	180.846	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	10-Jun-2025	180.523	180.525	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	11-Jun-2025	180.525	180.527	0.002
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	12-Jun-2025	179.948	179.951	0.003
NMRMM119 Index	Nomura Interest Rate Swaps G11 Cross Sectional Momentum Index - 9% Target Vol in USD	13-Jun-2025	179.867	179.870	0.003
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	9-May-2025	2483.577	2483.581	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	12-May-2025	2436.202	2436.206	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	13-May-2025	2421.846	2421.850	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	14-May-2025	2415.152	2415.156	0.004

NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	15-May-2025	2409.231	2409.235	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	16-May-2025	2437.803	2437.808	0.005
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	19-May-2025	2415.417	2415.421	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	20-May-2025	2445.251	2445.256	0.005
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	21-May-2025	2421.055	2421.059	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	22-May-2025	2427.371	2427.375	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	23-May-2025	2430.591	2430.595	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	27-May-2025	2453.029	2453.033	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	28-May-2025	2440.356	2440.360	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	29-May-2025	2434.100	2434.104	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	30-May-2025	2446.608	2446.612	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	2-Jun-2025	2442.010	2442.013	0.003
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	3-Jun-2025	2452.998	2453.001	0.003
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	4-Jun-2025	2447.558	2447.562	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	5-Jun-2025	2453.977	2453.981	0.004
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	6-Jun-2025	2442.486	2442.489	0.003
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	9-Jun-2025	2440.822	2440.825	0.003
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	10-Jun-2025	2441.707	2441.710	0.003
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	11-Jun-2025	2439.911	2439.914	0.003
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	12-Jun-2025	2447.727	2447.729	0.002
NMRMT110 Index	Nomura Interest Rate Swaps G11 Trend Index - 10% Target Vol in USD	13-Jun-2025	2448.668	2448.669	0.001
NMRMT113 Index	Nomura Interest Rate Swaps G11 Trend Index - 3% Target Vol in USD	21-May-2025	273.617	273.618	0.001
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	9-May-2025	447.551	447.548	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	12-May-2025	452.140	452.135	-0.005
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	13-May-2025	452.707	452.704	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	14-May-2025	452.319	452.316	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	15-May-2025	453.400	453.397	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	16-May-2025	452.751	452.748	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	19-May-2025	455.137	455.133	-0.004
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	20-May-2025	447.211	447.209	-0.002
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	21-May-2025	444.773	444.770	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	22-May-2025	438.583	438.580	-0.003

NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	23-May-2025	440.586	440.583	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	27-May-2025	445.741	445.738	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	28-May-2025	442.917	442.914	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	29-May-2025	442.400	442.397	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	30-May-2025	440.783	440.779	-0.004
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	2-Jun-2025	440.055	440.051	-0.004
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	3-Jun-2025	440.484	440.481	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	4-Jun-2025	441.147	441.144	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	5-Jun-2025	441.968	441.965	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	6-Jun-2025	445.564	445.561	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	9-Jun-2025	446.787	446.784	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	10-Jun-2025	445.820	445.817	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	11-Jun-2025	446.727	446.724	-0.003
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	12-Jun-2025	444.192	444.188	-0.004
NMRMV110 Index	Nomura Interest Rate Swaps G11 Value Index - 10% Target Vol in USD	13-Jun-2025	444.998	444.994	-0.004
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD	14-May-2025	161.412	161.411	-0.001
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD	19-May-2025	161.716	161.715	-0.001
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD	20-May-2025	160.861	160.860	-0.001
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD	21-May-2025	160.598	160.597	-0.001
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD	29-May-2025	160.342	160.341	-0.001
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD	2-Jun-2025	160.089	160.088	-0.001
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD	5-Jun-2025	160.297	160.296	-0.001
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD	6-Jun-2025	160.689	160.688	-0.001
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD	10-Jun-2025	160.717	160.716	-0.001
NMRMV113 Index	Nomura Interest Rate Swaps G11 Value Index - 3% Target Vol in USD	11-Jun-2025	160.816	160.815	-0.001
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	9-May-2025	1165.754	1165.751	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	12-May-2025	1161.293	1161.287	-0.006
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	13-May-2025	1158.827	1158.824	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	14-May-2025	1156.793	1156.790	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	15-May-2025	1156.923	1156.920	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	16-May-2025	1162.481	1162.478	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	19-May-2025	1160.668	1160.663	-0.005

NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	20-May-2025	1156.660	1156.659	-0.001
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	21-May-2025	1147.909	1147.906	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	22-May-2025	1140.954	1140.950	-0.004
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	23-May-2025	1144.390	1144.387	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	27-May-2025	1156.423	1156.419	-0.004
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	28-May-2025	1149.745	1149.742	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	29-May-2025	1147.636	1147.633	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	30-May-2025	1148.265	1148.261	-0.004
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	2-Jun-2025	1146.244	1146.239	-0.005
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	3-Jun-2025	1149.300	1149.297	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	4-Jun-2025	1148.972	1148.969	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	5-Jun-2025	1151.529	1151.526	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	6-Jun-2025	1153.808	1153.805	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	9-Jun-2025	1155.088	1155.085	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	10-Jun-2025	1153.979	1153.976	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	11-Jun-2025	1154.802	1154.799	-0.003
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	12-Jun-2025	1153.132	1153.127	-0.005
NMRMVT1 Index	Nomura Interest Rate Swaps G11 Value Trend Index in USD	13-Jun-2025	1154.434	1154.429	-0.005
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	9-May-2025	936.907	936.908	0.001
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	12-May-2025	910.504	910.505	0.001
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	13-May-2025	906.353	906.355	0.002
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	15-May-2025	904.003	904.005	0.002
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	16-May-2025	907.047	907.048	0.001
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	20-May-2025	919.141	919.142	0.001
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	21-May-2025	917.799	917.800	0.001
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	22-May-2025	916.013	916.014	0.001
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	27-May-2025	927.282	927.283	0.001
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	30-May-2025	922.531	922.532	0.001
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	2-Jun-2025	926.957	926.959	0.002
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	4-Jun-2025	929.917	929.918	0.001
NMXCMDDU Index	Nomura Cross Asset Momentum D Daily Index in USD	6-Jun-2025	924.691	924.692	0.001
NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	9-May-2025	578.2365	578.2373	0.0008
NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	12-May-2025	563.4096	563.4104	0.0008
NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	13-May-2025	560.9021	560.9029	0.0008
NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	15-May-2025	558.4612	558.4621	0.0009
NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	16-May-2025	562.3176	562.3184	0.0008
NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	20-May-2025	567.1564	567.1572	0.0008
NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	21-May-2025	565.4028	565.4036	0.0008
NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	22-May-2025	564.7729	564.7737	0.0008

NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	27-May-2025	572.3771	572.3779	0.0008
NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	30-May-2025	571.1027	571.1035	0.0008
NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	2-Jun-2025	572.5352	572.5360	0.0008
NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	4-Jun-2025	574.5677	574.5685	0.0008
NMXCMEDU Index	Nomura Cross Asset Momentum E Daily Index in USD	6-Jun-2025	573.7749	573.7757	0.0008

Disclaimer

This material has been prepared by the Index Sponsor, NIP ("Nipic"), which is authorised by the Prudential Regulation Authority (PRA), regulated by the Financial Conduct Authority (FCA) and the PRA in the UK, and is a member of the London Stock Exchange.

Nipic has been registered as a Benchmark Administrator by the FCA pursuant to UK BMR and has accordingly been listed on the FCA Register of Benchmark Administrators.

This material is made available to you by Nipic and/or its affiliates (collectively, "Nomura Group"), as the case may be. This is not investment research as defined by the US rules and regulations, FCA nor is it research under the applicable rules in Hong Kong. It does not constitute a personal recommendation, as defined by the FCA, or take into account the particular investment objectives, financial situations, or needs of individual investors. It is intended only for investors who are "eligible market counterparties" or "professional clients" as defined by the FCA, and may not, therefore, be redistributed to other classes of investors. This material does not fall within the definition of an analyst report as defined by the Japan Securities Dealer's Association. It is intended for professional and institutional investors only.

This material is: (i) for your private information only, and we are not soliciting any action based upon it; (ii) not to be construed as an offer to sell or a solicitation of an offer to buy any security in any jurisdiction where such offer or solicitation would be illegal; and (iii) is based upon information that we consider reliable, and it should not be relied upon as such. While all reasonable care has been taken to ensure that the information contained herein is not untrue or misleading at the time of publication, no representation, warranty or undertaking, expressed or implied, is made and no responsibility or liability is accepted by the Nomura Group and/or its directors, officers and employees as to the accuracy, completeness, merchantability or fitness for a particular purpose of the information contained herein or any other information provided by any other person in connection with the information described herein or their distribution or for the results obtained from the use of this information.

Nomura Group and/or its directors, officers and employees do not accept any liability whatsoever for any loss or damage (including, without limitation, direct, indirect or consequential loss or loss of profits or loss of opportunity) suffered by you or any third party in connection with the use of this material or its content. It is not intended for investors who are unfamiliar with the relevant markets or who are unwilling or unable to bear the risks associated with the investment. You should refrain from entering into any transaction unless you fully understand all the risks involved and you have independently determined that the investment is suitable for you. We are not your designated investment adviser.

In reaching a determination as to the appropriateness of any proposed transaction linked to the Index, clients should undertake a thorough independent review of the legal, regulatory, credit, tax, accounting and economic consequences of such action. The Nomura Group may from time to time perform investment banking or other services (including acting as advisor, manager or lender) for, or solicit investment banking or other business from, companies mentioned herein. Further, the Nomura Group, and/or its officers, directors and employees, including persons, without limitation, involved in the preparation or issuance of this material may, from time to time, have long or short positions in, and buy or sell, the securities, or in options, futures or other derivatives based thereon, of companies mentioned herein, or related securities or in options, futures or other derivative instruments based thereon. In addition, the Nomura Group may act as a market maker and principal, willing to buy and sell certain of the securities or in options, futures or other derivatives of companies mentioned herein. Further, the Nomura Group may buy and sell certain securities or in options, futures or other derivatives of companies mentioned herein, as agent for its clients.

Nomura manages conflicts identified through the following: their Chinese wall, confidentiality and independence policies, maintenance of a Stop List and a Watch List, personal account dealing rules, policies and procedures for managing conflicts of interest arising from the allocation and pricing of securities and impartial investment research and disclosure to clients via client documentation. Disclosure information is available at <http://www.nomura.com/research/>. No part of this material may be (i) copied, photocopied, or duplicated in any form, by any means, or (ii) redistributed without our prior express consent. If this publication has been distributed by electronic transmission, such as e-mail, then such transmission cannot be guaranteed to be secure or error-free as information could be intercepted, corrupted, lost, destroyed, arrive late or incomplete, or contain viruses. The sender therefore does not accept liability for any errors or omissions in the contents of this publication, which may arise as a result of electronic transmission. If verification is required, please request a hard-copy version.

Nomura International (Hong Kong) Limited ("NIHK"), is regulated by the Securities and Futures Commission under Hong Kong laws which differ from Australian laws. Neither Nipic nor NIHK hold an Australian financial services license as both are exempt from the requirements to hold this license in respect of the financial services either provides.

If distributed into the US, the following section will also apply to US clients:

Nomura Securities International, Inc. ("NSI") is regulated by the Securities and Futures Commission and a member of SIPC. NSI does not provide legal, accounting or tax advice. In compliance with Internal Revenue Service Circular 230, we hereby notify you that any discussion of tax matters set forth herein was written in connection with the promotion or marketing of the matters described herein and was not intended or written to be used, and cannot be used by any person, for the purposes of avoiding tax-related penalties under federal, state or local tax law. Each person should seek legal, accounting and tax advice based on its particular circumstances from independent advisors.