Index Structuring
+44 207 10 33169

Nomura CCY Overnight Interest Rate Receiver Swap Indices

NOMURA

Index Rulebook

v4.1, 13 November 2025

Index Determination	
Index^{i}	Each index of the Nomura CCY Overnight 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 in Appendix A.
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 Overnight 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 Overnight Interest Rate Receiver Swap Indices suite, the relevant Live Date as defined in Index Specification Table in Appendix A.
Level of Index$^{i}_{t}$	With respect to each Index Business Day t, the calculated level of Index^{i} in respect of that day, denoted Index$^{i}_{t}$.
Index$^{i}_{t}$	For any Index Business Day t: $$Index^{i}_{t} = Index^{i}_{t-1} + 100 \times Return^{i,j}_{t}$$ Where t-1 denotes the Index Business Day immediately preceding Index Business Day t Index$^{i}_{t}$ 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 section titled "Backtest parameters of the Yield Curve methodology" in Appendix C for certain assumptions made during the historical backtest period.
Return$^{i,j}_{t}$	With respect to each Index Business Day t, $$Return^{i,j}_{t} = -\left[Swap\ Rate^{i,j}_{t,t-1} - Swap\ Rate^{i,j}_{t-1,t-1}\right] \times PV01^{i,j}_{t,t-1} \times Position^{i,j}_{t-1} \times \frac{FX^{i,j}_{t}}{FX^{i,j}_{t,reset}}$$ t-1 denotes the Index Business Day immediately preceding Index Business Day t
Position$^{i,j}_{t}$	With respect to each Index Business Day t, [formula to determine Position]
FX$^{i,j}_{t}$	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} FX Trading Time. Where Index^{i} Currency is defined in the Index Specification Table and Instrument^{j} Currency, Instrument^{j} FX Trading Time, Instrument^{j} FX Price Source and Instrument^{j} FX Price Field are defined in the Instrument Specification Table. Else $$FX^{i,j}_{t} = 1$$
FX$^{i,j}_{t,reset}$	With respect to each Index Business Day t, the level of FX$^{i,j}_{t}$ 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 Methodology (as amended and/or supplemented from time to time and appended to the Control Framework Summary) 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 Methodology.

General Definitions	
Index Business Day	For j = 1 to 5, 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. For j = 6, With respect to each index defined in the Index Specification Table, any day that is a $Local^{j}$ Business Day
Index Trading Business Day	A day which is an Index Business Day.
$Local^{j}$ Business Day	For j = 1 to 5, A day which a $Location^{j}$ Business Day, an $Exchange^{j}$ Business Day and a day that does not fall on the 24-December or 31-December. For j = 6, A day which a $Location^{j}$ Business Day and an $Exchange^{j}$ Business Day.
London Business Day	A day (other than a Saturday or Sunday) on which commercial banks are open for general business in London
SIFMA Business Day	A day that is not a SIFMA US recommended holiday
$Location^{j}$ 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 ($Index_t^j$) rounded to the number decimal places specified under Rounding in the Index Specification Table.

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). The Index Sponsor may correct errors in accordance with 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.
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; and/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. the Index Sponsor determines, in its sole discretion, that any 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**"); or

d. an Extraordinary Event has occurred or exists.

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 ("Termination of Indices and Transitional Arrangements") (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	GBP	GBP	1y	NMRMI10 Index	Nomura Interest Rate 1Y GBP SONIA Receiver Swap Series 1-0 Index	4 d.p.	18/12/2000	04/02/2021	Roll Offset	Expiry
2	1	USD	GBP	1y	NMRMI10U Index	Nomura Interest Rate 1Y GBP SONIA Receiver Swap Series 1-0 Index in USD	4 d.p.	18/12/2000	04/02/2021	Roll Offset	Expiry
3	1	GBP	GBP	1y	NMRMI1A Index	Nomura Interest Rate 1Y GBP SONIA Receiver Swap Series 2-0 Index	4 d.p.	18/12/2000	04/02/2021	Roll Offset	Expiry
4	1	USD	GBP	1y	NMRMI1AU Index	Nomura Interest Rate 1Y GBP SONIA Receiver Swap Series 2-0 Index in USD	4 d.p.	18/12/2000	04/02/2021	Roll Offset	Expiry
5	1	GBP	GBP	2y	NMRMI20 Index	Nomura Interest Rate 2Y GBP SONIA Receiver Swap Series 1-0 Index	4 d.p.	18/12/2000	04/02/2021	Roll Offset	Expiry
6	1	USD	GBP	2y	NMRMI20U Index	Nomura Interest Rate 2Y GBP SONIA Receiver Swap Series 1-0 Index in USD	4 d.p.	18/12/2000	04/02/2021	Roll Offset	Expiry
7	1	GBP	GBP	2y	NMRMI2A Index	Nomura Interest Rate 2Y GBP SONIA Receiver Swap Series 2-0 Index	4 d.p.	18/12/2000	04/02/2021	Roll Offset	Expiry
8	1	USD	GBP	2y	NMRMI2AU Index	Nomura Interest Rate 2Y GBP SONIA Receiver Swap Series 2-0 Index in USD	4 d.p.	18/12/2000	04/02/2021	Roll Offset	Expiry
9	1	GBP	GBP	5y	NMRMI50 Index	Nomura Interest Rate 5Y GBP SONIA Receiver Swap Series 1-0 Index	4 d.p.	28/05/2008	04/02/2021	Roll Offset	Expiry
10	1	USD	GBP	5y	NMRMI50U Index	Nomura Interest Rate 5Y GBP SONIA Receiver Swap Series 1-0 Index in USD	4 d.p.	28/05/2008	04/02/2021	Roll Offset	Expiry
11	1	GBP	GBP	5y	NMRMI5A Index	Nomura Interest Rate 5Y GBP SONIA Receiver Swap Series 2-0 Index	4 d.p.	28/05/2008	04/02/2021	Roll Offset	Expiry
12	1	USD	GBP	5y	NMRMI5AU Index	Nomura Interest Rate 5Y GBP SONIA Receiver Swap Series 2-0 Index in USD	4 d.p.	28/05/2008	04/02/2021	Roll Offset	Expiry
13	1	GBP	GBP	10y	NMRMIX0 Index	Nomura Interest Rate 10Y GBP SONIA Receiver Swap Series 1-0 Index	4 d.p.	28/05/2008	04/02/2021	Roll Offset	Expiry
14	1	USD	GBP	10y	NMRMIX0U Index	Nomura Interest Rate 10Y GBP SONIA Receiver Swap Series 1-0 Index in USD	4 d.p.	28/05/2008	04/02/2021	Roll Offset	Expiry
15	1	GBP	GBP	10y	NMRMIXA Index	Nomura Interest Rate 10Y GBP SONIA Receiver Swap Series 2-0 Index	4 d.p.	28/05/2008	04/02/2021	Roll Offset	Expiry
16	1	USD	GBP	10y	NMRMIXAU Index	Nomura Interest Rate 10Y GBP SONIA Receiver Swap Series 2-0 Index in USD	4 d.p.	28/05/2008	04/02/2021	Roll Offset	Expiry
17	1	GBP	GBP	20y	NMRMIY0 Index	Nomura Interest Rate 20Y GBP SONIA Receiver Swap Series 1-0 Index	4 d.p.	08/09/2008	04/02/2021	Roll Offset	Expiry
18	1	USD	GBP	20y	NMRMIY0U Index	Nomura Interest Rate 20Y GBP SONIA Receiver Swap Series 1-0 Index in USD	4 d.p.	08/09/2008	04/02/2021	Roll Offset	Expiry
19	1	GBP	GBP	20y	NMRMIYA Index	Nomura Interest Rate 20Y GBP SONIA Receiver Swap Series 2-0 Index	4 d.p.	08/09/2008	04/02/2021	Roll Offset	Expiry
20	1	USD	GBP	20y	NMRMIYAU Index	Nomura Interest Rate 20Y GBP SONIA Receiver Swap Series 2-0 Index in USD	4 d.p.	08/09/2008	04/02/2021	Roll Offset	Expiry
21	1	GBP	GBP	30y	NMRMIZ0 Index	Nomura Interest Rate 30Y GBP SONIA Receiver Swap Series 1-0 Index	4 d.p.	03/06/2008	04/02/2021	Roll Offset	Expiry
22	1	USD	GBP	30y	NMRMIZ0U Index	Nomura Interest Rate 30Y GBP SONIA Receiver Swap Series 1-0 Index in USD	4 d.p.	03/06/2008	04/02/2021	Roll Offset	Expiry
23	1	GBP	GBP	30y	NMRMIZA Index	Nomura Interest Rate 30Y GBP SONIA Receiver Swap Series 2-0 Index	4 d.p.	03/06/2008	04/02/2021	Roll Offset	Expiry
24	1	USD	GBP	30y	NMRMIZAU Index	Nomura Interest Rate 30Y GBP SONIA Receiver Swap Series 2-0 Index in USD	4 d.p.	03/06/2008	04/02/2021	Roll Offset	Expiry
25	2	USD	JPY	1y	NMRMT1LU Index	Nomura Interest Rate 1Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD	4 d.p.	09/12/2005	21/04/2021	Roll Offset	Expiry
26	2	USD	JPY	1y	NMRMT1BU Index	Nomura Interest Rate 1Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD	4 d.p.	09/12/2005	21/04/2021	Roll Offset	Expiry
27	2	USD	JPY	2y	NMRMT2LU Index	Nomura Interest Rate 2Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD	4 d.p.	09/12/2005	21/04/2021	Roll Offset	Expiry
28	2	USD	JPY	2y	NMRMT2BU Index	Nomura Interest Rate 2Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD	4 d.p.	09/12/2005	21/04/2021	Roll Offset	Expiry
29	2	USD	JPY	5y	NMRMT5LU Index	Nomura Interest Rate 5Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD	4 d.p.	10/08/2009	21/04/2021	Roll Offset	Expiry
30	2	USD	JPY	5y	NMRMT5BU Index	Nomura Interest Rate 5Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD	4 d.p.	10/08/2009	21/04/2021	Roll Offset	Expiry
31	2	USD	JPY	10y	NMRMTXLU Index	Nomura Interest Rate 10Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD	4 d.p.	10/08/2009	21/04/2021	Roll Offset	Expiry
32	2	USD	JPY	10y	NMRMTXBU Index	Nomura Interest Rate 10Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD	4 d.p.	10/08/2009	21/04/2021	Roll Offset	Expiry
33	2	USD	JPY	20y	NMRMTYLU Index	Nomura Interest Rate 20Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD	4 d.p.	10/08/2009	21/04/2021	Roll Offset	Expiry
34	2	USD	JPY	20y	NMRMTYBU Index	Nomura Interest Rate 20Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD	4 d.p.	10/08/2009	21/04/2021	Roll Offset	Expiry

35	2	USD	JPY	30y	NMRMTZLU Index	Nomura Interest Rate 30Y JPY LCH TONAR Receiver Swap Series 1-0 Index in USD	4 d.p.	10/08/2009	21/04/2021	Roll Offset	Expiry
36	2	USD	JPY	30y	NMRMTZBU Index	Nomura Interest Rate 30Y JPY LCH TONAR Receiver Swap Series 2-0 Index in USD	4 d.p.	10/08/2009	21/04/2021	Roll Offset	Expiry
37	2	JPY	JPY	1y	NMRMT10 Index	Nomura Interest Rate 1Y JPY TONAR Receiver Swap Series 1-0 Index	4 d.p.	9/12/2005	21/04/2021	Roll Offset	Expiry
38	2	JPY	JPY	1y	NMRMT1A Index	Nomura Interest Rate 1Y JPY TONAR Receiver Swap Series 2-0 Index	4 d.p.	9/12/2005	21/04/2021	Roll Offset	Expiry
39	2	JPY	JPY	2y	NMRMT20 Index	Nomura Interest Rate 2Y JPY TONAR Receiver Swap Series 1-0 Index	4 d.p.	9/12/2005	21/04/2021	Roll Offset	Expiry
40	2	JPY	JPY	2y	NMRMT2A Index	Nomura Interest Rate 2Y JPY TONAR Receiver Swap Series 2-0 Index	4 d.p.	9/12/2005	21/04/2021	Roll Offset	Expiry
41	2	JPY	JPY	5y	NMRMT50 Index	Nomura Interest Rate 5Y JPY TONAR Receiver Swap Series 1-0 Index	4 d.p.	10/8/2009	21/04/2021	Roll Offset	Expiry
42	2	JPY	JPY	5y	NMRMT5A Index	Nomura Interest Rate 5Y JPY TONAR Receiver Swap Series 2-0 Index	4 d.p.	10/8/2009	21/04/2021	Roll Offset	Expiry
43	2	JPY	JPY	10y	NMRMTX0 Index	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Series 1-0 Index	4 d.p.	10/8/2009	21/04/2021	Roll Offset	Expiry
44	2	JPY	JPY	10y	NMRMTXA Index	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Series 2-0 Index	4 d.p.	10/8/2009	21/04/2021	Roll Offset	Expiry
45	2	JPY	JPY	20y	NMRMTY0 Index	Nomura Interest Rate 20Y JPY TONAR Receiver Swap Series 1-0 Index	4 d.p.	10/8/2009	21/04/2021	Roll Offset	Expiry
46	2	JPY	JPY	20y	NMRMTYA Index	Nomura Interest Rate 20Y JPY TONAR Receiver Swap Series 2-0 Index	4 d.p.	10/8/2009	21/04/2021	Roll Offset	Expiry
47	2	JPY	JPY	30y	NMRMTZ0 Index	Nomura Interest Rate 30Y JPY TONAR Receiver Swap Series 1-0 Index	4 d.p.	10/8/2009	21/04/2021	Roll Offset	Expiry
48	2	JPY	JPY	30y	NMRMTZA Index	Nomura Interest Rate 30Y JPY TONAR Receiver Swap Series 2-0 Index	4 d.p.	10/8/2009	21/04/2021	Roll Offset	Expiry
49	3	CHF	CHF	2y	NMRMR20 Index	Nomura Interest Rate 2Y CHF SARON Receiver Swap Series 1-0 Index	4 d.p.	03/08/2017	21/04/2021	Roll Offset	Expiry
50	3	USD	CHF	2y	NMRMR20U Index	Nomura Interest Rate 2Y CHF SARON Receiver Swap Series 1-0 Index in USD	4 d.p.	03/08/2017	21/04/2021	Roll Offset	Expiry
51	3	CHF	CHF	2y	NMRMR2A Index	Nomura Interest Rate 2Y CHF SARON Receiver Swap Series 2-0 Index	4 d.p.	03/08/2017	21/04/2021	Roll Offset	Expiry
52	3	USD	CHF	2y	NMRMR2AU Index	Nomura Interest Rate 2Y CHF SARON Receiver Swap Series 2-0 Index in USD	4 d.p.	03/08/2017	21/04/2021	Roll Offset	Expiry
53	3	CHF	CHF	5y	NMRMR50 Index	Nomura Interest Rate 5Y CHF SARON Receiver Swap Series 1-0 Index	4 d.p.	01/09/2010	21/04/2021	Roll Offset	Expiry
54	3	USD	CHF	5y	NMRMR50U Index	Nomura Interest Rate 5Y CHF SARON Receiver Swap Series 1-0 Index in USD	4 d.p.	01/09/2010	21/04/2021	Roll Offset	Expiry
55	3	CHF	CHF	5y	NMRMR5A Index	Nomura Interest Rate 5Y CHF SARON Receiver Swap Series 2-0 Index	4 d.p.	01/09/2010	21/04/2021	Roll Offset	Expiry
56	3	USD	CHF	5y	NMRMR5AU Index	Nomura Interest Rate 5Y CHF SARON Receiver Swap Series 2-0 Index in USD	4 d.p.	01/09/2010	21/04/2021	Roll Offset	Expiry
57	3	CHF	CHF	10y	NMRMRX0 Index	Nomura Interest Rate 10Y CHF SARON Receiver Swap Series 1-0 Index	4 d.p.	01/09/2010	21/04/2021	Roll Offset	Expiry
58	3	USD	CHF	10y	NMRMRX0U Index	Nomura Interest Rate 10Y CHF SARON Receiver Swap Series 1-0 Index in USD	4 d.p.	01/09/2010	21/04/2021	Roll Offset	Expiry
59	3	CHF	CHF	10y	NMRMRXA Index	Nomura Interest Rate 10Y CHF SARON Receiver Swap Series 2-0 Index	4 d.p.	01/09/2010	21/04/2021	Roll Offset	Expiry
60	3	USD	CHF	10y	NMRMRXAU Index	Nomura Interest Rate 10Y CHF SARON Receiver Swap Series 2-0 Index in USD	4 d.p.	01/09/2010	21/04/2021	Roll Offset	Expiry
61	4	USD	USD	1y	NMRMO10 Index	Nomura Interest Rate 1Y USD SOFR Receiver Swap Series 1-0 Index	4 d.p.	09/01/2007	07/01/2022	Roll Offset	Expiry
62	4	USD	USD	1y	NMRMO1A Index	Nomura Interest Rate 1Y USD SOFR Receiver Swap Series 2-0 Index	4 d.p.	09/01/2007	07/01/2022	Roll Offset	Expiry
63	4	USD	USD	2y	NMRMO20 Index	Nomura Interest Rate 2Y USD SOFR Receiver Swap Series 1-0 Index	4 d.p.	09/01/2007	07/01/2022	Roll Offset	Expiry
64	4	USD	USD	2y	NMRMO2A Index	Nomura Interest Rate 2Y USD SOFR Receiver Swap Series 2-0 Index	4 d.p.	09/01/2007	07/01/2022	Roll Offset	Expiry
65	4	USD	USD	5y	NMRMO50 Index	Nomura Interest Rate 5Y USD SOFR Receiver Swap Series 1-0 Index	4 d.p.	09/01/2007	07/01/2022	Roll Offset	Expiry
66	4	USD	USD	5y	NMRMO5A Index	Nomura Interest Rate 5Y USD SOFR Receiver Swap Series 2-0 Index	4 d.p.	09/01/2007	07/01/2022	Roll Offset	Expiry
67	4	USD	USD	10y	NMRMOX0 Index	Nomura Interest Rate 10Y USD SOFR Receiver Swap Series 1-0 Index	4 d.p.	09/01/2007	07/01/2022	Roll Offset	Expiry
68	4	USD	USD	10y	NMRMOXA Index	Nomura Interest Rate 10Y USD SOFR Receiver Swap Series 2-0 Index	4 d.p.	09/01/2007	07/01/2022	Roll Offset	Expiry
69	4	USD	USD	20y	NMRMOY0 Index	Nomura Interest Rate 20Y USD SOFR Receiver Swap Series 1-0 Index	4 d.p.	09/02/2009	07/01/2022	Roll Offset	Expiry
70	4	USD	USD	20y	NMRMOYA Index	Nomura Interest Rate 20Y USD SOFR Receiver Swap Series 2-0 Index	4 d.p.	09/02/2009	07/01/2022	Roll Offset	Expiry
71	4	USD	USD	30y	NMRMOZ0 Index	Nomura Interest Rate 30Y USD SOFR Receiver Swap Series 1-0 Index	4 d.p.	26/09/2008	07/01/2022	Roll Offset	Expiry
72	4	USD	USD	30y	NMRMOZA Index	Nomura Interest Rate 30Y USD SOFR Receiver Swap Series 2-0 Index	4 d.p.	26/09/2008	07/01/2022	Roll Offset	Expiry
73	4	USD	USD	40y	NMRMOA0 Index	Nomura Interest Rate 40Y USD SOFR Receiver Swap Series 1-0 Index	4 d.p.	26/09/2008	07/01/2022	Roll Offset	Expiry
74	4	USD	USD	40y	NMRMOAA Index	Nomura Interest Rate 40Y USD SOFR Receiver Swap Series 2-0 Index	4 d.p.	26/09/2008	07/01/2022	Roll Offset	Expiry
75	4	USD	USD	50y	NMRMOB0 Index	Nomura Interest Rate 50Y USD SOFR Receiver Swap Series 1-0 Index	4 d.p.	26/09/2008	07/01/2022	Roll Offset	Expiry
76	4	USD	USD	50y	NMRMOBA Index	Nomura Interest Rate 50Y USD SOFR Receiver Swap Series 2-0 Index	4 d.p.	26/09/2008	07/01/2022	Roll Offset	Expiry
77	5	CAD	CAD	2y	NMRMG20 Index	Nomura Interest Rate 2Y CAD CORRA Receiver Swap Series 1-0 Index	4 d.p.	03/10/2007	06/10/2023	Roll Offset	Expiry

78	5	USD	CAD	2y	NMRMG20U Index	Nomura Interest Rate 2Y CAD CORRA Receiver Swap Series 1-0 Index in USD	4 d.p.	03/10/2007	06/10/2023	Roll Offset	Expiry
79	5	CAD	CAD	2y	NMRMG2A Index	Nomura Interest Rate 2Y CAD CORRA Receiver Swap Series 2-0 Index	4 d.p.	03/10/2007	06/10/2023	Roll Offset	Expiry
80	5	USD	CAD	2y	NMRMG2AU Index	Nomura Interest Rate 2Y CAD CORRA Receiver Swap Series 2-0 Index in USD	4 d.p.	03/10/2007	06/10/2023	Roll Offset	Expiry
81	5	CAD	CAD	5y	NMRMG50 Index	Nomura Interest Rate 5Y CAD CORRA Receiver Swap Series 1-0 Index	4 d.p.	14/01/2010	06/10/2023	Roll Offset	Expiry
82	5	USD	CAD	5y	NMRMG50U Index	Nomura Interest Rate 5Y CAD CORRA Receiver Swap Series 1-0 Index in USD	4 d.p.	14/01/2010	06/10/2023	Roll Offset	Expiry
83	5	CAD	CAD	5y	NMRMG5A Index	Nomura Interest Rate 5Y CAD CORRA Receiver Swap Series 2-0 Index	4 d.p.	14/01/2010	06/10/2023	Roll Offset	Expiry
84	5	USD	CAD	5y	NMRMG5AU Index	Nomura Interest Rate 5Y CAD CORRA Receiver Swap Series 2-0 Index in USD	4 d.p.	14/01/2010	06/10/2023	Roll Offset	Expiry
85	5	CAD	CAD	10y	NMRMGX0 Index	Nomura Interest Rate 10Y CAD CORRA Receiver Swap Series 1-0 Index	4 d.p.	16/11/2011	06/10/2023	Roll Offset	Expiry
86	5	USD	CAD	10y	NMRMGX0U Index	Nomura Interest Rate 10Y CAD CORRA Receiver Swap Series 1-0 Index in USD	4 d.p.	16/11/2011	06/10/2023	Roll Offset	Expiry
87	5	CAD	CAD	10y	NMRMGXA Index	Nomura Interest Rate 10Y CAD CORRA Receiver Swap Series 2-0 Index	4 d.p.	16/11/2011	06/10/2023	Roll Offset	Expiry
88	5	USD	CAD	10y	NMRMGXAU Index	Nomura Interest Rate 10Y CAD CORRA Receiver Swap Series 2-0 Index in USD	4 d.p.	16/11/2011	06/10/2023	Roll Offset	Expiry
89	6	JPY	JPY	1y	NMRMT16 Index	Nomura Interest Rate 1Y JPY TONAR Receiver Swap Series 1-0 T Index	4 d.p.	9/12/2005	20/01/2025	Roll Offset	Expiry
90	6	USD	JPY	1y	NMRMT16U Index	Nomura Interest Rate 1Y JPY TONAR Receiver Swap Series 1-0 T Index in USD	4 d.p.	9/12/2005	20/01/2025	Roll Offset	Expiry
91	6	JPY	JPY	1y	NMRMT1G Index	Nomura Interest Rate 1Y JPY TONAR Receiver Swap Series 2-0 T Index	4 d.p.	9/12/2005	20/01/2025	Roll Offset	Expiry
92	6	USD	JPY	1y	NMRMT1GU Index	Nomura Interest Rate 1Y JPY TONAR Receiver Swap Series 2-0 T Index in USD	4 d.p.	9/12/2005	20/01/2025	Roll Offset	Expiry
93	6	JPY	JPY	2y	NMRMT26 Index	Nomura Interest Rate 2Y JPY TONAR Receiver Swap Series 1-0 T Index	4 d.p.	9/12/2005	20/01/2025	Roll Offset	Expiry
94	6	USD	JPY	2y	NMRMT26U Index	Nomura Interest Rate 2Y JPY TONAR Receiver Swap Series 1-0 T Index in USD	4 d.p.	9/12/2005	20/01/2025	Roll Offset	Expiry
95	6	JPY	JPY	2y	NMRMT2G Index	Nomura Interest Rate 2Y JPY TONAR Receiver Swap Series 2-0 T Index	4 d.p.	9/12/2005	20/01/2025	Roll Offset	Expiry
96	6	USD	JPY	2y	NMRMT2GU Index	Nomura Interest Rate 2Y JPY TONAR Receiver Swap Series 2-0 T Index in USD	4 d.p.	9/12/2005	20/01/2025	Roll Offset	Expiry
97	6	JPY	JPY	3y	NMRMT36 Index	Nomura Interest Rate 3Y JPY TONAR Receiver Swap Series 1-0 T Index	4 d.p.	25/03/2009	20/01/2025	Roll Offset	Expiry
98	6	USD	JPY	3y	NMRMT36U Index	Nomura Interest Rate 3Y JPY TONAR Receiver Swap Series 1-0 T Index in USD	4 d.p.	25/03/2009	20/01/2025	Roll Offset	Expiry
99	6	JPY	JPY	3y	NMRMT3G Index	Nomura Interest Rate 3Y JPY TONAR Receiver Swap Series 2-0 T Index	4 d.p.	25/03/2009	20/01/2025	Roll Offset	Expiry
100	6	USD	JPY	3y	NMRMT3GU Index	Nomura Interest Rate 3Y JPY TONAR Receiver Swap Series 2-0 T Index in USD	4 d.p.	25/03/2009	20/01/2025	Roll Offset	Expiry
101	6	JPY	JPY	4y	NMRMT46 Index	Nomura Interest Rate 4Y JPY TONAR Receiver Swap Series 1-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
102	6	USD	JPY	4y	NMRMT46U Index	Nomura Interest Rate 4Y JPY TONAR Receiver Swap Series 1-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
103	6	JPY	JPY	4y	NMRMT4G Index	Nomura Interest Rate 4Y JPY TONAR Receiver Swap Series 2-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
104	6	USD	JPY	4y	NMRMT4GU Index	Nomura Interest Rate 4Y JPY TONAR Receiver Swap Series 2-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
105	6	JPY	JPY	5y	NMRMT56 Index	Nomura Interest Rate 5Y JPY TONAR Receiver Swap Series 1-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
106	6	USD	JPY	5y	NMRMT56U Index	Nomura Interest Rate 5Y JPY TONAR Receiver Swap Series 1-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
107	6	JPY	JPY	5y	NMRMT5G Index	Nomura Interest Rate 5Y JPY TONAR Receiver Swap Series 2-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
108	6	USD	JPY	5y	NMRMT5GU Index	Nomura Interest Rate 5Y JPY TONAR Receiver Swap Series 2-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
109	6	JPY	JPY	7y	NMRMT76 Index	Nomura Interest Rate 7Y JPY TONAR Receiver Swap Series 1-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
110	6	USD	JPY	7y	NMRMT76U Index	Nomura Interest Rate 7Y JPY TONAR Receiver Swap Series 1-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
111	6	JPY	JPY	7y	NMRMT7G Index	Nomura Interest Rate 7Y JPY TONAR Receiver Swap Series 2-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
112	6	USD	JPY	7y	NMRMT7GU Index	Nomura Interest Rate 7Y JPY TONAR Receiver Swap Series 2-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
113	6	JPY	JPY	10y	NMRMTX6 Index	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Series 1-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
114	6	USD	JPY	10y	NMRMTX6U Index	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Series 1-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
115	6	JPY	JPY	10y	NMRMTXG Index	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Series 2-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry

116	6	USD	JPY	10y	NMRMTXGU Index	Nomura Interest Rate 10Y JPY TONAR Receiver Swap Series 2-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
117	6	JPY	JPY	15y	NMRMTW6 Index	Nomura Interest Rate 15Y JPY TONAR Receiver Swap Series 1-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
118	6	USD	JPY	15y	NMRMTW6U Index	Nomura Interest Rate 15Y JPY TONAR Receiver Swap Series 1-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
119	6	JPY	JPY	15y	NMRMTWG Index	Nomura Interest Rate 15Y JPY TONAR Receiver Swap Series 2-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
120	6	USD	JPY	15y	NMRMTWGU Index	Nomura Interest Rate 15Y JPY TONAR Receiver Swap Series 2-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
121	6	JPY	JPY	20y	NMRMTY6 Index	Nomura Interest Rate 20Y JPY TONAR Receiver Swap Series 1-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
122	6	USD	JPY	20y	NMRMTY6U Index	Nomura Interest Rate 20Y JPY TONAR Receiver Swap Series 1-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
123	6	JPY	JPY	20y	NMRMTYG Index	Nomura Interest Rate 20Y JPY TONAR Receiver Swap Series 2-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
124	6	USD	JPY	20y	NMRMTYGU Index	Nomura Interest Rate 20Y JPY TONAR Receiver Swap Series 2-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
125	6	JPY	JPY	30y	NMRMTZ6 Index	Nomura Interest Rate 30Y JPY TONAR Receiver Swap Series 1-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
126	6	USD	JPY	30y	NMRMTZ6U Index	Nomura Interest Rate 30Y JPY TONAR Receiver Swap Series 1-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
127	6	JPY	JPY	30y	NMRMTZG Index	Nomura Interest Rate 30Y JPY TONAR Receiver Swap Series 2-0 T Index	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry
128	6	USD	JPY	30y	NMRMTZGU Index	Nomura Interest Rate 30Y JPY TONAR Receiver Swap Series 2-0 T Index in USD	4 d.p.	10/8/2009	20/01/2025	Roll Offset	Expiry

Instrument Specification Table

j	Instrument Currency	Trading Time	Related Trading Location	Related Exchange	FX Price Source	FX Price Field	FX Trading Time
1	GBP	Snap Time	London	ICE Futures Europe (GBP contracts)	FX Rate	Price Field	FX Snap Time
2	JPY	Snap Time	Tokyo	Osaka Exchange and Tokyo Financial Exchange (JPY contracts)	FX Rate	Price Field	FX Snap Time
3	CHF	Snap Time	Zurich and Target	Eurex and ICE Futures Europe (CHF and EUR contracts)	FX Rate	Price Field	FX Snap Time
4	USD	Snap Time	New York	CME (USD contracts)	n/a	n/a	n/a
5	CAD	Snap Time	Toronto and New York	Montreal Exchange and CME (CAD and USD contracts)	FX Rate	Price Field	FX Snap Time
6	JPY	Snap Time	Tokyo	Osaka Exchange and Tokyo Financial Exchange (JPY contracts)	FX Rate	Price Field	FX Snap Time

Appendix B

Spot Date convention for each currency:

Currency	Spot Date - adjustment from current date
JPY	+2 Tokyo Business Days
GBP	+0 London Business Days
CHF	+2 Zurich Business Days
USD	+2 SIFMA Business Days
CAD	+1 Toronto Business Days

Swaps convention for each currency and tenors:

Currency	Tenor	Holiday Business Days	Floating Index	Floating Leg Pay Convention	Fixed Leg Pay Convention
JPY	1y	Tokyo	JPY-TONA-OIS-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
JPY	2y	Tokyo	JPY-TONA-OIS-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
JPY	3y	Tokyo	JPY-TONA-OIS-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
JPY	4y	Tokyo	JPY-TONA-OIS-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
JPY	5y	Tokyo	JPY-TONA-OIS-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
JPY	7y	Tokyo	JPY-TONA-OIS-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
JPY	10y	Tokyo	JPY-TONA-OIS-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
JPY	15y	Tokyo	JPY-TONA-OIS-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
JPY	20y	Tokyo	JPY-TONA-OIS-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
JPY	30y	Tokyo	JPY-TONA-OIS-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
GBP	1y	London	GBP-SONIA-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
GBP	2y	London	GBP-SONIA-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
GBP	3y	London	GBP-SONIA-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
GBP	4y	London	GBP-SONIA-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
GBP	5y	London	GBP-SONIA-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
GBP	7y	London	GBP-SONIA-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
GBP	10y	London	GBP-SONIA-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following

GBP	15y	London	GBP-SONIA-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
GBP	20y	London	GBP-SONIA-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
GBP	30y	London	GBP-SONIA-COMPOUND	Annually, Act/365f, Modified Following	Annually, Act/365f, Modified Following
CHF	2y	Zurich	CHF-SARON-OIS-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
CHF	5y	Zurich	CHF-SARON-OIS-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
CHF	10y	Zurich	CHF-SARON-OIS-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
USD	1y	New York	USD-SOFR-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
USD	2y	New York	USD-SOFR-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
USD	3y	New York	USD-SOFR-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
USD	4y	New York	USD-SOFR-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
USD	5y	New York	USD-SOFR-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
USD	7y	New York	USD-SOFR-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
USD	10y	New York	USD-SOFR-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
USD	15y	New York	USD-SOFR-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
USD	20y	New York	USD-SOFR-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
USD	30y	New York	USD-SOFR-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
USD	40y	New York	USD-SOFR-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
USD	50y	New York	USD-SOFR-COMPOUND	Annually, Act/360, Modified Following	Annually, Act/360, Modified Following
CAD	2y	Toronto	CAD-CORRA-OIS-COMPOUND	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
CAD	5y	Toronto	CAD-CORRA-OIS-COMPOUND	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following
CAD	10y	Toronto	CAD-CORRA-OIS-COMPOUND	Semi-Annually, Act/365f, Modified Following	Semi-Annually, Act/365f, Modified Following

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 below, the yield curve for each Currency is built using Nomura proprietary yield curve interpolation methodology, using Bloomberg end of day levels. From the Yield Curve Date, the Yield Curve is built as described in the NIP Indices Yield Curve Process.

Currency	Yield Curve Date
JPY	01/01/2015
GBP	01/01/2015
CHF	08/06/2020
USD	02/10/2019
CAD	31/08/2021

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