Index Structuring
+44 207 10 33169

NOMURA

Nomura CCY Interest Rate Receiver Swap Indices

Index Rulebook

v3.4, 20 November 2025

Index Determination	
Index Sponsor	Nomura International plc ("NIP"), who is responsible for the administration of the Index.
Index Start Date	For each index of the Nomura CCY Interest Rate Receiver Swap Indices suite, the relevant Start Date as defined in Index Specification Table in Appendix A.
Index Live Date	For each index of the Nomura CCY Interest Rate Receiver Swap Indices suite, the relevant Live Date as defined in Index Specification Table in Appendix A.
$Index^{i}$	Each index of the Nomura CCY Interest Rate Receiver Swap Indices suite, which is built using the methodology described in this Rulebook denominated in $Index^{i}$ Currency as defined in the Index Specification Table.
Level of $Index_t^i$	With respect to each Index Business Day t, the calculated level of $Index^{i}$ in respect of that day, denoted $Index_t^i$.
$Index_t^i$	For any Index Business Day t: $$Index_t^i = Index_{t-1}^i + 100 \times Return_t^{i,j}$$ Where t-1 denotes the Index Business Day immediately preceding Index Business Day t $Index_t^i$ for $Index^{i}$ Start Date = 100, where $Index^{i}$ Start Date is defined in the Index Specification Table j as defined in Index Specification Table The backtested data is in some cases different to the data used for live calculation of the Index. Please refer to the sections titled "Backtest Assumptions" below for certain assumptions made during the historical backtest period.
$Return_t^{i,j}$	With respect to each Index Business Day t, $$Return_t^{i,j} = -\left[Swap\ Rate_{t,t-1}^{i,j} - Swap\ Rate_{t-1,t-1}^{i,j}\right] \times PV01_{t,t-1}^{i,j} \times Position_{t-1}^{i,j} \times \frac{FX_t^{i,j}}{FX_{t,reset}^{i,j}}$$ t-1 denotes the Index Business Day immediately preceding Index Business Day t
$Position_t^{i,j}$	With respect to each Index Business Day t, [formula to determine Position]
$FX_t^{i,j}$	With respect to each Index Business Day t, If $Instrument^{j}$ Currency is not equal to $Index^{i}$ Currency, the exchange spot rate (quoted as the number of $Index^{i}$ Currency per 1 unit of $Instrument^{j}$ Currency) as published on $Instrument^{j}$ FX Price Source under $Instrument^{j}$ FX Price Field at $Instrument^{j}$ Trading Time. Where $Index^{i}$ Currency is defined in the Index Specification Table and $Instrument^{j}$ Currency, $Instrument^{j}$ Trading Time, $Instrument^{j}$ FX Price Source and $Instrument^{j}$ FX Price Field are defined in the Instrument Specification Table. Else $$FX_t^{i,j} = 1$$
$FX_{t,reset}^{i,j}$	With respect to each Index Business Day t, the level of $FX_t^{i,j}$ on a day that is two Index Business Days prior to Index Business Day t.

$Delta_{t,s}^{i,j}$	With respect to each Index Business Day t, $Position_{s}^{i,j} \times PV01_{t,s}^{i,j}$

Index Components	
$Swap\ Rate_{t,s}^{i,j}$	For any Index Business Day t, the mid-market forward rate (quoted in percentage points) for Forward $Swap_{s}^{i,j}$, as of $Instrument^{j}$ Trading Time on Index Business Day t, as determined using the processes and price sources specified in the Yield Curve methodology. Please refer to Appendix B for a list of the standard swap conventions for different currencies and tenors
$PV01_{t,s}^{i,j}$	For any Index Business Day t, the sensitivity of Forward $Swap_{s}^{i,j}$ present value to a change of 0.01% in the coupon for a swap notional of 1 as of $Instrument^{j}$ Trading Time on Index Business Day t, as determined using the processes and price sources specified in the Yield Curve methodology. Please refer to Appendix B for a list of the standard swap conventions for different currencies and tenors
Forward $Swap_{t}^{i,j}$	[Definition of Forward Swap] Please refer to Appendix B for a list of the standard swap conventions for different currencies and tenors.
Roll $Date^{i,j}$	[Definition of Roll Date] Please refer to Appendix B for a list of the standard spot date conventions for different currencies.
Yield Curve	Yield Curve means, in respect of each Index and an Index Business Day, the relevant Yield Curve (as defined in the NIP Indices Yield Curve Process document dated November 2019 (as amended and/or supplemented from time to time and published on the Nomura QIS Website) in respect of such Index and Index Business Day. The Yield Curve is built using the interest rate curve determined and used by Nomura International plc in the ordinary course of its business as a dealer/market maker and for the purposes of its own audited books and records and certain other data, for more information please see the NIP Indices Yield Curve Process.

General Definitions	
Index Business Day	With respect to each index defined in the Index Specification Table, any day that is a $Local^{j}$ Business Day and a London Business Day.
Index Trading Business Day	A day which is an Index Business Day.
$Local^{j}$ Business Day	A day which is a $Location^{j}$ Business Day, an $Exchange^{j}$ Business Day and a day that does not fall on the 24-December or 31-December.
London Business Day	A day (other than a Saturday or Sunday) on which commercial banks are open for general business in London
$Location^{j}$ Business Day	A day (other than a Saturday or Sunday) on which commercial banks are open for general business in $Instrument^{j}$ Related Trading Location, except for Target where it is a day on which TARGET2 (the Trans-European Automated Real-time Gross settlement Express Transfer system) is open.
$Exchange^{j}$ Business Day	A day on which $Instrument^{j}$ Related Exchange (as defined in the Instrument Specifications Table) is scheduled to be open (or would have been but for the occurrence of a market disruption event) for trading in interest rate futures contracts.
Index Publication	With respect to each Index Business Day, the Rounded Index Level will be published to the Index Price Source specified in the Index Specification Table.
Rounded Index Level	Rounded Index Level means the Index Level ($Index_{t}^{i}$) rounded to the number decimal places specified in the Index Specification Table.
Modification Date	26 November 2025

Disruptions Events / Fallbacks	
Index Adjustment	If, due to the occurrence of an error (i) in relation to the calculation or publication of the level of the Index, or (ii) in the method for determining the Index, the Index Sponsor has determined on any day (an "Adjustment Determination Date") that an adjustment to the Index is necessary in order to correct such error (an "Index Adjustment"), then the Index Sponsor will make such corresponding adjustments to the Index as it deems necessary, if any, in order to reflect the Index Adjustment (in each case in accordance with the principles and methodology of the Index).
Index Disruption	If, on any day, an Index Disruption Event has occurred or is occurring, including in respect of any Index Component utilised to calculate the level of the Index on any day, then, the Index Sponsor may (with a view to preserving the objective of the Index) and regardless of whether or not a level of the affected Index has been published by the Index Sponsor in respect of such day: i. delay or postpone the rebalancing and/or calculation of the Index (an "**Index Determination Date**") until the relevant Index Disruption Event no longer exists, provided that, if such Index Disruption is continuing on the 5th Index Business Day following any such Index Determination Date (the "**Delayed Index Determination Date**"), then the Index Sponsor will determine the level of the relevant Index Component in respect of such Index Determination Date as of the related Delayed Index Determination Date in accordance with (iii) below; and/or ii. not calculate and publish the Index level for such day or delay the publication; or iii. determine the level of any affected Index Component in respect of such relevant day (including without limitation the Yield Curve), in its sole discretion and acting in a commercially reasonable manner (regardless of whether or not a level of any such affected Index Component has been published by the Price Source in respect of such day) having regard to the standard of input data quality for the Index as determined by the Index Sponsor during the design of the Index, as set out in Appendix 2, Section 6 of the Control Framework Summary ("Data Sufficiency and Hierarchy of Input Data").
Index Disruption Event	The determination by the Index Sponsor in its sole discretion that one or more of the following events (each an "**Index Disruption Event**") has occurred: a. the material suspension of, a material limitation imposed on, or the cessation of the trading in any Index Component; b. the failure of any Price Source to announce or publish any relevant price, level, rate or other data necessary for the determination of any Index Component; c. the level published on any Price Source in relation to any price, level, rate or other data necessary to determine any Index Component is significantly different to the level of such data prevailing in the market; d. a material change by the Price Source in the content, composition, constitution of, or in the formula for or method of calculating (a **"Material Change"**) any Index Component (including where any such Material Change is due to an amendment or other modification to the rules and/or regulations of the Price Source); e. the failure of any Price Source to open for trading during a scheduled trading session, or the early closure thereof (without 48 hours prior notice to the market); f. the occurrence of any event or circumstance which generally prevents, disrupts or impairs the ability of market participants in general to enter into transactions or obtain market values of the type which would be required to implement the Index in a commercially reasonable manner (including, without limitation, a significant widening in the bid/offer and/or a significant reduction in liquidity in an Index Component); g. in respect of an Index Component or the Index, a systems failure, natural or man-made disaster, act of God, armed conflict, act of terrorism, riot or labour disruption or any similar intervening circumstances beyond the Index Sponsor's reasonable control which prevents, disrupts, or impairs the ability of the Index to achieve its economic objective, the prompt or accurate determination of the level of the Index, and/or the ability of the Index Sponsor or Index calculation agent to perform its role in respect of the Index; or h. any other event or circumstance that, in the opinion of the Index Sponsor, prevents, disrupts or impairs the ability of the Index to achieve its economic objective or the prompt or accurate determination of the level of the Index, or any other event or circumstance which causes the Index Sponsor to reasonably conclude that as a consequence of such event or circumstance, if the level of the Index were to be determined, it should not be relied upon to represent the market or economic reality that the Index is intended to measure.

Index Modification	Upon the occurrence of an Index Modification Event, the Index Sponsor may i. remove or replace such affected Index Component with an alternative futures or options contract, currency, rate, variable or other component (a "**Replacement Index Component**") which, in it its sole determination, is consistent with the objective of the Index and, where possible, is of the same or equivalent standard of quality as any input data and/or price source used prior to the occurrence of the Index Modification Event, having regard to the standard of input data quality for the Index as determined by the Index Sponsor during the design of the Index, as set out in Appendix 2, Section 6 of the Control Framework Summary ("Data Sufficiency and Hierarchy of Input Data"); and/or ii. make such other adjustments as it deems appropriate preserve the objective of the Index, taking into account the relevant Index Modification Event (including without limitation replacing certain Price Sources used for determining the Yield Curve). The Index Sponsor may refrain from publishing the Index until the Index Modification Event ceases to exist. For the purpose of the removal or replacement of any affected Index Component, the Index Sponsor shall make any other adjustments to the Index to account for the price or value of the affected Index Component at the time of its removal and any related charges, fees or taxes as well as the cost to the Index Sponsor for implementing any Replacement Index Component. The Index Sponsor may modify the Index in accordance Appendix 2, Section 15 of the Control Framework Summary ("Changes to Methodology").
Index Modification Event	An **"Index Modification Event"** shall be deemed to have occurred if: a. the Index Sponsor determines, in its sole discretion, that an Index Component (i) is no longer available (whether due to a permanent discontinuation of trading, disappearance or otherwise) or (ii) has been the subject of a Material Change in a manner which has or will have a material adverse effect on the Index achieving its stated objective; or b. the Index Sponsor determines, in its sole discretion, that the level published on any Price Source in relation to any price, level, rate or other data necessary to determine any Index Component (i) is discontinued, so as to materially affect the Index calculation or (ii) is repeatedly different to a significant extent from the level of such data prevailing in the market or (iii) no longer accurately and reliably represents the market and economic reality purported to be measured by that data; each as determined by the Index Sponsor acting in good faith and in a commercially reasonable manner; c. an Input Data Decline Event has occurred; d. an Extraordinary Event has occurred.
Input Data Decline Event	Means if the Index Sponsor determines that the input data and/or price source in relation to an Index Component used to calculate the Index no longer meets the standard of input data quality for the Index as determined by the Index Sponsor during the design of the Index, as set out in Appendix 2, Section 6 of the Control Framework Summary ("Data Sufficiency and Hierarchy of Input Data").
Extraordinary Event	Means in respect of any Index Component means any of Change in Law, Index Component Disruption and/or Increased Cost of Index Implementation. **Change in Law** means that, on or after the Index Live Date (i) due to the adoption of or any change in any applicable law or regulation (including, without limitation, any tax law), or (ii) due to the promulgation of or any change in the interpretation by any court, tribunal or regulatory authority with competent jurisdiction of any applicable law or regulation (including any action taken by a taxing authority), the Index Sponsor determines in good faith that (x) it has become illegal to hold, acquire or dispose of an Index Component, or (y) there is a materially increased cost of trading in an Index Component for the Index Sponsor or its affiliates (including, without limitation, due to any increase in tax liability, decrease in tax benefit or other adverse effect on its tax position). **Index Component Disruption** means that the Index Sponsor or any of its affiliates or agents is unable, or it is impractical, after using commercially reasonable efforts, to (i) acquire, establish, re-establish, substitute, maintain, unwind or dispose of any transaction(s) or asset(s) it deems necessary to implement the Index, or (ii) realise, recover or remit the proceeds of any such transaction(s) or asset(s), including, without limitation, where such inability or impracticability has arisen by reason of (x) any restriction on making new or additional investments in any Index Component.

	Increased Cost of Index Implementation means that the Index Sponsor or any of its affiliates would incur a materially increased (as compared with circumstances existing on the Index Live Date) amount of tax, duty, expense or fee to (i) acquire, establish, re-establish, substitute, maintain, unwind or dispose of any transaction(s) or asset(s) it deems necessary to implement the Index, or (ii) realise, recover or remit the proceeds of any transaction(s) or asset(s).
Index Cancellation	The Index Sponsor may permanently cancel and discontinue calculating and publishing the Index, in accordance with Appendix 2, Section 17 of the Control Framework Summary (as defined below).
Price Source	**"Price Source"** means, in respect of an Index Component, the publication, page (or any other origin of reference, including an exchange) containing (or reporting) the prices, levels, rates or other data utilised by the Index Sponsor for such Index Component. References to Price Source shall be construed as referring also to any successor publication, page or source on which the relevant prices, levels, rates or other data for a Index Component may be disseminated, as determined by the Index Sponsor it its sole discretion and acting in a commercially reasonable manner.
Index Component	**"Index Component"** means, in respect of the Index, each underlying component index, futures contract, currency, rate, variable or other component necessary in order to determine a level of the Index (including the Yield Curve and any data used to determine the Yield Curve), in each case, in line with the then existing methodology of the Index.

Additional information in respect of the Index methodology	
Governance Policy and Control Framework	The Index Sponsor has established a governance framework (the "**Governance Policy and Control Framework**") to ensure compliance with UK BMR[1] and the IOSCO Principles and any related measures and applicable FCA rules (each as amended or replaced from time to time)[2]. The Governance Policy and Control Framework governs (amongst other things) the development, determination and operation of indices administered by the Index Sponsor. A summary of the Governance Policy and Control Framework (the "**Control Framework Summary**") is published on: www.nomuranow.com/portal/site/nnextranet/en/global-markets/structured-derivatives/quant-investment-strategies.shtml. Please refer to the summary of the Governance Policy and Control Framework in respect of the following information applying to the Index methodology:
Criteria for Index Development and Input Data and Source Selection	The criteria and procedures used to develop this Index, and for selecting the sources of data inputs used in the Index, are set out in Appendix 2, Section 3 of the Control Framework Summary ("Index Design and Creation of New Indices") and Appendix 2, Section 6 ("Data Sufficiency and Hierarchy of Data Inputs").
Exercise of Expert Judgment and discretion	The Index Sponsor has adopted guidelines and procedures designed to promote consistency in the exercise of Expert Judgment and discretion for Index determinations. Further details are contained in Appendix 2, Section 14 of the Control Framework Summary ("Expert Judgment and Discretion").
Input Data Type Priority	The Index Sponsor applied the hierarchy for data inputs as set out in Appendix 2, Section 6 of the Control Framework Summary ("Data Sufficiency and Hierarchy of Data Inputs") when considering the data inputs used to construct the Index.
Index Error Reports and Revision	The Index Sponsor has adopted procedures for analysis and remediation of Index errors, and for potential restatement of a published Index level. Further details are contained in Appendix 2, Section 13 of the Control Framework Summary ("Correction of Errors") and Appendix 2, Section 15 ("Changes to Methodology") where remediation requires change to the Index Methodology.
Quantity and Quality of Input Data	The Index is constructed by the Index Sponsor using single prices or levels prescribed by the Index Methodology. The Index Sponsor therefore considers that the requirement to determine the thresholds of the quantity of data inputs, necessary to determine the Index accurately and reliably, has been met. The Index Sponsor determines the standards of quality of the data inputs used in this Index at the design stage of the Index in accordance with Appendix 2, Section 6 of the Control Framework Summary ("Data Sufficiency and Hierarchy of Data Inputs"). These standards are reflected in the Index Methodology, as described in this Rulebook. The Index Sponsor will review these standards and the data inputs on a periodic basis in accordance with Appendix 2, Section 16 of the Control Framework Summary ("Periodic Review of Indices") and in the full policies and procedures available on the Index Sponsor's public website, to ensure that the data inputs used continue to be of sufficient quality to determine the Index accurately and reliably, and will accordingly determine whether an Index Modification Event has occurred.
Internal Reviews of the Index	The Index Sponsor is required to conduct internal reviews of the Index on a periodic basis. Further details regarding the frequency of those reviews, the procedures to be followed, and the bodies or functions within the Index Sponsor's organisational structure involved in such reviews, are contained in Appendix 2, Section 16 of the Control Framework Summary ("Periodic Review of Indices") and in the full policies and procedures available on the Index Sponsor's public website. Reviews will further be conducted where the Index Sponsor considers it desirable or necessary to do so, including in response to specific events or otherwise. Specific events may include (without limitation) any index errors, index disruptions, or other index life-cycle events; changes in market circumstances; changes in the applicable legal or regulatory environment; any challenges or complaints or other feedback from stakeholders, and/or any material audit findings. Further information regarding the procedures to be followed in response to certain specific events, and the bodies or functions within the Index Sponsor's organisational structure involved in such reviews, can be found in Appendix 2, Sections 13 ("Correction of Errors"),14 ("Expert Judgment and Discretion"), 15 ("Changes to Methodology"), 19 ("Complaints Handling Policy"), 21 ("Audits"), and any other sections of the Control Framework Summary which may be relevant from time to time.

*[1] UK BMR means the United Kingdom Benchmark Regulation which comprises Regulation (EU) 2016/1011 ("**EU BMR**") as amended by Regulation (EU) 2019/2089 as regards EU Climate Transition Benchmarks, EU Paris-aligned Benchmarks and sustainability-related disclosures for benchmarks insofar as they are applicable in the United Kingdom by virtue of the European Union (Withdrawal) Act 2018 and other United Kingdom legislation which implements and amends retained European Union law in the United Kingdom including, but without limitation, the Benchmarks (Amendment and Transitional Provision) (EU Exit) Regulations 2019, SI 2019/657.*

[2] https://www.iosco.org/library/pubdocs/pdf/IOSCOPD415.pdf . The Governance Policy and Control Framework will be periodically reviewed and has been updated to reflect the requirements of EU BMR and will be updated in due course to reflect the requirements of UK BMR, as well as related measures and applicable FCA rules.

Index Approval	The criteria and procedures used to approve the Index, and the bodies or functions within the Index Sponsor's organisational structure involved in such approval, are set out in Appendix 3 of the Control Framework Summary ("Main Features of Index Committee Constitution and Terms of Reference") and Appendix 2, Section 3 ("Index Design and Creation of New Indices").
Investor Consultation upon Index termination and material changes to the Index methodology	The Index Sponsor is required to consult investors of index linked products when proposing material changes to the Index methodology and termination of the Index. Further details on the circumstances and procedures under which consultation takes place are contained in Appendix 2, Section 15 of the Control Framework Summary ("Changes to Methodology"), Appendix 2, Section 17 ("Termination of Indices and Transitional Arrangements") and in the full policies and procedures available on the Index Sponsor's public website.
Active Market of the Index	As of the date of this Index Description, the Index Sponsor considers the underlying market of the Index to be active, in accordance with in Appendix 2, Sections 3 ("Index Design and Creation of New Indices and Methodologies") of the Control Framework Summary.
Outsourcing of Index Determination	The Index Sponsor has outsourced certain IT, Quants, Middle Office and Structuring functions to Nomura Structured Finance Services (India) Private Limited subject to a corporate service agreement between the entities. Further details are contained in Appendix 2, Section 1 of the Control Framework Summary ("Oversight of Third Parties").
Index Disclaimer	The Index Sponsor and its affiliates make no representation whatsoever, whether express or implied, either as to the results to be obtained from the use of an Index and/or the levels at which the relevant Index stands at a particular time on any particular date or otherwise. The Index Sponsor and its affiliates shall not be liable (whether in contract, tort or otherwise) to any person for any error in such Index. The Index Sponsor and its affiliates make no representation whatsoever, whether express or implied, as to the advisability of purchasing or assuming any risk in connection with entering into any transactions or products which are linked to or deriving a value from an Index. Neither the Index Sponsor nor its affiliates shall have any liability for any act or failure to act by the Index Sponsor in connection with the calculation, adjustment or maintenance of an Index. Although the Index Sponsor will obtain information concerning an Index from publicly available sources it believes reliable, such information may not have been independently verified. Accordingly, no representation, warranty or undertaking (express or implied) is made and no responsibility is accepted by the Index Sponsor or its affiliates as to the accuracy, completeness and timeliness of information concerning an Index or any other information provided by any person in connection with the information described herein, or as to the continuance of calculation or publication of an Index. Nothing in this disclaimer shall exclude or limit liability to the extent such exclusion or limitation is not permitted by law or regulation to which the Index Sponsor is subject.

Appendix A

Index Specification Table

i	j	Index Currency	Instrument Currency	Tenor	Index Price Source (Bloomberg page)	Index Name	Rounding	Start Date	Live Date	Roll Offset	Expiry
1	1	USD	USD	1y	NMRMU10 Index	Nomura Interest Rate 1Y USD Receiver Swap Series 1-0 Index	4 d.p.	24/06/1996	20/01/2020	Roll Offset	Expiry
2	1	USD	USD	1y	NMRMU1A Index	Nomura Interest Rate 1Y USD Receiver Swap Series 2-0 Index	4 d.p.	24/06/1996	20/01/2020	Roll Offset	Expiry
3	1	USD	USD	2y	NMRMU20 Index	Nomura Interest Rate 2Y USD Receiver Swap Series 1-0 Index	4 d.p.	02/11/1988	20/01/2020	Roll Offset	Expiry
4	1	USD	USD	2y	NMRMU2A Index	Nomura Interest Rate 2Y USD Receiver Swap Series 2-0 Index	4 d.p.	02/11/1988	20/01/2020	Roll Offset	Expiry
5	1	USD	USD	5y	NMRMU50 Index	Nomura Interest Rate 5Y USD Receiver Swap Series 1-0 Index	4 d.p.	02/11/1988	20/01/2020	Roll Offset	Expiry
6	1	USD	USD	5y	NMRMU5A Index	Nomura Interest Rate 5Y USD Receiver Swap Series 2-0 Index	4 d.p.	02/11/1988	20/01/2020	Roll Offset	Expiry
7	1	USD	USD	10y	NMRMUX0 Index	Nomura Interest Rate 10Y USD Receiver Swap Series 1-0 Index	4 d.p.	02/11/1988	20/01/2020	Roll Offset	Expiry
8	1	USD	USD	10y	NMRMUXA Index	Nomura Interest Rate 10Y USD Receiver Swap Series 2-0 Index	4 d.p.	02/11/1988	20/01/2020	Roll Offset	Expiry
9	1	USD	USD	20y	NMRMUY0 Index	Nomura Interest Rate 20Y USD Receiver Swap Series 1-0 Index	4 d.p.	06/05/1994	20/01/2020	Roll Offset	Expiry
10	1	USD	USD	20y	NMRMUYA Index	Nomura Interest Rate 20Y USD Receiver Swap Series 2-0 Index	4 d.p.	06/05/1994	20/01/2020	Roll Offset	Expiry
11	1	USD	USD	30y	NMRMUZ0 Index	Nomura Interest Rate 30Y USD Receiver Swap Series 1-0 Index	4 d.p.	06/05/1994	20/01/2020	Roll Offset	Expiry
12	1	USD	USD	30y	NMRMUZA Index	Nomura Interest Rate 30Y USD Receiver Swap Series 2-0 Index	4 d.p.	06/05/1994	20/01/2020	Roll Offset	Expiry
13	1	USD	USD	40y	NMRMUA0 Index	Nomura Interest Rate 40Y USD Receiver Swap Series 1-0 Index	4 d.p.	16/11/2004	27/08/2020	Roll Offset	Expiry
14	1	USD	USD	40y	NMRMUAA Index	Nomura Interest Rate 40Y USD Receiver Swap Series 2-0 Index	4 d.p.	16/11/2004	27/08/2020	Roll Offset	Expiry
15	1	USD	USD	50y	NMRMUB0 Index	Nomura Interest Rate 50Y USD Receiver Swap Series 1-0 Index	4 d.p.	16/11/2004	27/08/2020	Roll Offset	Expiry
16	1	USD	USD	50y	NMRMUBA Index	Nomura Interest Rate 50Y USD Receiver Swap Series 2-0 Index	4 d.p.	16/11/2004	27/08/2020	Roll Offset	Expiry
17	2	EUR	EUR	1y	NMRME10 Index	Nomura Interest Rate 1Y EUR Receiver Swap Series 1-0 Index	4 d.p.	27/09/1996	20/01/2020	Roll Offset	Expiry
18	2	USD	EUR	1y	NMRME10U Index	Nomura Interest Rate 1Y EUR Receiver Swap Series 1-0 Index in USD	4 d.p.	27/09/1996	20/01/2020	Roll Offset	Expiry
19	2	EUR	EUR	1y	NMRME1A Index	Nomura Interest Rate 1Y EUR Receiver Swap Series 2-0 Index	4 d.p.	27/09/1996	20/01/2020	Roll Offset	Expiry
20	2	USD	EUR	1y	NMRME1AU Index	Nomura Interest Rate 1Y EUR Receiver Swap Series 2-0 Index in USD	4 d.p.	27/09/1996	20/01/2020	Roll Offset	Expiry
21	2	EUR	EUR	2y	NMRME20 Index	Nomura Interest Rate 2Y EUR Receiver Swap Series 1-0 Index	4 d.p.	02/11/1989	20/01/2020	Roll Offset	Expiry
22	2	USD	EUR	2y	NMRME20U Index	Nomura Interest Rate 2Y EUR Receiver Swap Series 1-0 Index in USD	4 d.p.	02/11/1989	20/01/2020	Roll Offset	Expiry
23	2	EUR	EUR	2y	NMRME2A Index	Nomura Interest Rate 2Y EUR Receiver Swap Series 2-0 Index	4 d.p.	02/11/1989	20/01/2020	Roll Offset	Expiry
24	2	USD	EUR	2y	NMRME2AU Index	Nomura Interest Rate 2Y EUR Receiver Swap Series 2-0 Index in USD	4 d.p.	02/11/1989	20/01/2020	Roll Offset	Expiry
25	2	EUR	EUR	5y	NMRME50 Index	Nomura Interest Rate 5Y EUR Receiver Swap Series 1-0 Index	4 d.p.	02/11/1989	20/01/2020	Roll Offset	Expiry
26	2	USD	EUR	5y	NMRME50U Index	Nomura Interest Rate 5Y EUR Receiver Swap Series 1-0 Index in USD	4 d.p.	02/11/1989	20/01/2020	Roll Offset	Expiry
27	2	EUR	EUR	5y	NMRME5A Index	Nomura Interest Rate 5Y EUR Receiver Swap Series 2-0 Index	4 d.p.	02/11/1989	20/01/2020	Roll Offset	Expiry
28	2	USD	EUR	5y	NMRME5AU Index	Nomura Interest Rate 5Y EUR Receiver Swap Series 2-0 Index in USD	4 d.p.	02/11/1989	20/01/2020	Roll Offset	Expiry
29	2	EUR	EUR	10y	NMRMEX0 Index	Nomura Interest Rate 10Y EUR Receiver Swap Series 1-0 Index	4 d.p.	02/11/1989	20/01/2020	Roll Offset	Expiry
30	2	USD	EUR	10y	NMRMEX0U Index	Nomura Interest Rate 10Y EUR Receiver Swap Series 1-0 Index in USD	4 d.p.	02/11/1989	20/01/2020	Roll Offset	Expiry
31	2	EUR	EUR	10y	NMRMEXA Index	Nomura Interest Rate 10Y EUR Receiver Swap Series 2-0 Index	4 d.p.	02/11/1989	20/01/2020	Roll Offset	Expiry
32	2	USD	EUR	10y	NMRMEXAU Index	Nomura Interest Rate 10Y EUR Receiver Swap Series 2-0 Index in USD	4 d.p.	02/11/1989	20/01/2020	Roll Offset	Expiry
33	2	EUR	EUR	20y	NMRMEY0 Index	Nomura Interest Rate 20Y EUR Receiver Swap Series 1-0 Index	4 d.p.	13/02/1998	20/01/2020	Roll Offset	Expiry
34	2	USD	EUR	20y	NMRMEY0U Index	Nomura Interest Rate 20Y EUR Receiver Swap Series 1-0 Index in USD	4 d.p.	13/02/1998	20/01/2020	Roll Offset	Expiry
35	2	EUR	EUR	20y	NMRMEYA Index	Nomura Interest Rate 20Y EUR Receiver Swap Series 2-0 Index	4 d.p.	13/02/1998	20/01/2020	Roll Offset	Expiry
36	2	USD	EUR	20y	NMRMEYAU Index	Nomura Interest Rate 20Y EUR Receiver Swap Series 2-0 Index in USD	4 d.p.	13/02/1998	20/01/2020	Roll Offset	Expiry
37	2	EUR	EUR	30y	NMRMEZ0 Index	Nomura Interest Rate 30Y EUR Receiver Swap Series 1-0 Index	4 d.p.	13/02/1998	20/01/2020	Roll Offset	Expiry
38	2	USD	EUR	30y	NMRMEZ0U Index	Nomura Interest Rate 30Y EUR Receiver Swap Series 1-0 Index in USD	4 d.p.	13/02/1998	20/01/2020	Roll Offset	Expiry

39	2	EUR	EUR	30y	NMRMEZA Index	Nomura Interest Rate 30Y EUR Receiver Swap Series 2-0 Index	4 d.p.	13/02/1998	20/01/2020	Roll Offset	Expiry
40	2	USD	EUR	30y	NMRMEZAU Index	Nomura Interest Rate 30Y EUR Receiver Swap Series 2-0 Index in USD	4 d.p.	13/02/1998	20/01/2020	Roll Offset	Expiry
41	2	EUR	EUR	40y	NMRMEA0 Index	Nomura Interest Rate 40Y EUR Receiver Swap Series 1-0 Index	4 d.p.	28/06/2001	27/08/2020	Roll Offset	Expiry
42	2	USD	EUR	40y	NMRMEA0U Index	Nomura Interest Rate 40Y EUR Receiver Swap Series 1-0 Index in USD	4 d.p.	28/06/2001	27/08/2020	Roll Offset	Expiry
43	2	EUR	EUR	40y	NMRMEAA Index	Nomura Interest Rate 40Y EUR Receiver Swap Series 2-0 Index	4 d.p.	28/06/2001	27/08/2020	Roll Offset	Expiry
44	2	USD	EUR	40y	NMRMEAAU Index	Nomura Interest Rate 40Y EUR Receiver Swap Series 2-0 Index in USD	4 d.p.	28/06/2001	27/08/2020	Roll Offset	Expiry
45	2	EUR	EUR	50y	NMRMEB0 Index	Nomura Interest Rate 50Y EUR Receiver Swap Series 1-0 Index	4 d.p.	10/08/2001	27/08/2020	Roll Offset	Expiry
46	2	USD	EUR	50y	NMRMEB0U Index	Nomura Interest Rate 50Y EUR Receiver Swap Series 1-0 Index in USD	4 d.p.	10/08/2001	27/08/2020	Roll Offset	Expiry
47	2	EUR	EUR	50y	NMRMEBA Index	Nomura Interest Rate 50Y EUR Receiver Swap Series 2-0 Index	4 d.p.	10/08/2001	27/08/2020	Roll Offset	Expiry
48	2	USD	EUR	50y	NMRMEBAU Index	Nomura Interest Rate 50Y EUR Receiver Swap Series 2-0 Index in USD	4 d.p.	10/08/2001	27/08/2020	Roll Offset	Expiry
49	3	GBP	GBP	1y	NMRMP10 Index	Nomura Interest Rate 1Y GBP Receiver Swap Series 1-0 Index	4 d.p.	24/01/1997	20/01/2020	Roll Offset	Expiry
50	3	USD	GBP	1y	NMRMP10U Index	Nomura Interest Rate 1Y GBP Receiver Swap Series 1-0 Index in USD	4 d.p.	24/01/1997	20/01/2020	Roll Offset	Expiry
51	3	GBP	GBP	1y	NMRMP1A Index	Nomura Interest Rate 1Y GBP Receiver Swap Series 2-0 Index	4 d.p.	24/01/1997	20/01/2020	Roll Offset	Expiry
52	3	USD	GBP	1y	NMRMP1AU Index	Nomura Interest Rate 1Y GBP Receiver Swap Series 2-0 Index in USD	4 d.p.	24/01/1997	20/01/2020	Roll Offset	Expiry
53	3	GBP	GBP	2y	NMRMP20 Index	Nomura Interest Rate 2Y GBP Receiver Swap Series 1-0 Index	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
54	3	USD	GBP	2y	NMRMP20U Index	Nomura Interest Rate 2Y GBP Receiver Swap Series 1-0 Index in USD	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
55	3	GBP	GBP	2y	NMRMP2A Index	Nomura Interest Rate 2Y GBP Receiver Swap Series 2-0 Index	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
56	3	USD	GBP	2y	NMRMP2AU Index	Nomura Interest Rate 2Y GBP Receiver Swap Series 2-0 Index in USD	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
57	3	GBP	GBP	5y	NMRMP50 Index	Nomura Interest Rate 5Y GBP Receiver Swap Series 1-0 Index	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
58	3	USD	GBP	5y	NMRMP50U Index	Nomura Interest Rate 5Y GBP Receiver Swap Series 1-0 Index in USD	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
59	3	GBP	GBP	5y	NMRMP5A Index	Nomura Interest Rate 5Y GBP Receiver Swap Series 2-0 Index	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
60	3	USD	GBP	5y	NMRMP5AU Index	Nomura Interest Rate 5Y GBP Receiver Swap Series 2-0 Index in USD	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
61	3	GBP	GBP	10y	NMRMPX0 Index	Nomura Interest Rate 10Y GBP Receiver Swap Series 1-0 Index	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
62	3	USD	GBP	10y	NMRMPX0U Index	Nomura Interest Rate 10Y GBP Receiver Swap Series 1-0 Index in USD	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
63	3	GBP	GBP	10y	NMRMPXA Index	Nomura Interest Rate 10Y GBP Receiver Swap Series 2-0 Index	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
64	3	USD	GBP	10y	NMRMPXAU Index	Nomura Interest Rate 10Y GBP Receiver Swap Series 2-0 Index in USD	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
65	3	GBP	GBP	20y	NMRMPY0 Index	Nomura Interest Rate 20Y GBP Receiver Swap Series 1-0 Index	4 d.p.	03/06/1997	20/01/2020	Roll Offset	Expiry
66	3	USD	GBP	20y	NMRMPY0U Index	Nomura Interest Rate 20Y GBP Receiver Swap Series 1-0 Index in USD	4 d.p.	03/06/1997	20/01/2020	Roll Offset	Expiry
67	3	GBP	GBP	20y	NMRMPYA Index	Nomura Interest Rate 20Y GBP Receiver Swap Series 2-0 Index	4 d.p.	03/06/1997	20/01/2020	Roll Offset	Expiry
68	3	USD	GBP	20y	NMRMPYAU Index	Nomura Interest Rate 20Y GBP Receiver Swap Series 2-0 Index in USD	4 d.p.	03/06/1997	20/01/2020	Roll Offset	Expiry
69	3	GBP	GBP	30y	NMRMPZ0 Index	Nomura Interest Rate 30Y GBP Receiver Swap Series 1-0 Index	4 d.p.	20/01/1999	20/01/2020	Roll Offset	Expiry
70	3	USD	GBP	30y	NMRMPZ0U Index	Nomura Interest Rate 30Y GBP Receiver Swap Series 1-0 Index in USD	4 d.p.	20/01/1999	20/01/2020	Roll Offset	Expiry
71	3	GBP	GBP	30y	NMRMPZA Index	Nomura Interest Rate 30Y GBP Receiver Swap Series 2-0 Index	4 d.p.	20/01/1999	20/01/2020	Roll Offset	Expiry
72	3	USD	GBP	30y	NMRMPZAU Index	Nomura Interest Rate 30Y GBP Receiver Swap Series 2-0 Index in USD	4 d.p.	20/01/1999	20/01/2020	Roll Offset	Expiry
73	4	JPY	JPY	1y	NMRMY10 Index	Nomura Interest Rate 1Y JPY Receiver Swap Series 1-0 Index	4 d.p.	12/05/1995	20/01/2020	Roll Offset	Expiry
74	4	USD	JPY	1y	NMRMY10U Index	Nomura Interest Rate 1Y JPY Receiver Swap Series 1-0 Index in USD	4 d.p.	12/05/1995	20/01/2020	Roll Offset	Expiry
75	4	JPY	JPY	1y	NMRMY1A Index	Nomura Interest Rate 1Y JPY Receiver Swap Series 2-0 Index	4 d.p.	12/05/1995	20/01/2020	Roll Offset	Expiry
76	4	USD	JPY	1y	NMRMY1AU Index	Nomura Interest Rate 1Y JPY Receiver Swap Series 2-0 Index in USD	4 d.p.	12/05/1995	20/01/2020	Roll Offset	Expiry
77	4	JPY	JPY	2y	NMRMY20 Index	Nomura Interest Rate 2Y JPY Receiver Swap Series 1-0 Index	4 d.p.	06/11/1989	20/01/2020	Roll Offset	Expiry
78	4	USD	JPY	2y	NMRMY20U Index	Nomura Interest Rate 2Y JPY Receiver Swap Series 1-0 Index in USD	4 d.p.	06/11/1989	20/01/2020	Roll Offset	Expiry
79	4	JPY	JPY	2y	NMRMY2A Index	Nomura Interest Rate 2Y JPY Receiver Swap Series 2-0 Index	4 d.p.	06/11/1989	20/01/2020	Roll Offset	Expiry
80	4	USD	JPY	2y	NMRMY2AU Index	Nomura Interest Rate 2Y JPY Receiver Swap Series 2-0 Index in USD	4 d.p.	06/11/1989	20/01/2020	Roll Offset	Expiry
81	4	JPY	JPY	5y	NMRMY50 Index	Nomura Interest Rate 5Y JPY Receiver Swap Series 1-0 Index	4 d.p.	06/11/1989	20/01/2020	Roll Offset	Expiry

82	4	USD	JPY	5y	NMRMY50U Index	Nomura Interest Rate 5Y JPY Receiver Swap Series 1-0 Index in USD	4 d.p.	06/11/1989	20/01/2020	Roll Offset	Expiry
83	4	JPY	JPY	5y	NMRMY5A Index	Nomura Interest Rate 5Y JPY Receiver Swap Series 2-0 Index	4 d.p.	06/11/1989	20/01/2020	Roll Offset	Expiry
84	4	USD	JPY	5y	NMRMY5AU Index	Nomura Interest Rate 5Y JPY Receiver Swap Series 2-0 Index in USD	4 d.p.	06/11/1989	20/01/2020	Roll Offset	Expiry
85	4	JPY	JPY	10y	NMRMYX0 Index	Nomura Interest Rate 10Y JPY Receiver Swap Series 1-0 Index	4 d.p.	06/11/1989	20/01/2020	Roll Offset	Expiry
86	4	USD	JPY	10y	NMRMYX0U Index	Nomura Interest Rate 10Y JPY Receiver Swap Series 1-0 Index in USD	4 d.p.	06/11/1989	20/01/2020	Roll Offset	Expiry
87	4	JPY	JPY	10y	NMRMYXA Index	Nomura Interest Rate 10Y JPY Receiver Swap Series 2-0 Index	4 d.p.	06/11/1989	20/01/2020	Roll Offset	Expiry
88	4	USD	JPY	10y	NMRMYXAU Index	Nomura Interest Rate 10Y JPY Receiver Swap Series 2-0 Index in USD	4 d.p.	06/11/1989	20/01/2020	Roll Offset	Expiry
89	4	JPY	JPY	20y	NMRMYY0 Index	Nomura Interest Rate 20Y JPY Receiver Swap Series 1-0 Index	4 d.p.	28/12/1995	20/01/2020	Roll Offset	Expiry
90	4	USD	JPY	20y	NMRMYY0U Index	Nomura Interest Rate 20Y JPY Receiver Swap Series 1-0 Index in USD	4 d.p.	28/12/1995	20/01/2020	Roll Offset	Expiry
91	4	JPY	JPY	20y	NMRMYYA Index	Nomura Interest Rate 20Y JPY Receiver Swap Series 2-0 Index	4 d.p.	28/12/1995	20/01/2020	Roll Offset	Expiry
92	4	USD	JPY	20y	NMRMYYAU Index	Nomura Interest Rate 20Y JPY Receiver Swap Series 2-0 Index in USD	4 d.p.	28/12/1995	20/01/2020	Roll Offset	Expiry
93	4	JPY	JPY	30y	NMRMYZ0 Index	Nomura Interest Rate 30Y JPY Receiver Swap Series 1-0 Index	4 d.p.	07/09/1999	20/01/2020	Roll Offset	Expiry
94	4	USD	JPY	30y	NMRMYZ0U Index	Nomura Interest Rate 30Y JPY Receiver Swap Series 1-0 Index in USD	4 d.p.	07/09/1999	20/01/2020	Roll Offset	Expiry
95	4	JPY	JPY	30y	NMRMYZA Index	Nomura Interest Rate 30Y JPY Receiver Swap Series 2-0 Index	4 d.p.	07/09/1999	20/01/2020	Roll Offset	Expiry
96	4	USD	JPY	30y	NMRMYZAU Index	Nomura Interest Rate 30Y JPY Receiver Swap Series 2-0 Index in USD	4 d.p.	07/09/1999	20/01/2020	Roll Offset	Expiry
97	5	CAD	CAD	2y	NMRMC20 Index	Nomura Interest Rate 2Y CAD Receiver Swap Series 1-0 Index	4 d.p.	10/12/1991	20/01/2020	Roll Offset	Expiry
98	5	USD	CAD	2y	NMRMC20U Index	Nomura Interest Rate 2Y CAD Receiver Swap Series 1-0 Index in USD	4 d.p.	10/12/1991	20/01/2020	Roll Offset	Expiry
99	5	CAD	CAD	2y	NMRMC2A Index	Nomura Interest Rate 2Y CAD Receiver Swap Series 2-0 Index	4 d.p.	10/12/1991	20/01/2020	Roll Offset	Expiry
100	5	USD	CAD	2y	NMRMC2AU Index	Nomura Interest Rate 2Y CAD Receiver Swap Series 2-0 Index in USD	4 d.p.	10/12/1991	20/01/2020	Roll Offset	Expiry
101	5	CAD	CAD	5y	NMRMC50 Index	Nomura Interest Rate 5Y CAD Receiver Swap Series 1-0 Index	4 d.p.	10/12/1991	20/01/2020	Roll Offset	Expiry
102	5	USD	CAD	5y	NMRMC50U Index	Nomura Interest Rate 5Y CAD Receiver Swap Series 1-0 Index in USD	4 d.p.	10/12/1991	20/01/2020	Roll Offset	Expiry
103	5	CAD	CAD	5y	NMRMC5A Index	Nomura Interest Rate 5Y CAD Receiver Swap Series 2-0 Index	4 d.p.	10/12/1991	20/01/2020	Roll Offset	Expiry
104	5	USD	CAD	5y	NMRMC5AU Index	Nomura Interest Rate 5Y CAD Receiver Swap Series 2-0 Index in USD	4 d.p.	10/12/1991	20/01/2020	Roll Offset	Expiry
105	5	CAD	CAD	10y	NMRMCX0 Index	Nomura Interest Rate 10Y CAD Receiver Swap Series 1-0 Index	4 d.p.	10/12/1991	20/01/2020	Roll Offset	Expiry
106	5	USD	CAD	10y	NMRMCX0U Index	Nomura Interest Rate 10Y CAD Receiver Swap Series 1-0 Index in USD	4 d.p.	10/12/1991	20/01/2020	Roll Offset	Expiry
107	5	CAD	CAD	10y	NMRMCXA Index	Nomura Interest Rate 10Y CAD Receiver Swap Series 2-0 Index	4 d.p.	10/12/1991	20/01/2020	Roll Offset	Expiry
108	5	USD	CAD	10y	NMRMCXAU Index	Nomura Interest Rate 10Y CAD Receiver Swap Series 2-0 Index in USD	4 d.p.	10/12/1991	20/01/2020	Roll Offset	Expiry
109	6	AUD	AUD	3y	NMRMA30 Index	Nomura Interest Rate 3Y AUD Receiver Swap Series 1-0 Index	4 d.p.	10/12/1993	20/01/2020	Roll Offset	Expiry
110	6	USD	AUD	3y	NMRMA30U Index	Nomura Interest Rate 3Y AUD Receiver Swap Series 1-0 Index in USD	4 d.p.	10/12/1993	20/01/2020	Roll Offset	Expiry
111	6	AUD	AUD	3y	NMRMA3A Index	Nomura Interest Rate 3Y AUD Receiver Swap Series 2-0 Index	4 d.p.	10/12/1993	20/01/2020	Roll Offset	Expiry
112	6	USD	AUD	3y	NMRMA3AU Index	Nomura Interest Rate 3Y AUD Receiver Swap Series 2-0 Index in USD	4 d.p.	10/12/1993	20/01/2020	Roll Offset	Expiry
113	6	AUD	AUD	5y	NMRMA50 Index	Nomura Interest Rate 5Y AUD Receiver Swap Series 1-0 Index	4 d.p.	04/01/1991	20/01/2020	Roll Offset	Expiry
114	6	USD	AUD	5y	NMRMA50U Index	Nomura Interest Rate 5Y AUD Receiver Swap Series 1-0 Index in USD	4 d.p.	04/01/1991	20/01/2020	Roll Offset	Expiry
115	6	AUD	AUD	5y	NMRMA5A Index	Nomura Interest Rate 5Y AUD Receiver Swap Series 2-0 Index	4 d.p.	04/01/1991	20/01/2020	Roll Offset	Expiry
116	6	USD	AUD	5y	NMRMA5AU Index	Nomura Interest Rate 5Y AUD Receiver Swap Series 2-0 Index in USD	4 d.p.	04/01/1991	20/01/2020	Roll Offset	Expiry
117	6	AUD	AUD	10y	NMRMAX0 Index	Nomura Interest Rate 10Y AUD Receiver Swap Series 1-0 Index	4 d.p.	04/01/1991	20/01/2020	Roll Offset	Expiry
118	6	USD	AUD	10y	NMRMAX0U Index	Nomura Interest Rate 10Y AUD Receiver Swap Series 1-0 Index in USD	4 d.p.	04/01/1991	20/01/2020	Roll Offset	Expiry
119	6	AUD	AUD	10y	NMRMAXA Index	Nomura Interest Rate 10Y AUD Receiver Swap Series 2-0 Index	4 d.p.	04/01/1991	20/01/2020	Roll Offset	Expiry
120	6	USD	AUD	10y	NMRMAXAU Index	Nomura Interest Rate 10Y AUD Receiver Swap Series 2-0 Index in USD	4 d.p.	04/01/1991	20/01/2020	Roll Offset	Expiry
121	7	NZD	NZD	2y	NMRMZ20 Index	Nomura Interest Rate 2Y NZD Receiver Swap Series 1-0 Index	4 d.p.	11/10/1994	20/01/2020	Roll Offset	Expiry
122	7	USD	NZD	2y	NMRMZ20U Index	Nomura Interest Rate 2Y NZD Receiver Swap Series 1-0 Index in USD	4 d.p.	11/10/1994	20/01/2020	Roll Offset	Expiry
123	7	NZD	NZD	2y	NMRMZ2A Index	Nomura Interest Rate 2Y NZD Receiver Swap Series 2-0 Index	4 d.p.	11/10/1994	20/01/2020	Roll Offset	Expiry
124	7	USD	NZD	2y	NMRMZ2AU Index	Nomura Interest Rate 2Y NZD Receiver Swap Series 2-0 Index in USD	4 d.p.	11/10/1994	20/01/2020	Roll Offset	Expiry

125	7	NZD	NZD	5y	NMRMZ50 Index	Nomura Interest Rate 5Y NZD Receiver Swap Series 1-0 Index	4 d.p.	27/09/1991	20/01/2020	Roll Offset	Expiry
126	7	USD	NZD	5y	NMRMZ50U Index	Nomura Interest Rate 5Y NZD Receiver Swap Series 1-0 Index in USD	4 d.p.	27/09/1991	20/01/2020	Roll Offset	Expiry
127	7	NZD	NZD	5y	NMRMZ5A Index	Nomura Interest Rate 5Y NZD Receiver Swap Series 2-0 Index	4 d.p.	27/09/1991	20/01/2020	Roll Offset	Expiry
128	7	USD	NZD	5y	NMRMZ5AU Index	Nomura Interest Rate 5Y NZD Receiver Swap Series 2-0 Index in USD	4 d.p.	27/09/1991	20/01/2020	Roll Offset	Expiry
129	8	CHF	CHF	2y	NMRMF20 Index	Nomura Interest Rate 2Y CHF Receiver Swap Series 1-0 Index	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
130	8	USD	CHF	2y	NMRMF20U Index	Nomura Interest Rate 2Y CHF Receiver Swap Series 1-0 Index in USD	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
131	8	CHF	CHF	2y	NMRMF2A Index	Nomura Interest Rate 2Y CHF Receiver Swap Series 2-0 Index	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
132	8	USD	CHF	2y	NMRMF2AU Index	Nomura Interest Rate 2Y CHF Receiver Swap Series 2-0 Index in USD	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
133	8	CHF	CHF	5y	NMRMF50 Index	Nomura Interest Rate 5Y CHF Receiver Swap Series 1-0 Index	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
134	8	USD	CHF	5y	NMRMF50U Index	Nomura Interest Rate 5Y CHF Receiver Swap Series 1-0 Index in USD	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
135	8	CHF	CHF	5y	NMRMF5A Index	Nomura Interest Rate 5Y CHF Receiver Swap Series 2-0 Index	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
136	8	USD	CHF	5y	NMRMF5AU Index	Nomura Interest Rate 5Y CHF Receiver Swap Series 2-0 Index in USD	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
137	8	CHF	CHF	10y	NMRMFX0 Index	Nomura Interest Rate 10Y CHF Receiver Swap Series 1-0 Index	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
138	8	USD	CHF	10y	NMRMFX0U Index	Nomura Interest Rate 10Y CHF Receiver Swap Series 1-0 Index in USD	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
139	8	CHF	CHF	10y	NMRMFXA Index	Nomura Interest Rate 10Y CHF Receiver Swap Series 2-0 Index	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
140	8	USD	CHF	10y	NMRMFXAU Index	Nomura Interest Rate 10Y CHF Receiver Swap Series 2-0 Index in USD	4 d.p.	19/11/1990	20/01/2020	Roll Offset	Expiry
141	9	NOK	NOK	2y	NMRMN20 Index	Nomura Interest Rate 2Y NOK Receiver Swap Series 1-0 Index	4 d.p.	08/07/1992	20/01/2020	Roll Offset	Expiry
142	9	USD	NOK	2y	NMRMN20U Index	Nomura Interest Rate 2Y NOK Receiver Swap Series 1-0 Index in USD	4 d.p.	08/07/1992	20/01/2020	Roll Offset	Expiry
143	9	NOK	NOK	2y	NMRMN2A Index	Nomura Interest Rate 2Y NOK Receiver Swap Series 2-0 Index	4 d.p.	08/07/1992	20/01/2020	Roll Offset	Expiry
144	9	USD	NOK	2y	NMRMN2AU Index	Nomura Interest Rate 2Y NOK Receiver Swap Series 2-0 Index in USD	4 d.p.	08/07/1992	20/01/2020	Roll Offset	Expiry
145	9	NOK	NOK	5y	NMRMN50 Index	Nomura Interest Rate 5Y NOK Receiver Swap Series 1-0 Index	4 d.p.	08/07/1992	20/01/2020	Roll Offset	Expiry
146	9	USD	NOK	5y	NMRMN50U Index	Nomura Interest Rate 5Y NOK Receiver Swap Series 1-0 Index in USD	4 d.p.	08/07/1992	20/01/2020	Roll Offset	Expiry
147	9	NOK	NOK	5y	NMRMN5A Index	Nomura Interest Rate 5Y NOK Receiver Swap Series 2-0 Index	4 d.p.	08/07/1992	20/01/2020	Roll Offset	Expiry
148	9	USD	NOK	5y	NMRMN5AU Index	Nomura Interest Rate 5Y NOK Receiver Swap Series 2-0 Index in USD	4 d.p.	08/07/1992	20/01/2020	Roll Offset	Expiry
149	9	NOK	NOK	10y	NMRMNX0 Index	Nomura Interest Rate 10Y NOK Receiver Swap Series 1-0 Index	4 d.p.	03/01/1995	20/01/2020	Roll Offset	Expiry
150	9	USD	NOK	10y	NMRMNX0U Index	Nomura Interest Rate 10Y NOK Receiver Swap Series 1-0 Index in USD	4 d.p.	03/01/1995	20/01/2020	Roll Offset	Expiry
151	9	NOK	NOK	10y	NMRMNXA Index	Nomura Interest Rate 10Y NOK Receiver Swap Series 2-0 Index	4 d.p.	03/01/1995	20/01/2020	Roll Offset	Expiry
152	9	USD	NOK	10y	NMRMNXAU Index	Nomura Interest Rate 10Y NOK Receiver Swap Series 2-0 Index in USD	4 d.p.	03/01/1995	20/01/2020	Roll Offset	Expiry
153	10	SEK	SEK	2y	NMRMS20 Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index	4 d.p.	24/11/1992	20/01/2020	Roll Offset	Expiry
154	10	USD	SEK	2y	NMRMS20U Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 1-0 Index in USD	4 d.p.	24/11/1992	20/01/2020	Roll Offset	Expiry
155	10	SEK	SEK	2y	NMRMS2A Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index	4 d.p.	24/11/1992	20/01/2020	Roll Offset	Expiry
156	10	USD	SEK	2y	NMRMS2AU Index	Nomura Interest Rate 2Y SEK Receiver Swap Series 2-0 Index in USD	4 d.p.	24/11/1992	20/01/2020	Roll Offset	Expiry
157	10	SEK	SEK	5y	NMRMS50 Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index	4 d.p.	24/11/1992	20/01/2020	Roll Offset	Expiry
158	10	USD	SEK	5y	NMRMS50U Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 1-0 Index in USD	4 d.p.	24/11/1992	20/01/2020	Roll Offset	Expiry
159	10	SEK	SEK	5y	NMRMS5A Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index	4 d.p.	24/11/1992	20/01/2020	Roll Offset	Expiry
160	10	USD	SEK	5y	NMRMS5AU Index	Nomura Interest Rate 5Y SEK Receiver Swap Series 2-0 Index in USD	4 d.p.	24/11/1992	20/01/2020	Roll Offset	Expiry
161	10	SEK	SEK	10y	NMRMSX0 Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index	4 d.p.	24/11/1992	20/01/2020	Roll Offset	Expiry
162	10	USD	SEK	10y	NMRMSX0U Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 1-0 Index in USD	4 d.p.	24/11/1992	20/01/2020	Roll Offset	Expiry
163	10	SEK	SEK	10y	NMRMSXA Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index	4 d.p.	24/11/1992	20/01/2020	Roll Offset	Expiry
164	10	USD	SEK	10y	NMRMSXAU Index	Nomura Interest Rate 10Y SEK Receiver Swap Series 2-0 Index in USD	4 d.p.	24/11/1992	20/01/2020	Roll Offset	Expiry
165	11	DKK	DKK	2y	NMRMD20 Index	Nomura Interest Rate 2Y DKK Receiver Swap Series 1-0 Index	4 d.p.	22/09/1988	20/01/2020	Roll Offset	Expiry
166	11	USD	DKK	2y	NMRMD20U Index	Nomura Interest Rate 2Y DKK Receiver Swap Series 1-0 Index in USD	4 d.p.	22/09/1988	20/01/2020	Roll Offset	Expiry
167	11	DKK	DKK	2y	NMRMD2A Index	Nomura Interest Rate 2Y DKK Receiver Swap Series 2-0 Index	4 d.p.	22/09/1988	20/01/2020	Roll Offset	Expiry

168	11	USD	DKK	2y	NMRMD2AU Index	Nomura Interest Rate 2Y DKK Receiver Swap Series 2-0 Index in USD	4 d.p.	22/09/1988	20/01/2020	Roll Offset	Expiry
169	11	DKK	DKK	5y	NMRMD50 Index	Nomura Interest Rate 5Y DKK Receiver Swap Series 1-0 Index	4 d.p.	22/09/1988	20/01/2020	Roll Offset	Expiry
170	11	USD	DKK	5y	NMRMD50U Index	Nomura Interest Rate 5Y DKK Receiver Swap Series 1-0 Index in USD	4 d.p.	22/09/1988	20/01/2020	Roll Offset	Expiry
171	11	DKK	DKK	5y	NMRMD5A Index	Nomura Interest Rate 5Y DKK Receiver Swap Series 2-0 Index	4 d.p.	22/09/1988	20/01/2020	Roll Offset	Expiry
172	11	USD	DKK	5y	NMRMD5AU Index	Nomura Interest Rate 5Y DKK Receiver Swap Series 2-0 Index in USD	4 d.p.	22/09/1988	20/01/2020	Roll Offset	Expiry
173	11	DKK	DKK	10y	NMRMDX0 Index	Nomura Interest Rate 10Y DKK Receiver Swap Series 1-0 Index	4 d.p.	22/09/1988	20/01/2020	Roll Offset	Expiry
174	11	USD	DKK	10y	NMRMDX0U Index	Nomura Interest Rate 10Y DKK Receiver Swap Series 1-0 Index in USD	4 d.p.	22/09/1988	20/01/2020	Roll Offset	Expiry
175	11	DKK	DKK	10y	NMRMDXA Index	Nomura Interest Rate 10Y DKK Receiver Swap Series 2-0 Index	4 d.p.	22/09/1988	20/01/2020	Roll Offset	Expiry
176	11	USD	DKK	10y	NMRMDXAU Index	Nomura Interest Rate 10Y DKK Receiver Swap Series 2-0 Index in USD	4 d.p.	22/09/1988	20/01/2020	Roll Offset	Expiry

*Prior to 1 January 1999, 1.95583 divided by [DEM Rate] is used as Index[i] FX Price Source instead of [EUR Rate].

Instrument Specification Table

j	Instrument Currency	Trading Time	Related Trading Location	Related Exchange	FX Price Source	FX Price Field
1	USD	Snap Time	New York	CME (USD contracts)	n/a	n/a
2	EUR	Snap Time	Target	Eurex and ICE Futures Europe (EUR contracts)	FX Rate	Price Field
3	GBP	Snap Time	London	ICE Futures Europe (GBP contracts)	FX Rate	Price Field
4	JPY	Snap Time	Tokyo	Osaka Exchange and Tokyo Financial Exchange (JPY contracts)	FX Rate	Price Field
5	CAD	Snap Time	Toronto and New York	Montreal Exchange and CME (CAD and USD contracts)	FX Rate	Price Field
6	AUD	Snap Time	Sydney and New York	Sydney Futures Exchange and CME (AUD and USD contracts)	FX Rate	Price Field
7	NZD	Snap Time	New Zealand, Auckland, Wellington and New York*	Sydney Futures Exchange and CME (NZD and USD contracts)	FX Rate	Price Field
8	CHF	Snap Time	Zurich and Target	Eurex and ICE Futures Europe (CHF and EUR contracts)	FX Rate	Price Field
9	NOK	Snap Time	Oslo and Target	Eurex and ICE Futures Europe (EUR contracts)	FX Rate	Price Field
10	SEK	Snap Time	Stockholm and Target	Eurex and ICE Futures Europe (EUR contracts)	FX Rate	Price Field
11	DKK	Snap Time	Copenhagen and Target	Eurex and ICE Futures Europe (EUR contracts)	FX Rate	Price Field

*Prior to the Modification Date, Auckland, Wellington and New York is applied

Appendix B

Spot Date convention for each currency:

Currency	Spot Date - adjustment from current date
USD	+2 London, then +0 London and New York Business Days
EUR	+2 Target Business Days
JPY	+2 London and Tokyo Business Days
GBP	+0 London Business Days
AUD	+1 Sydney Business Days
CAD	+0 Toronto Business Days
CHF	+2 Zurich Business Days
NZD	+2 New Zealand Business Days**
SEK	+2 Stockholm Business Days
NOK	+2 Oslo Business Days
DKK	+2 Copenhagen Business Days

**Prior to the Modification Date, +2 Wellington, then +0 Auckland and Wellington Business Days is applied

Swaps convention for each currency and tenors:

Currency	Tenor	Holiday Business Days	Floating Index	Floating Leg Pay Convention	Fixed Leg Pay Convention
USD	1y	London, New-York	USD-LIBOR-BBA	Quarterly ,Act/360, Modified Following	Semi-Annually, 30/360 Modified Following
USD	2y	London, New-York	USD-LIBOR-BBA	Quarterly ,Act/360, Modified Following	Semi-Annually, 30/360 Modified Following
USD	3y	London, New-York	USD-LIBOR-BBA	Quarterly ,Act/360, Modified Following	Semi-Annually, 30/360 Modified Following
USD	4y	London, New-York	USD-LIBOR-BBA	Quarterly ,Act/360, Modified Following	Semi-Annually, 30/360 Modified Following
USD	5y	London, New-York	USD-LIBOR-BBA	Quarterly ,Act/360, Modified Following	Semi-Annually, 30/360 Modified Following
USD	7y	London, New-York	USD-LIBOR-BBA	Quarterly ,Act/360, Modified Following	Semi-Annually, 30/360 Modified Following
USD	10y	London, New-York	USD-LIBOR-BBA	Quarterly ,Act/360, Modified Following	Semi-Annually, 30/360 Modified Following
USD	15y	London, New-York	USD-LIBOR-BBA	Quarterly ,Act/360, Modified Following	Semi-Annually, 30/360 Modified Following
USD	20y	London, New-York	USD-LIBOR-BBA	Quarterly ,Act/360, Modified Following	Semi-Annually, 30/360 Modified Following
USD	30y	London, New-York	USD-LIBOR-BBA	Quarterly ,Act/360, Modified Following	Semi-Annually, 30/360 Modified Following
USD	40y	London, New-York	USD-LIBOR-BBA	Quarterly ,Act/360, Modified Following	Semi-Annually, 30/360 Modified Following
USD	50y	London, New-York	USD-LIBOR-BBA	Quarterly ,Act/360, Modified Following	Semi-Annually, 30/360 Modified Following
EUR	1y	Target	EUR-EURIBOR	Quarterly, Act/360, Modified Following	Annually, 30/360, Modified Following
EUR	2y	Target	EUR-EURIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
EUR	3y	Target	EUR-EURIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
EUR	4y	Target	EUR-EURIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
EUR	5y	Target	EUR-EURIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
EUR	7y	Target	EUR-EURIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
EUR	10y	Target	EUR-EURIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
EUR	15y	Target	EUR-EURIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
EUR	20y	Target	EUR-EURIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
EUR	30y	Target	EUR-EURIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
EUR	40y	Target	EUR-EURIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
EUR	50y	Target	EUR-EURIBOR	Semi-Annually, Act/360,	Annually, 30/360,

				Modified Following	Modified Following
JPY	1y	London, Tokyo	JPY-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Semi-Annually, Act/365f, Modified Following
JPY	2y	London, Tokyo	JPY-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Semi-Annually, Act/365f, Modified Following
JPY	3y	London, Tokyo	JPY-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Semi-Annually, Act/365f, Modified Following
JPY	4y	London, Tokyo	JPY-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Semi-Annually, Act/365f, Modified Following
JPY	5y	London, Tokyo	JPY-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Semi-Annually, Act/365f, Modified Following
JPY	7y	London, Tokyo	JPY-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Semi-Annually, Act/365f, Modified Following
JPY	10y	London, Tokyo	JPY-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Semi-Annually, Act/365f, Modified Following
JPY	15y	London, Tokyo	JPY-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Semi-Annually, Act/365f, Modified Following
JPY	20y	London, Tokyo	JPY-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Semi-Annually, Act/365f, Modified Following
JPY	30y	London, Tokyo	JPY-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Semi-Annually, Act/365f, Modified Following
GBP	1y	London	GBP-LIBOR-BBA	Quarterly, Act/365f, Modified Following	Annually, Act/365f, Modified Following
GBP	2y	London	GBP-LIBOR-BBA	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
GBP	3y	London	GBP-LIBOR-BBA	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
GBP	4y	London	GBP-LIBOR-BBA	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
GBP	5y	London	GBP-LIBOR-BBA	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
GBP	7y	London	GBP-LIBOR-BBA	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
GBP	10y	London	GBP-LIBOR-BBA	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
GBP	15y	London	GBP-LIBOR-BBA	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
GBP	20y	London	GBP-LIBOR-BBA	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
GBP	30y	London	GBP-LIBOR-BBA	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
AUD	3y	Sydney	AUD-BBR-BBSW	Quarterly, Act/365f, Modified Following	Quarterly, Act/365f, Modified Following
AUD	5y	Sydney	AUD-BBR-BBSW	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
AUD	10y	Sydney	AUD-BBR-BBSW	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
CAD	2y	Toronto	CAD-BA-CDOR	Quarterly, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
CAD	5y	Toronto	CAD-BA-CDOR	Quarterly, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
CAD	10y	Toronto	CAD-BA-CDOR	Quarterly, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
CHF	2y	Zurich	CHF-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
CHF	5y	Zurich	CHF-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
CHF	10y	Zurich	CHF-LIBOR-BBA	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
NZD	2y	New Zealand***	NZD-BBR-FRA	Quarterly, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
NZD	5y	New Zealand***	NZD-BBR-FRA	Quarterly, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
SEK	2y	Stockholm	SEK-STIBOR-SIDE	Quarterly, Act/360, Modified Following	Annually, 30/360, Modified Following
SEK	5y	Stockholm	SEK-STIBOR-SIDE	Quarterly, Act/360, Modified Following	Annually, 30/360, Modified Following
SEK	10y	Stockholm	SEK-STIBOR-SIDE	Quarterly, Act/360, Modified Following	Annually, 30/360, Modified Following
NOK	2y	Oslo	NOK-NIBOR-OIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
NOK	5y	Oslo	NOK-NIBOR-OIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
NOK	10y	Oslo	NOK-NIBOR-OIBOR	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
DKK	2y	Copenhagen	DKK-CIBOR2-DKNA13	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
DKK	5y	Copenhagen	DKK-CIBOR2-DKNA13	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following
DKK	10y	Copenhagen	DKK-CIBOR2-DKNA13	Semi-Annually, Act/360, Modified Following	Annually, 30/360, Modified Following

***Prior to the Modification Date, Auckland, Wellington is applied

Terms used but not defined in the standard swap and spot date conventions' tables above are as defined in the relevant ISDA definitions as of the effective date of the relevant swap transaction

Appendix C

Backtest parameters of the Yield Curve methodology

Before Yield Curve Date, as defined in Appendix C the yield curve for each Currency is built using Nomura proprietary yield curve interpolation methodology, using ISDA Swap Rates and LIBOR fixings where available and Bloomberg end of day level before that. From the Yield Curve Date, the Yield Curve is built as described in the NIP Indices Yield Curve Process.

Currency	Yield Curve Date
USD	01/01/2015
EUR	01/01/2015
JPY	01/01/2015
GBP	01/01/2015
AUD	08/06/2020
CAD	08/06/2020
CHF	08/06/2020
NZD	08/06/2020
SEK	08/06/2020
NOK	08/06/2020
DKK	08/06/2020

Disclaimer

This material has been prepared by the Index Sponsor, NIP ("**NIplc**"), 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.

NIplc 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 NIplc 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 Niplc 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.