Index Products
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NOMURA

Nomura Interest Rate Futures Indices

v6.4, 6 March 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 Interest Rate Futures Indices suite, the relevant Start Date as defined in Index Specifications Table.
Index Live Date	As defined in the Index Specifications Table.
$Index^{i}$	Each index of the Nomura Interest Rate Futures Indices suite, which is built using the methodology described in this Rulebook denominated in $Index^{i}$ Currency as defined in the Index Specifications 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 $Index_t^i$.
$Index_t^i$	With respect to each Index Business Day t, $Index_t^i$ shall be equal to: $$Index_t^i = Index_{t-1}^i + Index_{t-1,reset}^{i,j} \times Return_t^{i,j} \times \frac{FX_t^{i,j}}{FX_{t-1,reset}^{i,j}}$$ Where t-1 denotes the Index Business Day immediately preceding Index Business Day t $Index_t^i$ for $Index_{Start\ Date}^i$ = 100, where Start Date for $Index^{i}$ is defined in the Index Specifications Table and j for $Index^{i}$ is defined in Index Specifications 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.
$Index_{t,reset}^{i,j}$	With respect to each Index Business Day t, For i = 1 to 202 $$Index_{t,reset}^i = 100$$ For i = 203 to 404 If Index Business Day t is a $Future^{j}$ Roll Date, For all j except j = 28 $Index_t^i$ as of the Index Business Day prior to a London Business Day immediately preceding Index Business Day t. For j = 28 $Index_t^i$ as of the Index Business Day immediately preceding Index Business Day t. Otherwise $$Index_{t,reset}^{i,j} = Index_{t-1,reset}^{i,j}$$ Where t-1 denotes the Index Business Day immediately preceding Index Business Day t
$Return_t^{i,j}$	With respect to each Index Business Day t where Index Business Day t-1 falls within a $Roll\ Period^{j}$, $$Return_t^{i,j} = \left(Roll\ Weight_{t-1}^j \times \frac{Future_{t-1,t}^{i,j,current} - Future_{t-1,t-1}^{i,j,current}}{Future_{t-1,reset}^{i,j,current}} \right)$$ $$+ \left([1 - Roll\ Weight_{t-1}^j] \times \frac{Future_{t-1,t}^{i,j,previous} - Future_{t-1,t-1}^{i,j,previous}}{Future_{t-1,reset}^{i,j,previous}} \right)$$

	With respect to any other Index Business Day t, $$Return_t^{i,j} = \frac{Future_{t-1,t}^{i,j,current} - Future_{t-1,t-1}^{i,j,current}}{Future_{t-1,reset}^{i,j,current}}$$ Where t-1 denotes the Index Business Day immediately preceding Index Business Day t.
$FX_t^{i,j}$	With respect to each Index Business Day t, If Future^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 Future^j Currency) as published on FX Price Source^i under FX Price Field^i at FX Trading Time^i. Otherwise $$FX_t^{i,j} = 1$$
$FX_{t,reset}^{i,j}$	With respect to each Index Business Day t that is a Future^j Roll Date, For all j except j = 28 $FX_t^{i,j}$ as of the Index Business Day prior to a London Business Day immediately preceding Index Business Day t. For j = 28 $FX_t^{i,j}$ as of the Index Business Day immediately preceding Index Business Day t. With respect to any other Index Business Day t, $$FX_{t,reset}^{i,j} = FX_{t-1,reset}^{i,j}$$ Where t-1 denotes the Index Business Day immediately preceding Index Business Day t

Index Components	
$Future_{t,s}^{i,j,n}$	With respect to each Index Business Day t, For all j except j = 10, 29, 30, 31 $$Future_{t,s}^{i,j,n} = Future_{t,s}^{i,j,n,quote}$$ For j = 10 $$Future_{t,s}^{i,j,n} = 100 \times \left[\frac{365}{365 + \left\{ \frac{\left(100 - Future_{t,s}^{i,j,n,quote}\right) \times 90}{100} \right\}} \right]$$ For j = 29 $$Future_{t,s}^{i,j,n} = 100 \times \left[\frac{\left(\frac{6\%}{2}\right) \times (1 - v^6)}{y} + v^6 \right]$$ For j = 30, 31 $$Future_{t,s}^{i,j,n} = 100 \times \left[\frac{\left(\frac{6\%}{2}\right) \times (1 - v^{20})}{y} + v^{20} \right]$$ Where $$y = \frac{100 - Future_{t,s}^{i,j,n,quote}}{200}$$ And $$v = \frac{1}{1 + y}$$

$Future_{t,s}^{i,j,n,quote}$	With respect to each Index Business Day t, the price of the Underlying $Future_{t}^{i,j,n}$ for day s as published on $Future^{j}$ Price Source as of $Future^{j}$ Trading Time, as defined in the Future Specifications Table.
$Future_{t,reset}^{i,j,n}$	With respect to each Index Business Day t, For i = 1 to 202 For j = 10, 13 to 32 $Future_{t,reset}^{i,j,n} = 100$ For j = 1, 2, 5 to 9, 11, 12 $Future_{t,reset}^{i,j,n} = 400$ For j = 3, 4 $Future_{t,reset}^{i,j,n} = 1200$ For i = 203 to 404 If Index Business Day t is a $Future^{j}$ Roll Date, For all j except j = 28 $Future_{t,s}^{i,j,n}$ as of the $Future^{j}$ Business Day prior to a London Business Day immediately preceding Index Business Day t. For j = 28 $Future_{t,s}^{i,j,n}$ as of the $Future^{j}$ Business Day immediately preceding Index Business Day t. Otherwise $Future_{t,reset}^{i,j,n} = Future_{t-1,reset}^{i,j,n}$ Where t-1 denotes the Index Business Day immediately preceding Index Business Day t
Underlying $Future_{t}^{i,j,current}$	With respect to each Index Business Day t, the future contract where the $Future^{j}$ Roll Date is greater than and is the $Expiry^{j}$ (as defined in the Index Specifications Table) closest to Index Business Day t.
Underlying $Future_{t}^{i,j,previous}$	With respect to each Index Business Day t, the future contract where the $Future^{j}$ Roll Date is immediately preceding the $Future^{j}$ Roll Date of Underlying $Future_{t}^{i,j,current}$.
$Future^{j}$ Roll Date	With respect to each $Future^{j}$ contract with $Future^{j}$ Expiry Months as defined in the Future Specifications Table, a day that is the relevant number of $Future^{j}$ Roll Offset (as defined in the Future Specifications Table) Index Business Days prior to for j = 1 to 12, 29 to 31, the last trade date of that future contract, and for j = 13 to 28, 32, the earlier of the last trade date and first notice date of that future contract, as defined by the respective Exchanges.
Roll $Period^{j}$	From and including one $Future^{j}$ Roll Date, to but excluding a day that is the relevant number of $Future^{j}$ Roll Period Days (as defined in the Future Specifications Table) Index Business Days immediately following such $Future^{j}$ Roll Date.
Roll $Weight_{t}^{j}$	[Formula to measure Roll Weight]
Roll Day_{t}^{j}	The number of Index Business Days from and including the first Index Business Day t of the relevant Roll $Period^{j}$ to and including Index Business Day t. For the avoidance of doubt, Roll Day_{t}^{j} = 1 for the first Index Business Day of the relevant Roll $Period^{j}$.

General Definitions	
Index Business Day	With respect to each index defined in the Index Specifications Table, For all j except j = 28 any day that is a $Future^{j}$ Business Day and a London Business Day.

	For j = 28 any day that is a Future^{j} Business Day.
Index Trading Business Day	A day which is an Index Business Day.
Future^{j} Business Day	With respect to each future contract defined in the Future Specifications Table, any day that is a Future^{j} Local Business Day for trading Future^{j}, and where the trading session of the relevant Exchange is scheduled to be open for trading Future^{j} during the Future^{j} Trading Time.
London Business Day	Any day on which commercial banks and foreign exchange markets settle payments and are open for general business (including dealings in foreign exchange and foreign currency deposits) in London, England.
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 Specifications Table.
Rounded Index Level	Rounded Index Level means the Index Level ($Index_t^i$) rounded to the number decimal places specified in the Index Specifications Table.

Disruption 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) (regardless of whether or not a level of the affected Index Component has been published by the Index Sponsor in respect of such day): (a) delay or postpone any rebalancing and/or calculation of such affected Index Component (an "**Index Determination Date**") until the relevant Index Disruption Event no longer exists, provided that, if such Index Disruption Event 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 (b) below; and/or (b) determine the level of the affected Index Component for such day in its sole discretion and acting in a commercially reasonable manner taking into account the relevant Index Disruption Event, latest available quotations and any other information the Index Sponsor deems relevant in its discretion having regard to the standard of input data quality for the Index as determined by the Index Sponsor during the design of the Index, Appendix 2, Section 6 of the Control Framework Summary ("Data Sufficiency and Hierarchy of Input Data") , and/or (c) delay /postpone any rebalancing and/or calculation of any Index Component the affected Index Component would roll into or out of to a date no later than the Delayed Index Determination Date and/or determine the level of any Index Component the affected Index Component would roll into or out of as of the Index Determination Date in its sole discretion and acting in a commercially reasonable manner taking into account the relevant Index Disruption Event, latest available quotations and any other information the Index Sponsor deems relevant in its discretion, having regard to the standard of input data quality for the Index as determined by the Index Sponsor during the design of the Index, Appendix 2, Section 6 of the Control Framework Summary ("Data Sufficiency and Hierarchy of Input Data"); and/or (d) not calculate and publish the Index level for such day or delay the publication.
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 to preserve the objective of the Index, taking into account the relevant Index Modification Event. 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 as appropriate 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; b. the Index Sponsor determines, in its sole discretion, that the input data and/or 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; (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 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, Instrument 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). **Instrument 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 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").
Definitions	**Index Component** means any interest rate future specified in the Instrument Specification table and each, currency, rate, variable or other component necessary in order to determine a level of the Index, in each case, in line with the then existing methodology of the Index). "**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 an Index Component may be disseminated, as determined by the Index Sponsor it its sole discretion and acting in a commercially reasonable manner.

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 and/or an average or other formula of 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

*[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.

	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.
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 or 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 Sponsor 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.

Index Specifications Table

i	j	Index	Index Currency	Index Price Source (Bloomberg page)	Rounding	Live Date	Start Date	Expiry	FX Price Source	FX Trading Time	FX Price Field
1	1	Nomura Eurodollar 1st to Expire Futures Index	USD	NMIRED1 Index	3 d.p.	25-Oct-18	22-Dec-86	1st	N/A	N/A	N/A
2	1	Nomura Eurodollar 2nd to Expire Futures Index	USD	NMIRED2 Index	3 d.p.	25-Oct-18	22-Dec-86	2nd	N/A	N/A	N/A
3	1	Nomura Eurodollar 3rd to Expire Futures Index	USD	NMIRED3 Index	3 d.p.	25-Oct-18	22-Dec-86	3rd	N/A	N/A	N/A
4	1	Nomura Eurodollar 4th to Expire Futures Index	USD	NMIRED4 Index	3 d.p.	25-Oct-18	22-Dec-86	4th	N/A	N/A	N/A
5	1	Nomura Eurodollar 5th to Expire Futures Index	USD	NMIRED5 Index	3 d.p.	25-Oct-18	22-Dec-86	5th	N/A	N/A	N/A
6	1	Nomura Eurodollar 6th to Expire Futures Index	USD	NMIRED6 Index	3 d.p.	25-Oct-18	22-Dec-86	6th	N/A	N/A	N/A
7	1	Nomura Eurodollar 7th to Expire Futures Index	USD	NMIRED7 Index	3 d.p.	25-Oct-18	22-Dec-86	7th	N/A	N/A	N/A
8	1	Nomura Eurodollar 8th to Expire Futures Index	USD	NMIRED8 Index	3 d.p.	25-Oct-18	22-Jun-87	8th	N/A	N/A	N/A
9	1	Nomura Eurodollar 9th to Expire Futures Index	USD	NMIRED9 Index	3 d.p.	25-Oct-18	22-Jun-87	9th	N/A	N/A	N/A
10	1	Nomura Eurodollar 10th to Expire Futures Index	USD	NMIREDA Index	3 d.p.	25-Oct-18	22-Sep-87	10th	N/A	N/A	N/A
11	1	Nomura Eurodollar 11th to Expire Futures Index	USD	NMIREDB Index	3 d.p.	25-Oct-18	22-Sep-87	11th	N/A	N/A	N/A
12	1	Nomura Eurodollar 12th to Expire Futures Index	USD	NMIREDC Index	3 d.p.	25-Oct-18	23-Jun-89	12th	N/A	N/A	N/A
13	2	Nomura 3-month SOFR 1st to Expire Futures Index	USD	NMIRSF1 Index	3 d.p.	10 Nov 21	11 Sep 18	1st	N/A	N/A	N/A
14	2	Nomura 3-month SOFR 2nd to Expire Futures Index	USD	NMIRSF2 Index	3 d.p.	10-Nov-21	12-Jun-18	2nd	N/A	N/A	N/A
15	2	Nomura 3-month SOFR 3rd to Expire Futures Index	USD	NMIRSF3 Index	3 d.p.	10-Nov-21	12-Jun-18	3rd	N/A	N/A	N/A
16	2	Nomura 3-month SOFR 4th to Expire Futures Index	USD	NMIRSF4 Index	3 d.p.	10-Nov-21	12-Jun-18	4th	N/A	N/A	N/A
17	2	Nomura 3-month SOFR 5th to Expire Futures Index	USD	NMIRSF5 Index	3 d.p.	10-Nov-21	12-Jun-18	5th	N/A	N/A	N/A
18	2	Nomura 3-month SOFR 6th to Expire Futures Index	USD	NMIRSF6 Index	3 d.p.	10-Nov-21	12-Jun-18	6th	N/A	N/A	N/A
19	2	Nomura 3-month SOFR 7th to Expire Futures Index	USD	NMIRSF7 Index	3 d.p.	10-Nov-21	12-Jun-18	7th	N/A	N/A	N/A
20	2	Nomura 3-month SOFR 8th to Expire Futures Index	USD	NMIRSF8 Index	3 d.p.	10-Nov-21	12-Jun-18	8th	N/A	N/A	N/A
21	2	Nomura 3-month SOFR 9th to Expire Futures Index	USD	NMIRSF9 Index	3 d.p.	10-Nov-21	12-Jun-18	9th	N/A	N/A	N/A
22	2	Nomura 3-month SOFR 10th to Expire Futures Index	USD	NMIRSFA Index	3 d.p.	10-Nov-21	12-Jun-18	10th	N/A	N/A	N/A
23	2	Nomura 3-month SOFR 11th to Expire Futures Index	USD	NMIRSFB Index	3 d.p.	10-Nov-21	12-Jun-18	11th	N/A	N/A	N/A
24	2	Nomura 3-month SOFR 12th to Expire Futures Index	USD	NMIRSFC Index	3 d.p.	10-Nov-21	12-Jun-18	12th	N/A	N/A	N/A
25	3	Nomura Fed Fund 1st to Expire Futures Index	USD	NMIRFF1 Index	3 d.p.	25-Oct-18	08-Dec-88	1st	N/A	N/A	N/A
26	3	Nomura Fed Fund 2nd to Expire Futures Index	USD	NMIRFF2 Index	3 d.p.	25-Oct-18	08-Dec-88	2nd	N/A	N/A	N/A
27	3	Nomura Fed Fund 3rd to Expire Futures Index	USD	NMIRFF3 Index	3 d.p.	25-Oct-18	08-Dec-88	3rd	N/A	N/A	N/A
28	3	Nomura Fed Fund 4th to Expire Futures Index	USD	NMIRFF4 Index	3 d.p.	25-Oct-18	05-Jan-94	4th	N/A	N/A	N/A
29	3	Nomura Fed Fund 5th to Expire Futures Index	USD	NMIRFF5 Index	3 d.p.	25-Oct-18	05-Jan-94	5th	N/A	N/A	N/A
30	3	Nomura Fed Fund 6th to Expire Futures Index	USD	NMIRFF6 Index	3 d.p.	25-Oct-18	05-Dec-00	6th	N/A	N/A	N/A
31	3	Nomura Fed Fund 7th to Expire Futures Index	USD	NMIRFF7 Index	3 d.p.	25-Oct-18	01-May-01	7th	N/A	N/A	N/A
32	3	Nomura Fed Fund 8th to Expire Futures Index	USD	NMIRFF8 Index	3 d.p.	25-Oct-18	29-Oct-02	8th	N/A	N/A	N/A
33	3	Nomura Fed Fund 9th to Expire Futures Index	USD	NMIRFF9 Index	3 d.p.	25-Oct-18	29-Oct-02	9th	N/A	N/A	N/A
34	3	Nomura Fed Fund 10th to Expire Futures Index	USD	NMIRFFA Index	3 d.p.	25-Oct-18	06-Nov-02	10th	N/A	N/A	N/A
35	3	Nomura Fed Fund 11th to Expire Futures Index	USD	NMIRFFB Index	3 d.p.	25-Oct-18	16-Jan-04	11th	N/A	N/A	N/A
36	3	Nomura Fed Fund 12th to Expire Futures Index	USD	NMIRFFC Index	3 d.p.	25-Oct-18	16-Mar-04	12th	N/A	N/A	N/A
37	4	Nomura 1-month SOFR 1st to Expire Futures Index	USD	NMIRSE1 Index	3 d.p.	10-Nov-21	23-May-18	1st	N/A	N/A	N/A

38	4	Nomura 1-month SOFR 2nd to Expire Futures Index	USD	NMIRSE2 Index	3 d.p.	10-Nov-21	23-May-18	2nd	N/A	N/A	N/A
39	4	Nomura 1-month SOFR 3rd to Expire Futures Index	USD	NMIRSE3 Index	3 d.p.	10-Nov-21	23-May-18	3rd	N/A	N/A	N/A
40	4	Nomura 1-month SOFR 4th to Expire Futures Index	USD	NMIRSE4 Index	3 d.p.	10-Nov-21	23-May-18	4th	N/A	N/A	N/A
41	4	Nomura 1-month SOFR 5th to Expire Futures Index	USD	NMIRSE5 Index	3 d.p.	10-Nov-21	23-May-18	5th	N/A	N/A	N/A
42	4	Nomura 1-month SOFR 6th to Expire Futures Index	USD	NMIRSE6 Index	3 d.p.	10-Nov-21	23-May-18	6th	N/A	N/A	N/A
43	4	Nomura 1-month SOFR 7th to Expire Futures Index	USD	NMIRSE7 Index	3 d.p.	10-Nov-21	24-Oct-19	7th	N/A	N/A	N/A
44	4	Nomura 1-month SOFR 8th to Expire Futures Index	USD	NMIRSE8 Index	3 d.p.	10-Nov-21	24-Oct-19	8th	N/A	N/A	N/A
45	4	Nomura 1-month SOFR 9th to Expire Futures Index	USD	NMIRSE9 Index	3 d.p.	10-Nov-21	24-Oct-19	9th	N/A	N/A	N/A
46	4	Nomura 1-month SOFR 10th to Expire Futures Index	USD	NMIRSEA Index	3 d.p.	10-Nov-21	24-Oct-19	10th	N/A	N/A	N/A
47	5	Nomura Euribor 1st to Expire Futures Index	EUR	NMIRER1 Index	3 d.p.	25-Oct-18	18-Dec-90	1st	N/A	N/A	N/A
48	5	Nomura Euribor 1st to Expire Futures Index in USD	USD	NMIRER1U Index	3 d.p.	09-Sep-19	18-Dec-90	1st	FX Rate	Snap Time	Price Field
49	5	Nomura Euribor 2nd to Expire Futures Index	EUR	NMIRER2 Index	3 d.p.	25-Oct-18	18-Dec-90	2nd	N/A	N/A	N/A
50	5	Nomura Euribor 2nd to Expire Futures Index in USD	USD	NMIRER2U Index	3 d.p.	09-Sep-19	18-Dec-90	2nd	FX Rate	Snap Time	Price Field
51	5	Nomura Euribor 3rd to Expire Futures Index	EUR	NMIRER3 Index	3 d.p.	25-Oct-18	18-Dec-90	3rd	N/A	N/A	N/A
52	5	Nomura Euribor 3rd to Expire Futures Index in USD	USD	NMIRER3U Index	3 d.p.	09-Sep-19	18-Dec-90	3rd	FX Rate	Snap Time	Price Field
53	5	Nomura Euribor 4th to Expire Futures Index	EUR	NMIRER4 Index	3 d.p.	25-Oct-18	18-Dec-90	4th	N/A	N/A	N/A
54	5	Nomura Euribor 4th to Expire Futures Index in USD	USD	NMIRER4U Index	3 d.p.	09-Sep-19	18-Dec-90	4th	FX Rate	Snap Time	Price Field
55	5	Nomura Euribor 5th to Expire Futures Index	EUR	NMIRER5 Index	3 d.p.	25-Oct-18	18-Dec-90	5th	N/A	N/A	N/A
56	5	Nomura Euribor 5th to Expire Futures Index in USD	USD	NMIRER5U Index	3 d.p.	09-Sep-19	18-Dec-90	5th	FX Rate	Snap Time	Price Field
57	5	Nomura Euribor 6th to Expire Futures Index	EUR	NMIRER6 Index	3 d.p.	25-Oct-18	18-Dec-90	6th	N/A	N/A	N/A
58	5	Nomura Euribor 6th to Expire Futures Index in USD	USD	NMIRER6U Index	3 d.p.	09-Sep-19	18-Dec-90	6th	FX Rate	Snap Time	Price Field
59	5	Nomura Euribor 7th to Expire Futures Index	EUR	NMIRER7 Index	3 d.p.	25-Oct-18	18-Dec-90	7th	N/A	N/A	N/A
60	5	Nomura Euribor 7th to Expire Futures Index in USD	USD	NMIRER7U Index	3 d.p.	09-Sep-19	18-Dec-90	7th	FX Rate	Snap Time	Price Field
61	5	Nomura Euribor 8th to Expire Futures Index	EUR	NMIRER8 Index	3 d.p.	25-Oct-18	22-Jun-92	8th	N/A	N/A	N/A
62	5	Nomura Euribor 8th to Expire Futures Index in USD	USD	NMIRER8U Index	3 d.p.	09-Sep-19	22-Jun-92	8th	FX Rate	Snap Time	Price Field
63	5	Nomura Euribor 9th to Expire Futures Index	EUR	NMIRER9 Index	3 d.p.	25-Oct-18	22-Jun-92	9th	N/A	N/A	N/A
64	5	Nomura Euribor 9th to Expire Futures Index in USD	USD	NMIRER9U Index	3 d.p.	09-Sep-19	22-Jun-92	9th	FX Rate	Snap Time	Price Field
65	5	Nomura Euribor 10th to Expire Futures Index	EUR	NMIRERA Index	3 d.p.	25-Oct-18	18-Mar-94	10th	N/A	N/A	N/A
66	5	Nomura Euribor 10th to Expire Futures Index in USD	USD	NMIRERAU Index	3 d.p.	09-Sep-19	18-Mar-94	10th	FX Rate	Snap Time	Price Field
67	5	Nomura Euribor 11th to Expire Futures Index	EUR	NMIRERB Index	3 d.p.	25-Oct-18	18-Mar-94	11th	N/A	N/A	N/A
68	5	Nomura Euribor 11th to Expire Futures Index in USD	USD	NMIRERBU Index	3 d.p.	09-Sep-19	18-Mar-94	11th	FX Rate	Snap Time	Price Field
69	5	Nomura Euribor 12th to Expire Futures Index	EUR	NMIRERC Index	3 d.p.	25-Oct-18	20-Dec-96	12th	N/A	N/A	N/A
70	5	Nomura Euribor 12th to Expire Futures Index in USD	USD	NMIRERCU Index	3 d.p.	09-Sep-19	20-Dec-96	12th	FX Rate	Snap Time	Price Field
71	6	Nomura Sterling 1st to Expire Futures Index	GBP	NMIRL01 Index	3 d.p.	25-Oct-18	25-Mar-88	1st	N/A	N/A	N/A
72	6	Nomura Sterling 1st to Expire Futures Index in USD	USD	NMIRL01U Index	3 d.p.	09-Sep-19	25-Mar-88	1st	FX Rate	Snap Time	Price Field
73	6	Nomura Sterling 2nd to Expire Futures Index	GBP	NMIRL02 Index	3 d.p.	25-Oct-18	02-Mar-88	2nd	N/A	N/A	N/A
74	6	Nomura Sterling 2nd to Expire Futures Index in USD	USD	NMIRL02U Index	3 d.p.	09-Sep-19	02-Mar-88	2nd	FX Rate	Snap Time	Price Field
75	6	Nomura Sterling 3rd to Expire Futures Index	GBP	NMIRL03 Index	3 d.p.	25-Oct-18	02-Mar-88	3rd	N/A	N/A	N/A
76	6	Nomura Sterling 3rd to Expire Futures Index in USD	USD	NMIRL03U Index	3 d.p.	09-Sep-19	02-Mar-88	3rd	FX Rate	Snap Time	Price Field

77	6	Nomura Sterling 4th to Expire Futures Index	GBP	NMIRL04 Index	3 d.p.	25-Oct-18	09-Jan-89	4th	N/A	N/A	N/A
78	6	Nomura Sterling 4th to Expire Futures Index in USD	USD	NMIRL04U Index	3 d.p.	09-Sep-19	09-Jan-89	4th	FX Rate	Snap Time	Price Field
79	6	Nomura Sterling 5th to Expire Futures Index	GBP	NMIRL05 Index	3 d.p.	25-Oct-18	09-Jan-89	5th	N/A	N/A	N/A
80	6	Nomura Sterling 5th to Expire Futures Index in USD	USD	NMIRL05U Index	3 d.p.	09-Sep-19	09-Jan-89	5th	FX Rate	Snap Time	Price Field
81	6	Nomura Sterling 6th to Expire Futures Index	GBP	NMIRL06 Index	3 d.p.	25-Oct-18	27-Sep-88	6th	N/A	N/A	N/A
82	6	Nomura Sterling 6th to Expire Futures Index in USD	USD	NMIRL06U Index	3 d.p.	09-Sep-19	27-Sep-88	6th	FX Rate	Snap Time	Price Field
83	6	Nomura Sterling 7th to Expire Futures Index	GBP	NMIRL07 Index	3 d.p.	25-Oct-18	21-Jun-88	7th	N/A	N/A	N/A
84	6	Nomura Sterling 7th to Expire Futures Index in USD	USD	NMIRL07U Index	3 d.p.	09-Sep-19	21-Jun-88	7th	FX Rate	Snap Time	Price Field
85	6	Nomura Sterling 8th to Expire Futures Index	GBP	NMIRL08 Index	3 d.p.	25-Oct-18	26-Jun-90	8th	N/A	N/A	N/A
86	6	Nomura Sterling 8th to Expire Futures Index in USD	USD	NMIRL08U Index	3 d.p.	09-Sep-19	26-Jun-90	8th	FX Rate	Snap Time	Price Field
87	6	Nomura Sterling 9th to Expire Futures Index	GBP	NMIRL09 Index	3 d.p.	25-Oct-18	23-Jun-92	9th	N/A	N/A	N/A
88	6	Nomura Sterling 9th to Expire Futures Index in USD	USD	NMIRL09U Index	3 d.p.	09-Sep-19	23-Jun-92	9th	FX Rate	Snap Time	Price Field
89	6	Nomura Sterling 10th to Expire Futures Index	GBP	NMIRL0A Index	3 d.p.	25-Oct-18	22-Mar-94	10th	N/A	N/A	N/A
90	6	Nomura Sterling 10th to Expire Futures Index in USD	USD	NMIRL0AU Index	3 d.p.	09-Sep-19	22-Mar-94	10th	FX Rate	Snap Time	Price Field
91	7	Nomura SONIA 1st to Expire Futures Index	GBP	NMIRSI1 Index	3 d.p.	10-Nov-21	11-Sep-18	1st	N/A	N/A	N/A
92	7	Nomura SONIA 1st to Expire Futures Index in USD	USD	NMIRSI1U Index	3 d.p.	10-Nov-21	11-Sep-18	1st	FX Rate	Snap Time	Price Field
93	7	Nomura SONIA 2nd to Expire Futures Index	GBP	NMIRSI2 Index	3 d.p.	10-Nov-21	12-Jun-18	2nd	N/A	N/A	N/A
94	7	Nomura SONIA 2nd to Expire Futures Index in USD	USD	NMIRSI2U Index	3 d.p.	10-Nov-21	12-Jun-18	2nd	FX Rate	Snap Time	Price Field
95	7	Nomura SONIA 3rd to Expire Futures Index	GBP	NMIRSI3 Index	3 d.p.	10-Nov-21	12-Jun-18	3rd	N/A	N/A	N/A
96	7	Nomura SONIA 3rd to Expire Futures Index in USD	USD	NMIRSI3U Index	3 d.p.	10-Nov-21	12-Jun-18	3rd	FX Rate	Snap Time	Price Field
97	7	Nomura SONIA 4th to Expire Futures Index	GBP	NMIRSI4 Index	3 d.p.	10-Nov-21	12-Jun-18	4th	N/A	N/A	N/A
98	7	Nomura SONIA 4th to Expire Futures Index in USD	USD	NMIRSI4U Index	3 d.p.	10-Nov-21	12-Jun-18	4th	FX Rate	Snap Time	Price Field
99	7	Nomura SONIA 5th to Expire Futures Index	GBP	NMIRSI5 Index	3 d.p.	10-Nov-21	12-Jun-18	5th	N/A	N/A	N/A
100	7	Nomura SONIA 5th to Expire Futures Index in USD	USD	NMIRSI5U Index	3 d.p.	10-Nov-21	12-Jun-18	5th	FX Rate	Snap Time	Price Field
101	7	Nomura SONIA 6th to Expire Futures Index	GBP	NMIRSI6 Index	3 d.p.	10-Nov-21	12-Jun-18	6th	N/A	N/A	N/A
102	7	Nomura SONIA 6th to Expire Futures Index in USD	USD	NMIRSI6U Index	3 d.p.	10-Nov-21	12-Jun-18	6th	FX Rate	Snap Time	Price Field
103	7	Nomura SONIA 7th to Expire Futures Index	GBP	NMIRSI7 Index	3 d.p.	10-Nov-21	12-Jun-18	7th	N/A	N/A	N/A
104	7	Nomura SONIA 7th to Expire Futures Index in USD	USD	NMIRSI7U Index	3 d.p.	10-Nov-21	12-Jun-18	7th	FX Rate	Snap Time	Price Field
105	7	Nomura SONIA 8th to Expire Futures Index	GBP	NMIRSI8 Index	3 d.p.	10-Nov-21	12-Jun-18	8th	N/A	N/A	N/A
106	7	Nomura SONIA 8th to Expire Futures Index in USD	USD	NMIRSI8U Index	3 d.p.	10-Nov-21	12-Jun-18	8th	FX Rate	Snap Time	Price Field
107	7	Nomura SONIA 9th to Expire Futures Index	GBP	NMIRSI9 Index	3 d.p.	10-Nov-21	12-Jun-18	9th	N/A	N/A	N/A
108	7	Nomura SONIA 9th to Expire Futures Index in USD	USD	NMIRSI9U Index	3 d.p.	10-Nov-21	12-Jun-18	9th	FX Rate	Snap Time	Price Field
109	7	Nomura SONIA 10th to Expire Futures Index	GBP	NMIRSIA Index	3 d.p.	10-Nov-21	12-Jun-18	10th	N/A	N/A	N/A
110	7	Nomura SONIA 10th to Expire Futures Index in USD	USD	NMIRSIAU Index	3 d.p.	10-Nov-21	12-Jun-18	10th	FX Rate	Snap Time	Price Field
111	7	Nomura SONIA 11th to Expire Futures Index	GBP	NMIRSIB Index	3 d.p.	10-Nov-21	12-Jun-18	11th	N/A	N/A	N/A
112	7	Nomura SONIA 11th to Expire Futures Index in USD	USD	NMIRSIBU Index	3 d.p.	10-Nov-21	12-Jun-18	11th	FX Rate	Snap Time	Price Field
113	7	Nomura SONIA 12th to Expire Futures Index	GBP	NMIRSIC Index	3 d.p.	10-Nov-21	12-Jun-18	12th	N/A	N/A	N/A
114	7	Nomura SONIA 12th to Expire Futures Index in USD	USD	NMIRSICU Index	3 d.p.	10-Nov-21	12-Jun-18	12th	FX Rate	Snap Time	Price Field
115	8	Nomura Euroyen 1st to Expire Futures Index	JPY	NMIRYE1 Index	3 d.p.	25-Oct-18	05-Jul-89	1st	N/A	N/A	N/A

116	8	Nomura Euroyen 1st to Expire Futures Index in USD	USD	NMIRYE1U Index	3 d.p.	09-Sep-19	05-Jul-89	1st	FX Rate	Snap Time	Price Field
117	8	Nomura Euroyen 2nd to Expire Futures Index	JPY	NMIRYE2 Index	3 d.p.	25-Oct-18	26-Jun-90	2nd	N/A	N/A	N/A
118	8	Nomura Euroyen 2nd to Expire Futures Index in USD	USD	NMIRYE2U Index	3 d.p.	09-Sep-19	26-Jun-90	2nd	FX Rate	Snap Time	Price Field
119	8	Nomura Euroyen 3rd to Expire Futures Index	JPY	NMIRYE3 Index	3 d.p.	25-Oct-18	26-Mar-91	3rd	N/A	N/A	N/A
120	8	Nomura Euroyen 3rd to Expire Futures Index in USD	USD	NMIRYE3U Index	3 d.p.	09-Sep-19	26-Mar-91	3rd	FX Rate	Snap Time	Price Field
121	8	Nomura Euroyen 4th to Expire Futures Index	JPY	NMIRYE4 Index	3 d.p.	25-Oct-18	16-Jan-92	4th	N/A	N/A	N/A
122	8	Nomura Euroyen 4th to Expire Futures Index in USD	USD	NMIRYE4U Index	3 d.p.	09-Sep-19	16-Jan-92	4th	FX Rate	Snap Time	Price Field
123	8	Nomura Euroyen 5th to Expire Futures Index	JPY	NMIRYE5 Index	3 d.p.	10-Nov-21	04-Jun-93	5th	N/A	N/A	N/A
124	8	Nomura Euroyen 5th to Expire Futures Index in USD	USD	NMIRYE5U Index	3 d.p.	10-Nov-21	04-Jun-93	5th	FX Rate	Snap Time	Price Field
125	9	Nomura 3-month TONA 1st to Expire Futures Index	JPY	NMIRJO1 Index	3 d.p.	11-Oct-23	13-Jun-23	1st	N/A	N/A	N/A
126	9	Nomura 3-month TONA 1st to Expire Futures Index in USD	USD	NMIRJO1U Index	3 d.p.	11-Oct-23	13-Jun-23	1st	FX Rate	Snap Time	Price Field
127	9	Nomura 3-month TONA 2nd to Expire Futures Index	JPY	NMIRJO2 Index	3 d.p.	11-Oct-23	13-Jun-23	2nd	N/A	N/A	N/A
128	9	Nomura 3-month TONA 2nd to Expire Futures Index in USD	USD	NMIRJO2U Index	3 d.p.	11-Oct-23	13-Jun-23	2nd	FX Rate	Snap Time	Price Field
129	9	Nomura 3-month TONA 3rd to Expire Futures Index	JPY	NMIRJO3 Index	3 d.p.	11-Oct-23	13-Jun-23	3rd	N/A	N/A	N/A
130	9	Nomura 3-month TONA 3rd to Expire Futures Index in USD	USD	NMIRJO3U Index	3 d.p.	11-Oct-23	13-Jun-23	3rd	FX Rate	Snap Time	Price Field
131	9	Nomura 3-month TONA 4th to Expire Futures Index	JPY	NMIRJO4 Index	3 d.p.	11-Oct-23	13-Jun-23	4th	N/A	N/A	N/A
132	9	Nomura 3-month TONA 4th to Expire Futures Index in USD	USD	NMIRJO4U Index	3 d.p.	11-Oct-23	13-Jun-23	4th	FX Rate	Snap Time	Price Field
133	9	Nomura 3-month TONA 5th to Expire Futures Index	JPY	NMIRJO5 Index	3 d.p.	11-Oct-23	13-Jun-23	5th	N/A	N/A	N/A
134	9	Nomura 3-month TONA 5th to Expire Futures Index in USD	USD	NMIRJO5U Index	3 d.p.	11-Oct-23	13-Jun-23	5th	FX Rate	Snap Time	Price Field
135	9	Nomura 3-month TONA 6th to Expire Futures Index	JPY	NMIRJO6 Index	3 d.p.	11-Oct-23	13-Jun-23	6th	N/A	N/A	N/A
136	9	Nomura 3-month TONA 6th to Expire Futures Index in USD	USD	NMIRJO6U Index	3 d.p.	11-Oct-23	13-Jun-23	6th	FX Rate	Snap Time	Price Field
137	10	Nomura AUD Bank Bill 1st to Expire Futures Index	AUD	NMIRIR1 Index	3 d.p.	25-Oct-18	05-Jul-89	1st	N/A	N/A	N/A
138	10	Nomura AUD Bank Bill 1st to Expire Futures Index in USD	USD	NMIRIR1U Index	3 d.p.	09-Sep-19	05-Jul-89	1st	FX Rate	Snap Time	Price Field
139	10	Nomura AUD Bank Bill 2nd to Expire Futures Index	AUD	NMIRIR2 Index	3 d.p.	25-Oct-18	05-Oct-89	2nd	N/A	N/A	N/A
140	10	Nomura AUD Bank Bill 2nd to Expire Futures Index in USD	USD	NMIRIR2U Index	3 d.p.	09-Sep-19	05-Oct-89	2nd	FX Rate	Snap Time	Price Field
141	10	Nomura AUD Bank Bill 3rd to Expire Futures Index	AUD	NMIRIR3 Index	3 d.p.	25-Oct-18	05-Jan-90	3rd	N/A	N/A	N/A
142	10	Nomura AUD Bank Bill 3rd to Expire Futures Index in USD	USD	NMIRIR3U Index	3 d.p.	09-Sep-19	05-Jan-90	3rd	FX Rate	Snap Time	Price Field
143	10	Nomura AUD Bank Bill 4th to Expire Futures Index	AUD	NMIRIR4 Index	3 d.p.	25-Oct-18	05-Apr-90	4th	N/A	N/A	N/A
144	10	Nomura AUD Bank Bill 4th to Expire Futures Index in USD	USD	NMIRIR4U Index	3 d.p.	09-Sep-19	05-Apr-90	4th	FX Rate	Snap Time	Price Field
145	10	Nomura AUD Bank Bill 5th to Expire Futures Index	AUD	NMIRIR5 Index	3 d.p.	25-Oct-18	05-Jul-90	5th	N/A	N/A	N/A
146	10	Nomura AUD Bank Bill 5th to Expire Futures Index in USD	USD	NMIRIR5U Index	3 d.p.	09-Sep-19	05-Jul-90	5th	FX Rate	Snap Time	Price Field
147	11	Nomura CAD Bankers' Acceptance 1st to Expire Futures Index	CAD	NMIRBA1 Index	3 d.p.	25-Oct-18	06-Sep-90	1st	N/A	N/A	N/A
148	11	Nomura CAD Bankers' Acceptance 1st to Expire Futures Index in USD	USD	NMIRBA1U Index	3 d.p.	09-Sep-19	06-Sep-90	1st	FX Rate	Snap Time	Price Field
149	11	Nomura CAD Bankers' Acceptance 2nd to Expire Futures Index	CAD	NMIRBA2 Index	3 d.p.	25-Oct-18	19-Feb-91	2nd	N/A	N/A	N/A
150	11	Nomura CAD Bankers' Acceptance 2nd to Expire Futures Index in USD	USD	NMIRBA2U Index	3 d.p.	09-Sep-19	19-Feb-91	2nd	FX Rate	Snap Time	Price Field
151	11	Nomura CAD Bankers' Acceptance 3rd to Expire Futures Index	CAD	NMIRBA3 Index	3 d.p.	25-Oct-18	06-Mar-91	3rd	N/A	N/A	N/A
152	11	Nomura CAD Bankers' Acceptance 3rd to Expire Futures Index in USD	USD	NMIRBA3U Index	3 d.p.	09-Sep-19	06-Mar-91	3rd	FX Rate	Snap Time	Price Field
153	11	Nomura CAD Bankers' Acceptance 4th to Expire Futures Index	CAD	NMIRBA4 Index	3 d.p.	25-Oct-18	06-Jun-91	4th	N/A	N/A	N/A

154	11	Nomura CAD Bankers' Acceptance 4th to Expire Futures Index in USD	USD	NMIRBA4U Index	3 d.p.	09-Sep-19	06-Jun-91	4th	FX Rate	Snap Time	Price Field
155	11	Nomura CAD Bankers' Acceptance 5th to Expire Futures Index	CAD	NMIRBA5 Index	3 d.p.	10-Nov-21	06-Jun-91	5th	N/A	N/A	N/A
156	11	Nomura CAD Bankers' Acceptance 5th to Expire Futures Index in USD	USD	NMIRBA5U Index	3 d.p.	10-Nov-21	06-Jun-91	5th	FX Rate	Snap Time	Price Field
157	12	Nomura 3-month CORRA 1st to Expire Futures Index	CAD	NMIRCO1 Index	3 d.p.	11-Oct-23	08-Sep-20	1st	N/A	N/A	N/A
158	12	Nomura 3-month CORRA 1st to Expire Futures Index in USD	USD	NMIRCO1U Index	3 d.p.	11-Oct-23	08-Sep-20	1st	FX Rate	Snap Time	Price Field
159	12	Nomura 3-month CORRA 2nd to Expire Futures Index	CAD	NMIRCO2 Index	3 d.p.	11-Oct-23	08-Sep-20	2nd	N/A	N/A	N/A
160	12	Nomura 3-month CORRA 2nd to Expire Futures Index in USD	USD	NMIRCO2U Index	3 d.p.	11-Oct-23	08-Sep-20	2nd	FX Rate	Snap Time	Price Field
161	12	Nomura 3-month CORRA 3rd to Expire Futures Index	CAD	NMIRCO3 Index	3 d.p.	11-Oct-23	08-Sep-20	3rd	N/A	N/A	N/A
162	12	Nomura 3-month CORRA 3rd to Expire Futures Index in USD	USD	NMIRCO3U Index	3 d.p.	11-Oct-23	08-Sep-20	3rd	FX Rate	Snap Time	Price Field
163	12	Nomura 3-month CORRA 4th to Expire Futures Index	CAD	NMIRCO4 Index	3 d.p.	11-Oct-23	08-Sep-20	4th	N/A	N/A	N/A
164	12	Nomura 3-month CORRA 4th to Expire Futures Index in USD	USD	NMIRCO4U Index	3 d.p.	11-Oct-23	08-Sep-20	4th	FX Rate	Snap Time	Price Field
165	12	Nomura 3-month CORRA 5th to Expire Futures Index	CAD	NMIRCO5 Index	3 d.p.	11-Oct-23	08-Sep-20	5th	N/A	N/A	N/A
166	12	Nomura 3-month CORRA 5th to Expire Futures Index in USD	USD	NMIRCO5U Index	3 d.p.	11-Oct-23	08-Sep-20	5th	FX Rate	Snap Time	Price Field
167	12	Nomura 3-month CORRA 6th to Expire Futures Index	CAD	NMIRCO6 Index	3 d.p.	11-Oct-23	08-Sep-20	6th	N/A	N/A	N/A
168	12	Nomura 3-month CORRA 6th to Expire Futures Index in USD	USD	NMIRCO6U Index	3 d.p.	11-Oct-23	08-Sep-20	6th	FX Rate	Snap Time	Price Field
169	13	Nomura US 2yr Treasury Futures Index	USD	NMIRTU1 Index	3 d.p.	25-Oct-18	28-Jun-90	1st	N/A	N/A	N/A
170	14	Nomura US 5yr Treasury Futures Index	USD	NMIRFV1 Index	3 d.p.	09-Sep-19	25-May-88	1st	N/A	N/A	N/A
171	15	Nomura US 10yr Treasury Futures Index	USD	NMIRTY1 Index	3 d.p.	25-Oct-18	07-May-82	1st	N/A	N/A	N/A
172	16	Nomura US Ultra 10yr Treasury Futures Index	USD	NMIRUXY1 Index	3 d.p.	24-Mar-20	29-Feb-16	1st	N/A	N/A	N/A
173	17	Nomura US Long Term Treasury Futures Index	USD	NMIRUS1 Index	3 d.p.	09-Sep-19	30-Aug-77	1st	N/A	N/A	N/A
174	18	Nomura US Ultra Long Term Treasury Futures Index	USD	NMIRWN1 Index	3 d.p.	25-Oct-18	14-Jan-10	1st	N/A	N/A	N/A
175	19	Nomura Euro Schatz Futures Index	EUR	NMIRDU1 Index	3 d.p.	09-Sep-19	12-Mar-97	1st	N/A	N/A	N/A
176	19	Nomura Euro Schatz Futures Index in USD	USD	NMIRDU5 Index	3 d.p.	25 Oct 18	12 Mar 97	1st	FX Rate	Snap Time	Price Field
177	20	Nomura Euro Bobl Futures Index	EUR	NMIROE1 Index	3 d.p.	09-Sep-19	09-Oct-91	1st	N/A	N/A	N/A
178	20	Nomura Euro Bobl Futures Index in USD	USD	NMIROE1U Index	3 d.p.	25-Oct-18	09-Oct-91	1st	FX Rate	Snap Time	Price Field
179	21	Nomura Euro Bund Futures Index	EUR	NMIRRX1 Index	3 d.p.	09-Sep-19	11-Sep-91	1st	N/A	N/A	N/A
180	21	Nomura Euro Bund Futures Index in USD	USD	NMIRRX1U Index	3 d.p.	25-Oct-18	11-Sep-91	1st	FX Rate	Snap Time	Price Field
181	22	Nomura Euro Buxl Futures Index	EUR	NMIRUB1 Index	3 d.p.	09-Sep-19	04-Oct-05	1st	N/A	N/A	N/A
182	22	Nomura Euro Buxl Futures Index in USD	USD	NMIRUB1U Index	3 d.p.	25-Oct-18	04-Oct-05	1st	FX Rate	Snap Time	Price Field
183	23	Nomura Euro OAT Futures Index	EUR	NMIROAT1 Index	3 d.p.	09-Sep-19	19-Apr-12	1st	N/A	N/A	N/A
184	23	Nomura Euro OAT Futures Index in USD	USD	NMIROA1U Index	3 d.p.	25-Oct-18	19-Apr-12	1st	FX Rate	Snap Time	Price Field
185	24	Nomura Short-Term Euro BTP Futures Index	EUR	NMIRBTS1 Index	3 d.p.	09-Sep-19	21-Oct-10	1st	N/A	N/A	N/A
186	24	Nomura Short-Term Euro BTP Futures Index in USD	USD	NMIRBT1U Index	3 d.p.	25-Oct-18	21-Oct-10	1st	FX Rate	Snap Time	Price Field
187	25	Nomura Euro BTP Futures Index	EUR	NMIRIK1 Index	3 d.p.	09-Sep-19	17-Sep-09	1st	N/A	N/A	N/A
188	25	Nomura Euro BTP Futures Index in USD	USD	NMIRIK1U Index	3 d.p.	25 Oct 18	17 Sep 09	1st	FX Rate	Snap Time	Price Field
189	26	Nomura 10yr Gilt Futures Index	GBP	NMIRG01 Index	3 d.p.	09-Sep-19	26-Nov-82	1st	N/A	N/A	N/A
190	26	Nomura 10yr Gilt Futures Index in USD	USD	NMIRG01U Index	3 d.p.	25-Oct-18	26-Nov-82	1st	FX Rate	Snap Time	Price Field
191	27	Nomura 10yr JGB Futures Index	JPY	NMIRJB1 Index	3 d.p.	09-Sep-19	24-Oct-85	1st	N/A	N/A	N/A
192	27	Nomura 10yr JGB Futures Index in USD	USD	NMIRJB1U Index	3 d.p.	25-Oct-18	24-Oct-85	1st	FX Rate	Snap Time	Price Field

193	28	Nomura 10yr JGB Futures T Index	JPY	NMIRJBT Index	3 d.p.	15-Jan-2025	24-Oct-85	1st	N/A	N/A	N/A
194	28	Nomura 10yr JGB Futures T Index in USD	USD	NMIRJBTU Index	3 d.p.	15-Jan-2025	24-Oct-85	1st	FX Rate	Snap Time	Price Field
195	29	Nomura AUD 3yr Treasury Futures Index	AUD	NMIRYM1 Index	3 d.p.	09-Sep-19	21-Dec-89	1st	N/A	N/A	N/A
196	29	Nomura AUD 3yr Treasury Futures Index in USD	USD	NMIRYM1U Index	3 d.p.	25-Oct-18	21-Dec-89	1st	FX Rate	Snap Time	Price Field
197	30	Nomura AUD 10yr Treasury Futures Index	AUD	NMIRXM1 Index	3 d.p.	09-Sep-19	13-Jun-89	1st	N/A	N/A	N/A
198	30	Nomura AUD 10yr Treasury Futures Index in USD	USD	NMIRXM1U Index	3 d.p.	25-Oct-18	13-Jun-89	1st	FX Rate	Snap Time	Price Field
199	31	Nomura AUD 10yr Treasury Futures B Index	AUD	NMIRXMB Index	3 d.p.	11-Oct-23	13-Jun-89	1st	N/A	N/A	N/A
200	31	Nomura AUD 10yr Treasury Futures B Index in USD	USD	NMIRXMBU Index	3 d.p.	11-Oct-23	13-Jun-89	1st	FX Rate	Snap Time	Price Field
201	32	Nomura CAD 10yr Bond Futures Index	CAD	NMIRCN1 Index	3 d.p.	09-Sep-19	20-Sep-89	1st	N/A	N/A	N/A
202	32	Nomura CAD 10yr Bond Futures Index in USD	USD	NMIRCN1U Index	3 d.p.	25-Oct-18	20-Sep-89	1st	FX Rate	Snap Time	Price Field
203	1	Nomura Eurodollar 1st to Expire Futures Compounded Index	USD	NMIRED1C Index	3 d.p.	01-Jul-20	09-Mar-87	1st	N/A	N/A	N/A
204	1	Nomura Eurodollar 2nd to Expire Futures Compounded Index	USD	NMIRED2C Index	3 d.p.	01-Jul-20	09-Mar-87	2nd	N/A	N/A	N/A
205	1	Nomura Eurodollar 3rd to Expire Futures Compounded Index	USD	NMIRED3C Index	3 d.p.	01-Jul-20	09-Mar-87	3rd	N/A	N/A	N/A
206	1	Nomura Eurodollar 4th to Expire Futures Compounded Index	USD	NMIRED4C Index	3 d.p.	01-Jul-20	09-Mar-87	4th	N/A	N/A	N/A
207	1	Nomura Eurodollar 5th to Expire Futures Compounded Index	USD	NMIRED5C Index	3 d.p.	01-Jul-20	09-Mar-87	5th	N/A	N/A	N/A
208	1	Nomura Eurodollar 6th to Expire Futures Compounded Index	USD	NMIRED6C Index	3 d.p.	01-Jul-20	09-Mar-87	6th	N/A	N/A	N/A
209	1	Nomura Eurodollar 7th to Expire Futures Compounded Index	USD	NMIRED7C Index	3 d.p.	01-Jul-20	09-Mar-87	7th	N/A	N/A	N/A
210	1	Nomura Eurodollar 8th to Expire Futures Compounded Index	USD	NMIRED8C Index	3 d.p.	01-Jul-20	04-Sep-87	8th	N/A	N/A	N/A
211	1	Nomura Eurodollar 9th to Expire Futures Compounded Index	USD	NMIRED9C Index	3 d.p.	01-Jul-20	04-Sep-87	9th	N/A	N/A	N/A
212	1	Nomura Eurodollar 10th to Expire Futures Compounded Index	USD	NMIREDAC Index	3 d.p.	01-Jul-20	07-Dec-87	10th	N/A	N/A	N/A
213	1	Nomura Eurodollar 11th to Expire Futures Compounded Index	USD	NMIREDBC Index	3 d.p.	01-Jul-20	07-Dec-87	11th	N/A	N/A	N/A
214	1	Nomura Eurodollar 12th to Expire Futures Compounded Index	USD	NMIREDCC Index	3 d.p.	01-Jul-20	11-Sep-89	12th	N/A	N/A	N/A
215	2	Nomura 3-month SOFR 1st to Expire Futures Compounded Index	USD	NMIRSF1C Index	3 d.p.	10-Nov-21	11-Sep-18	1st	N/A	N/A	N/A
216	2	Nomura 3-month SOFR 2nd to Expire Futures Compounded Index	USD	NMIRSF2C Index	3 d.p.	10-Nov-21	12-Jun-18	2nd	N/A	N/A	N/A
217	2	Nomura 3-month SOFR 3rd to Expire Futures Compounded Index	USD	NMIRSF3C Index	3 d.p.	10-Nov-21	12-Jun-18	3rd	N/A	N/A	N/A
218	2	Nomura 3-month SOFR 4th to Expire Futures Compounded Index	USD	NMIRSF4C Index	3 d.p.	10-Nov-21	12-Jun-18	4th	N/A	N/A	N/A
219	2	Nomura 3-month SOFR 5th to Expire Futures Compounded Index	USD	NMIRSF5C Index	3 d.p.	10-Nov-21	12-Jun-18	5th	N/A	N/A	N/A
220	2	Nomura 3-month SOFR 6th to Expire Futures Compounded Index	USD	NMIRSF6C Index	3 d.p.	10-Nov-21	12-Jun-18	6th	N/A	N/A	N/A
221	2	Nomura 3-month SOFR 7th to Expire Futures Compounded Index	USD	NMIRSF7C Index	3 d.p.	10-Nov-21	12-Jun-18	7th	N/A	N/A	N/A
222	2	Nomura 3-month SOFR 8th to Expire Futures Compounded Index	USD	NMIRSF8C Index	3 d.p.	10-Nov-21	12-Jun-18	8th	N/A	N/A	N/A
223	2	Nomura 3-month SOFR 9th to Expire Futures Compounded Index	USD	NMIRSF9C Index	3 d.p.	10-Nov-21	12-Jun-18	9th	N/A	N/A	N/A
224	2	Nomura 3-month SOFR 10th to Expire Futures Compounded Index	USD	NMIRSFAC Index	3 d.p.	10-Nov-21	12-Jun-18	10th	N/A	N/A	N/A
225	2	Nomura 3-month SOFR 11th to Expire Futures Compounded Index	USD	NMIRSFBC Index	3 d.p.	10-Nov-21	12-Jun-18	11th	N/A	N/A	N/A
226	2	Nomura 3-month SOFR 12th to Expire Futures Compounded Index	USD	NMIRSFCC Index	3 d.p.	10-Nov-21	12-Jun-18	12th	N/A	N/A	N/A
227	3	Nomura Fed Fund 1st to Expire Futures Compounded Index	USD	NMIRFF1C Index	3 d.p.	01-Jul-20	21-Dec-88	1st	N/A	N/A	N/A
228	3	Nomura Fed Fund 2nd to Expire Futures Compounded Index	USD	NMIRFF2C Index	3 d.p.	01-Jul-20	21-Dec-88	2nd	N/A	N/A	N/A
229	3	Nomura Fed Fund 3rd to Expire Futures Compounded Index	USD	NMIRFF3C Index	3 d.p.	01-Jul-20	21-Dec-88	3rd	N/A	N/A	N/A

230	3	Nomura Fed Fund 4th to Expire Futures Compounded Index	USD	NMIRFF4C Index	3 d.p.	01-Jul-20	24-Jan-94	4th	N/A	N/A	N/A
231	3	Nomura Fed Fund 5th to Expire Futures Compounded Index	USD	NMIRFF5C Index	3 d.p.	01-Jul-20	24-Jan-94	5th	N/A	N/A	N/A
232	3	Nomura Fed Fund 6th to Expire Futures Compounded Index	USD	NMIRFF6C Index	3 d.p.	01-Jul-20	20-Dec-00	6th	N/A	N/A	N/A
233	3	Nomura Fed Fund 7th to Expire Futures Compounded Index	USD	NMIRFF7C Index	3 d.p.	01-Jul-20	23-May-01	7th	N/A	N/A	N/A
234	3	Nomura Fed Fund 8th to Expire Futures Compounded Index	USD	NMIRFF8C Index	3 d.p.	01-Jul-20	21-Nov-02	8th	N/A	N/A	N/A
235	3	Nomura Fed Fund 9th to Expire Futures Compounded Index	USD	NMIRFF9C Index	3 d.p.	01-Jul-20	21-Nov-02	9th	N/A	N/A	N/A
236	3	Nomura Fed Fund 10th to Expire Futures Compounded Index	USD	NMIRFFAC Index	3 d.p.	01-Jul-20	21-Nov-02	10th	N/A	N/A	N/A
237	3	Nomura Fed Fund 11th to Expire Futures Compounded Index	USD	NMIRFFBC Index	3 d.p.	01-Jul-20	23-Jan-04	11th	N/A	N/A	N/A
238	3	Nomura Fed Fund 12th to Expire Futures Compounded Index	USD	NMIRFFCC Index	3 d.p.	01-Jul-20	24-Mar-04	12th	N/A	N/A	N/A
239	4	Nomura 1-month SOFR 1st to Expire Futures Compounded Index	USD	NMIRSE1C Index	3 d.p.	10-Nov-21	23-May-18	1st	N/A	N/A	N/A
240	4	Nomura 1-month SOFR 2nd to Expire Futures Compounded Index	USD	NMIRSE2C Index	3 d.p.	10-Nov-21	23-May-18	2nd	N/A	N/A	N/A
241	4	Nomura 1-month SOFR 3rd to Expire Futures Compounded Index	USD	NMIRSE3C Index	3 d.p.	10-Nov-21	23-May-18	3rd	N/A	N/A	N/A
242	4	Nomura 1-month SOFR 4th to Expire Futures Compounded Index	USD	NMIRSE4C Index	3 d.p.	10-Nov-21	23-May-18	4th	N/A	N/A	N/A
243	4	Nomura 1-month SOFR 5th to Expire Futures Compounded Index	USD	NMIRSE5C Index	3 d.p.	10-Nov-21	23-May-18	5th	N/A	N/A	N/A
244	4	Nomura 1-month SOFR 6th to Expire Futures Compounded Index	USD	NMIRSE6C Index	3 d.p.	10-Nov-21	23-May-18	6th	N/A	N/A	N/A
245	4	Nomura 1-month SOFR 7th to Expire Futures Compounded Index	USD	NMIRSE7C Index	3 d.p.	10-Nov-21	24-Oct-19	7th	N/A	N/A	N/A
246	4	Nomura 1-month SOFR 8th to Expire Futures Compounded Index	USD	NMIRSE8C Index	3 d.p.	10-Nov-21	24-Oct-19	8th	N/A	N/A	N/A
247	4	Nomura 1-month SOFR 9th to Expire Futures Compounded Index	USD	NMIRSE9C Index	3 d.p.	10-Nov-21	24-Oct-19	9th	N/A	N/A	N/A
248	4	Nomura 1-month SOFR 10th to Expire Futures Compounded Index	USD	NMIRSEAC Index	3 d.p.	10-Nov-21	24-Oct-19	10th	N/A	N/A	N/A
249	5	Nomura Euribor 1st to Expire Futures Compounded Index	EUR	NMIRER1C Index	3 d.p.	01-Jul-20	11-Mar-91	1st	N/A	N/A	N/A
250	5	Nomura Euribor 1st to Expire Futures Compounded Index in USD	USD	NMIRER1S Index	3 d.p.	01-Jul-20	11-Mar-91	1st	FX Rate	Snap Time	Price Field
251	5	Nomura Euribor 2nd to Expire Futures Compounded Index	EUR	NMIRER2C Index	3 d.p.	01-Jul-20	11-Mar-91	2nd	N/A	N/A	N/A
252	5	Nomura Euribor 2nd to Expire Futures Compounded Index in USD	USD	NMIRER2S Index	3 d.p.	01-Jul-20	11-Mar-91	2nd	FX Rate	Snap Time	Price Field
253	5	Nomura Euribor 3rd to Expire Futures Compounded Index	EUR	NMIRER3C Index	3 d.p.	01-Jul-20	11-Mar-91	3rd	N/A	N/A	N/A
254	5	Nomura Euribor 3rd to Expire Futures Compounded Index in USD	USD	NMIRER3S Index	3 d.p.	01-Jul-20	11-Mar-91	3rd	FX Rate	Snap Time	Price Field
255	5	Nomura Euribor 4th to Expire Futures Compounded Index	EUR	NMIRER4C Index	3 d.p.	01-Jul-20	11-Mar-91	4th	N/A	N/A	N/A
256	5	Nomura Euribor 4th to Expire Futures Compounded Index in USD	USD	NMIRER4S Index	3 d.p.	01-Jul-20	11-Mar-91	4th	FX Rate	Snap Time	Price Field
257	5	Nomura Euribor 5th to Expire Futures Compounded Index	EUR	NMIRER5C Index	3 d.p.	01-Jul-20	11-Mar-91	5th	N/A	N/A	N/A
258	5	Nomura Euribor 5th to Expire Futures Compounded Index in USD	USD	NMIRER5S Index	3 d.p.	01-Jul-20	11-Mar-91	5th	FX Rate	Snap Time	Price Field
259	5	Nomura Euribor 6th to Expire Futures Compounded Index	EUR	NMIRER6C Index	3 d.p.	01-Jul-20	11-Mar-91	6th	N/A	N/A	N/A
260	5	Nomura Euribor 6th to Expire Futures Compounded Index in USD	USD	NMIRER6S Index	3 d.p.	01-Jul-20	11-Mar-91	6th	FX Rate	Snap Time	Price Field
261	5	Nomura Euribor 7th to Expire Futures Compounded Index	EUR	NMIRER7C Index	3 d.p.	01-Jul-20	11-Mar-91	7th	N/A	N/A	N/A
262	5	Nomura Euribor 7th to Expire Futures Compounded Index in USD	USD	NMIRER7S Index	3 d.p.	01-Jul-20	11-Mar-91	7th	FX Rate	Snap Time	Price Field
263	5	Nomura Euribor 8th to Expire Futures Compounded Index	EUR	NMIRER8C Index	3 d.p.	01-Jul-20	07-Sep-92	8th	N/A	N/A	N/A
264	5	Nomura Euribor 8th to Expire Futures Compounded Index in USD	USD	NMIRER8S Index	3 d.p.	01-Jul-20	07-Sep-92	8th	FX Rate	Snap Time	Price Field
265	5	Nomura Euribor 9th to Expire Futures Compounded Index	EUR	NMIRER9C Index	3 d.p.	01-Jul-20	07-Sep-92	9th	N/A	N/A	N/A
266	5	Nomura Euribor 9th to Expire Futures Compounded Index in USD	USD	NMIRER9S Index	3 d.p.	01-Jul-20	07-Sep-92	9th	FX Rate	Snap Time	Price Field

267	5	Nomura Euribor 10th to Expire Futures Compounded Index	EUR	NMIRERAC Index	3 d.p.	01-Jul-20	06-Jun-94	10th	N/A	N/A	N/A
268	5	Nomura Euribor 10th to Expire Futures Compounded Index in USD	USD	NMIRERAS Index	3 d.p.	01-Jul-20	06-Jun-94	10th	FX Rate	Snap Time	Price Field
269	5	Nomura Euribor 11th to Expire Futures Compounded Index	EUR	NMIRERBC Index	3 d.p.	01-Jul-20	06-Jun-94	11th	N/A	N/A	N/A
270	5	Nomura Euribor 11th to Expire Futures Compounded Index in USD	USD	NMIRERBS Index	3 d.p.	01-Jul-20	06-Jun-94	11th	FX Rate	Snap Time	Price Field
271	5	Nomura Euribor 12th to Expire Futures Compounded Index	EUR	NMIRERCC Index	3 d.p.	01-Jul-20	10-Mar-97	12th	N/A	N/A	N/A
272	5	Nomura Euribor 12th to Expire Futures Compounded Index in USD	USD	NMIRERCS Index	3 d.p.	01-Jul-20	10-Mar-97	12th	FX Rate	Snap Time	Price Field
273	6	Nomura Sterling 1st to Expire Futures Compounded Index	GBP	NMIRL01C Index	3 d.p.	01-Jul-20	08-Jun-88	1st	N/A	N/A	N/A
274	6	Nomura Sterling 1st to Expire Futures Compounded Index in USD	USD	NMIRL01S Index	3 d.p.	01-Jul-20	08-Jun-88	1st	FX Rate	Snap Time	Price Field
275	6	Nomura Sterling 2nd to Expire Futures Compounded Index	GBP	NMIRL02C Index	3 d.p.	01-Jul-20	11-Mar-88	2nd	N/A	N/A	N/A
276	6	Nomura Sterling 2nd to Expire Futures Compounded Index in USD	USD	NMIRL02S Index	3 d.p.	01-Jul-20	11-Mar-88	2nd	FX Rate	Snap Time	Price Field
277	6	Nomura Sterling 3rd to Expire Futures Compounded Index	GBP	NMIRL03C Index	3 d.p.	01-Jul-20	11-Mar-88	3rd	N/A	N/A	N/A
278	6	Nomura Sterling 3rd to Expire Futures Compounded Index in USD	USD	NMIRL03S Index	3 d.p.	01-Jul-20	11-Mar-88	3rd	FX Rate	Snap Time	Price Field
279	6	Nomura Sterling 4th to Expire Futures Compounded Index	GBP	NMIRL04C Index	3 d.p.	01-Jul-20	14-Mar-89	4th	N/A	N/A	N/A
280	6	Nomura Sterling 4th to Expire Futures Compounded Index in USD	USD	NMIRL04S Index	3 d.p.	01-Jul-20	14-Mar-89	4th	FX Rate	Snap Time	Price Field
281	6	Nomura Sterling 5th to Expire Futures Compounded Index	GBP	NMIRL05C Index	3 d.p.	01-Jul-20	14-Mar-89	5th	N/A	N/A	N/A
282	6	Nomura Sterling 5th to Expire Futures Compounded Index in USD	USD	NMIRL05S Index	3 d.p.	01-Jul-20	14-Mar-89	5th	FX Rate	Snap Time	Price Field
283	6	Nomura Sterling 6th to Expire Futures Compounded Index	GBP	NMIRL06C Index	3 d.p.	01-Jul-20	14-Dec-88	6th	N/A	N/A	N/A
284	6	Nomura Sterling 6th to Expire Futures Compounded Index in USD	USD	NMIRL06S Index	3 d.p.	01-Jul-20	14-Dec-88	6th	FX Rate	Snap Time	Price Field
285	6	Nomura Sterling 7th to Expire Futures Compounded Index	GBP	NMIRL07C Index	3 d.p.	01-Jul-20	14-Sep-88	7th	N/A	N/A	N/A
286	6	Nomura Sterling 7th to Expire Futures Compounded Index in USD	USD	NMIRL07S Index	3 d.p.	01-Jul-20	14-Sep-88	7th	FX Rate	Snap Time	Price Field
287	6	Nomura Sterling 8th to Expire Futures Compounded Index	GBP	NMIRL08C Index	3 d.p.	01-Jul-20	11-Sep-90	8th	N/A	N/A	N/A
288	6	Nomura Sterling 8th to Expire Futures Compounded Index in USD	USD	NMIRL08S Index	3 d.p.	01-Jul-20	11-Sep-90	8th	FX Rate	Snap Time	Price Field
289	6	Nomura Sterling 9th to Expire Futures Compounded Index	GBP	NMIRL09C Index	3 d.p.	01-Jul-20	09-Sep-92	9th	N/A	N/A	N/A
290	6	Nomura Sterling 9th to Expire Futures Compounded Index in USD	USD	NMIRL09S Index	3 d.p.	01-Jul-20	09-Sep-92	9th	FX Rate	Snap Time	Price Field
291	6	Nomura Sterling 10th to Expire Futures Compounded Index	GBP	NMIRL0AC Index	3 d.p.	01-Jul-20	08-Jun-94	10th	N/A	N/A	N/A
292	6	Nomura Sterling 10th to Expire Futures Compounded Index in USD	USD	NMIRL0AS Index	3 d.p.	01-Jul-20	08-Jun-94	10th	FX Rate	Snap Time	Price Field
293	7	Nomura SONIA 1st to Expire Futures Compounded Index	GBP	NMIRSI1C Index	3 d.p.	10-Nov-21	11-Sep-18	1st	N/A	N/A	N/A
294	7	Nomura SONIA 1st to Expire Futures Compounded Index in USD	USD	NMIRSI1S Index	3 d.p.	10-Nov-21	11-Sep-18	1st	FX Rate	Snap Time	Price Field
295	7	Nomura SONIA 2nd to Expire Futures Compounded Index	GBP	NMIRSI2C Index	3 d.p.	10-Nov-21	12-Jun-18	2nd	N/A	N/A	N/A
296	7	Nomura SONIA 2nd to Expire Futures Compounded Index in USD	USD	NMIRSI2S Index	3 d.p.	10-Nov-21	12-Jun-18	2nd	FX Rate	Snap Time	Price Field
297	7	Nomura SONIA 3rd to Expire Futures Compounded Index	GBP	NMIRSI3C Index	3 d.p.	10-Nov-21	12-Jun-18	3rd	N/A	N/A	N/A
298	7	Nomura SONIA 3rd to Expire Futures Compounded Index in USD	USD	NMIRSI3S Index	3 d.p.	10-Nov-21	12-Jun-18	3rd	FX Rate	Snap Time	Price Field
299	7	Nomura SONIA 4th to Expire Futures Compounded Index	GBP	NMIRSI4C Index	3 d.p.	10-Nov-21	12-Jun-18	4th	N/A	N/A	N/A
300	7	Nomura SONIA 4th to Expire Futures Compounded Index in USD	USD	NMIRSI4S Index	3 d.p.	10-Nov-21	12-Jun-18	4th	FX Rate	Snap Time	Price Field
301	7	Nomura SONIA 5th to Expire Futures Compounded Index	GBP	NMIRSI5C Index	3 d.p.	10-Nov-21	12-Jun-18	5th	N/A	N/A	N/A
302	7	Nomura SONIA 5th to Expire Futures Compounded Index in USD	USD	NMIRSI5S Index	3 d.p.	10-Nov-21	12-Jun-18	5th	FX Rate	Snap Time	Price Field
303	7	Nomura SONIA 6th to Expire Futures Compounded Index	GBP	NMIRSI6C Index	3 d.p.	10-Nov-21	12-Jun-18	6th	N/A	N/A	N/A

304	7	Nomura SONIA 6th to Expire Futures Compounded Index in USD	USD	NMIRSI6S Index	3 d.p.	10-Nov-21	12-Jun-18	6th	FX Rate	Snap Time	Price Field
305	7	Nomura SONIA 7th to Expire Futures Compounded Index	GBP	NMIRSI7C Index	3 d.p.	10-Nov-21	12-Jun-18	7th	N/A	N/A	N/A
306	7	Nomura SONIA 7th to Expire Futures Compounded Index in USD	USD	NMIRSI7S Index	3 d.p.	10-Nov-21	12-Jun-18	7th	FX Rate	Snap Time	Price Field
307	7	Nomura SONIA 8th to Expire Futures Compounded Index	GBP	NMIRSI8C Index	3 d.p.	10-Nov-21	12-Jun-18	8th	N/A	N/A	N/A
308	7	Nomura SONIA 8th to Expire Futures Compounded Index in USD	USD	NMIRSI8S Index	3 d.p.	10-Nov-21	12-Jun-18	8th	FX Rate	Snap Time	Price Field
309	7	Nomura SONIA 9th to Expire Futures Compounded Index	GBP	NMIRSI9C Index	3 d.p.	10-Nov-21	12-Jun-18	9th	N/A	N/A	N/A
310	7	Nomura SONIA 9th to Expire Futures Compounded Index in USD	USD	NMIRSI9S Index	3 d.p.	10-Nov-21	12-Jun-18	9th	FX Rate	Snap Time	Price Field
311	7	Nomura SONIA 10th to Expire Futures Compounded Index	GBP	NMIRSIAC Index	3 d.p.	10-Nov-21	12-Jun-18	10th	N/A	N/A	N/A
312	7	Nomura SONIA 10th to Expire Futures Compounded Index in USD	USD	NMIRSIAS Index	3 d.p.	10-Nov-21	12-Jun-18	10th	FX Rate	Snap Time	Price Field
313	7	Nomura SONIA 11th to Expire Futures Compounded Index	GBP	NMIRSIBC Index	3 d.p.	10-Nov-21	12-Jun-18	11th	N/A	N/A	N/A
314	7	Nomura SONIA 11th to Expire Futures Compounded Index in USD	USD	NMIRSIBS Index	3 d.p.	10-Nov-21	12-Jun-18	11th	FX Rate	Snap Time	Price Field
315	7	Nomura SONIA 12th to Expire Futures Compounded Index	GBP	NMIRSICC Index	3 d.p.	10-Nov-21	12-Jun-18	12th	N/A	N/A	N/A
316	7	Nomura SONIA 12th to Expire Futures Compounded Index in USD	USD	NMIRSICS Index	3 d.p.	10-Nov-21	12-Jun-18	12th	FX Rate	Snap Time	Price Field
317	8	Nomura Euroyen 1st to Expire Futures Compounded Index	JPY	NMIRYE1C Index	3 d.p.	01-Jul-20	08-Sep-89	1st	N/A	N/A	N/A
318	8	Nomura Euroyen 1st to Expire Futures Compounded Index in USD	USD	NMIRYE1S Index	3 d.p.	01-Jul-20	08-Sep-89	1st	FX Rate	Snap Time	Price Field
319	8	Nomura Euroyen 2nd to Expire Futures Compounded Index	JPY	NMIRYE2C Index	3 d.p.	01-Jul-20	10-Sep-90	2nd	N/A	N/A	N/A
320	8	Nomura Euroyen 2nd to Expire Futures Compounded Index in USD	USD	NMIRYE2S Index	3 d.p.	01-Jul-20	10-Sep-90	2nd	FX Rate	Snap Time	Price Field
321	8	Nomura Euroyen 3rd to Expire Futures Compounded Index	JPY	NMIRYE3C Index	3 d.p.	01-Jul-20	10-Jun-91	3rd	N/A	N/A	N/A
322	8	Nomura Euroyen 3rd to Expire Futures Compounded Index in USD	USD	NMIRYE3S Index	3 d.p.	01-Jul-20	10-Jun-91	3rd	FX Rate	Snap Time	Price Field
323	8	Nomura Euroyen 4th to Expire Futures Compounded Index	JPY	NMIRYE4C Index	3 d.p.	01-Jul-20	09-Mar-92	4th	N/A	N/A	N/A
324	8	Nomura Euroyen 4th to Expire Futures Compounded Index in USD	USD	NMIRYE4S Index	3 d.p.	01-Jul-20	09-Mar-92	4th	FX Rate	Snap Time	Price Field
325	8	Nomura Euroyen 5th to Expire Futures Compounded Index	JPY	NMIRYE5C Index	3 d.p.	10-Nov-21	04-Jun-93	4th	N/A	N/A	N/A
326	9	Nomura 3-month TONA 1st to Expire Futures Compounded Index	JPY	NMIRJO1C Index	3 d.p.	11-Oct-23	13-Jun-23	1st	N/A	N/A	N/A
327	9	Nomura 3-month TONA 1st to Expire Futures Compounded Index in USD	USD	NMIRJO1S Index	3 d.p.	11-Oct-23	13-Jun-23	1st	FX Rate	Snap Time	Price Field
328	9	Nomura 3-month TONA 2nd to Expire Futures Compounded Index	JPY	NMIRJO2C Index	3 d.p.	11-Oct-23	13-Jun-23	2nd	N/A	N/A	N/A
329	9	Nomura 3-month TONA 2nd to Expire Futures Compounded Index in USD	USD	NMIRJO2S Index	3 d.p.	11-Oct-23	13-Jun-23	2nd	FX Rate	Snap Time	Price Field
330	9	Nomura 3-month TONA 3rd to Expire Futures Compounded Index	JPY	NMIRJO3C Index	3 d.p.	11-Oct-23	13-Jun-23	3rd	N/A	N/A	N/A
331	9	Nomura 3-month TONA 3rd to Expire Futures Compounded Index in USD	USD	NMIRJO3S Index	3 d.p.	11-Oct-23	13-Jun-23	3rd	FX Rate	Snap Time	Price Field
332	9	Nomura 3-month TONA 4th to Expire Futures Compounded Index	JPY	NMIRJO4C Index	3 d.p.	11-Oct-23	13-Jun-23	4th	N/A	N/A	N/A
333	9	Nomura 3-month TONA 4th to Expire Futures Compounded Index in USD	USD	NMIRJO4S Index	3 d.p.	11-Oct-23	13-Jun-23	4th	FX Rate	Snap Time	Price Field
334	9	Nomura 3-month TONA 5th to Expire Futures Compounded Index	JPY	NMIRJO5C Index	3 d.p.	11-Oct-23	13-Jun-23	5th	N/A	N/A	N/A
335	9	Nomura 3-month TONA 5th to Expire Futures Compounded Index in USD	USD	NMIRJO5S Index	3 d.p.	11-Oct-23	13-Jun-23	5th	FX Rate	Snap Time	Price Field
336	9	Nomura 3-month TONA 6th to Expire Futures Compounded Index	JPY	NMIRJO6C Index	3 d.p.	11-Oct-23	13-Jun-23	6th	N/A	N/A	N/A
337	9	Nomura 3-month TONA 6th to Expire Futures Compounded Index in USD	USD	NMIRJO6S Index	3 d.p.	11-Oct-23	13-Jun-23	6th	FX Rate	Snap Time	Price Field
338	10	Nomura Euroyen 5th to Expire Futures Compounded Index in USD	USD	NMIRYE5S Index	3 d.p.	10-Nov-21	04-Jun-93	4th	FX Rate	Snap Time	Price Field
339	10	Nomura AUD Bank Bill 1st to Expire Futures Compounded Index	AUD	NMIRIR1C Index	3 d.p.	01-Jul-20	30-Aug-89	1st	N/A	N/A	N/A

340	10	Nomura AUD Bank Bill 1st to Expire Futures Compounded Index in USD	USD	NMIRIR1S Index	3 d.p.	01-Jul-20	30-Aug-89	1st	FX Rate	Snap Time	Price Field
341	10	Nomura AUD Bank Bill 2nd to Expire Futures Compounded Index	AUD	NMIRIR2C Index	3 d.p.	01-Jul-20	29-Nov-89	2nd	N/A	N/A	N/A
342	10	Nomura AUD Bank Bill 2nd to Expire Futures Compounded Index in USD	USD	NMIRIR2S Index	3 d.p.	01-Jul-20	29-Nov-89	2nd	FX Rate	Snap Time	Price Field
343	10	Nomura AUD Bank Bill 3rd to Expire Futures Compounded Index	AUD	NMIRIR3C Index	3 d.p.	01-Jul-20	28-Feb-90	3rd	N/A	N/A	N/A
344	10	Nomura AUD Bank Bill 3rd to Expire Futures Compounded Index in USD	USD	NMIRIR3S Index	3 d.p.	01-Jul-20	28-Feb-90	3rd	FX Rate	Snap Time	Price Field
345	10	Nomura AUD Bank Bill 4th to Expire Futures Compounded Index	AUD	NMIRIR4C Index	3 d.p.	01-Jul-20	30-May-90	4th	N/A	N/A	N/A
346	10	Nomura AUD Bank Bill 4th to Expire Futures Compounded Index in USD	USD	NMIRIR4S Index	3 d.p.	01-Jul-20	30-May-90	4th	FX Rate	Snap Time	Price Field
347	10	Nomura AUD Bank Bill 5th to Expire Futures Compounded Index	AUD	NMIRIR5C Index	3 d.p.	01-Jul-20	05-Sep-90	5th	N/A	N/A	N/A
348	10	Nomura AUD Bank Bill 5th to Expire Futures Compounded Index in USD	USD	NMIRIR5S Index	3 d.p.	01-Jul-20	05-Sep-90	5th	FX Rate	Snap Time	Price Field
349	11	Nomura CAD Bankers' Acceptance 1st to Expire Futures Compounded Index	CAD	NMIRBA1C Index	3 d.p.	01-Jul-20	10-Sep-90	1st	N/A	N/A	N/A
350	11	Nomura CAD Bankers' Acceptance 1st to Expire Futures Compounded Index in USD	USD	NMIRBA1S Index	3 d.p.	01-Jul-20	10-Sep-90	1st	FX Rate	Snap Time	Price Field
351	11	Nomura CAD Bankers' Acceptance 2nd to Expire Futures Compounded Index	CAD	NMIRBA2C Index	3 d.p.	01-Jul-20	08-Mar-91	2nd	N/A	N/A	N/A
352	11	Nomura CAD Bankers' Acceptance 2nd to Expire Futures Compounded Index in USD	USD	NMIRBA2S Index	3 d.p.	01-Jul-20	08-Mar-91	2nd	FX Rate	Snap Time	Price Field
353	11	Nomura CAD Bankers' Acceptance 3rd to Expire Futures Compounded Index	CAD	NMIRBA3C Index	3 d.p.	01-Jul-20	08-Mar-91	3rd	N/A	N/A	N/A
354	11	Nomura CAD Bankers' Acceptance 3rd to Expire Futures Compounded Index in USD	USD	NMIRBA3S Index	3 d.p.	01-Jul-20	08-Mar-91	3rd	FX Rate	Snap Time	Price Field
355	11	Nomura CAD Bankers' Acceptance 4th to Expire Futures Compounded Index	CAD	NMIRBA4C Index	3 d.p.	01-Jul-20	10-Jun-91	4th	N/A	N/A	N/A
356	11	Nomura CAD Bankers' Acceptance 4th to Expire Futures Compounded Index in USD	USD	NMIRBA4S Index	3 d.p.	01-Jul-20	10-Jun-91	4th	FX Rate	Snap Time	Price Field
357	11	Nomura CAD Bankers' Acceptance 5th to Expire Futures Compounded Index	CAD	NMIRBA5C Index	3 d.p.	10-Nov-21	06-Jun-91	5th	N/A	N/A	N/A
358	11	Nomura CAD Bankers' Acceptance 5th to Expire Futures Compounded Index in USD	USD	NMIRBA5S Index	3 d.p.	10-Nov-21	06-Jun-91	5th	FX Rate	Snap Time	Price Field
359	12	Nomura 3-month CORRA 1st to Expire Futures Compounded Index	CAD	NMIRCO1C Index	3 d.p.	11-Oct-23	08-Sep-20	1st	N/A	N/A	N/A
360	12	Nomura 3-month CORRA 1st to Expire Futures Compounded Index in USD	USD	NMIRCO1S Index	3 d.p.	11-Oct-23	08-Sep-20	1st	FX Rate	Snap Time	Price Field
361	12	Nomura 3-month CORRA 2nd to Expire Futures Compounded Index	CAD	NMIRCO2C Index	3 d.p.	11-Oct-23	08-Sep-20	2nd	N/A	N/A	N/A
362	12	Nomura 3-month CORRA 2nd to Expire Futures Compounded Index in USD	USD	NMIRCO2S Index	3 d.p.	11-Oct-23	08-Sep-20	2nd	FX Rate	Snap Time	Price Field
363	12	Nomura 3-month CORRA 3rd to Expire Futures Compounded Index	CAD	NMIRCO3C Index	3 d.p.	11-Oct-23	08-Sep-20	3rd	N/A	N/A	N/A
364	12	Nomura 3-month CORRA 3rd to Expire Futures Compounded Index in USD	USD	NMIRCO3S Index	3 d.p.	11-Oct-23	08-Sep-20	3rd	FX Rate	Snap Time	Price Field
365	12	Nomura 3-month CORRA 4th to Expire Futures Compounded Index	CAD	NMIRCO4C Index	3 d.p.	11-Oct-23	08-Sep-20	4th	N/A	N/A	N/A
366	12	Nomura 3-month CORRA 4th to Expire Futures Compounded Index in USD	USD	NMIRCO4S Index	3 d.p.	11-Oct-23	08-Sep-20	4th	FX Rate	Snap Time	Price Field
367	12	Nomura 3-month CORRA 5th to Expire Futures Compounded Index	CAD	NMIRCO5C Index	3 d.p.	11-Oct-23	08-Sep-20	5th	N/A	N/A	N/A
368	12	Nomura 3-month CORRA 5th to Expire Futures Compounded Index in USD	USD	NMIRCO5S Index	3 d.p.	11-Oct-23	08-Sep-20	5th	FX Rate	Snap Time	Price Field
369	12	Nomura 3-month CORRA 6th to Expire Futures Compounded Index	CAD	NMIRCO6C Index	3 d.p.	11-Oct-23	08-Sep-20	6th	N/A	N/A	N/A
370	12	Nomura 3-month CORRA 6th to Expire Futures Compounded Index in USD	USD	NMIRCO6S Index	3 d.p.	11-Oct-23	08-Sep-20	6th	FX Rate	Snap Time	Price Field
371	13	Nomura US 2yr Treasury Futures Compounded Index	USD	NMIRTU1C Index	3 d.p.	01-Jul-20	28-Aug-90	1st	N/A	N/A	N/A
372	14	Nomura US 5yr Treasury Futures Compounded Index	USD	NMIRFV1C Index	3 d.p.	01-Jul-20	25-Aug-88	1st	N/A	N/A	N/A
373	15	Nomura US 10yr Treasury Futures Compounded Index	USD	NMIRTY1C Index	3 d.p.	01-Jul-20	25-May-82	1st	N/A	N/A	N/A

374	16	Nomura US Ultra 10yr Treasury Futures Compounded Index	USD	NMIRUX1C Index	3 d.p.	01-Jul-20	25-May-16	1st	N/A	N/A	N/A
375	17	Nomura US Long Term Treasury Futures Compounded Index	USD	NMIRUS1C Index	3 d.p.	01-Jul-20	25-Nov-77	1st	N/A	N/A	N/A
376	18	Nomura US Ultra Long Term Treasury Futures Compounded Index	USD	NMIRWN1C Index	3 d.p.	01-Jul-20	23-Feb-10	1st	N/A	N/A	N/A
377	19	Nomura Euro Schatz Futures Compounded Index	EUR	NMIRDU1C Index	3 d.p.	01-Jul-20	03-Jun-97	1st	N/A	N/A	N/A
378	19	Nomura Euro Schatz Futures Compounded Index in USD	USD	NMIRDUSC Index	3 d.p.	01-Jul-20	03-Jun-97	1st	FX Rate	Snap Time	Price Field
379	20	Nomura Euro Bobl Futures Compounded Index	EUR	NMIROE1C Index	3 d.p.	01-Jul-20	03-Dec-91	1st	N/A	N/A	N/A
380	20	Nomura Euro Bobl Futures Compounded Index in USD	USD	NMIROE1S Index	3 d.p.	01-Jul-20	03-Dec-91	1st	FX Rate	Snap Time	Price Field
381	21	Nomura Euro Bund Futures Compounded Index	EUR	NMIRRX1C Index	3 d.p.	01-Jul-20	03-Dec-91	1st	N/A	N/A	N/A
382	21	Nomura Euro Bund Futures Compounded Index in USD	USD	NMIRRX1S Index	3 d.p.	01-Jul-20	03-Dec-91	1st	FX Rate	Snap Time	Price Field
383	22	Nomura Euro Buxl Futures Compounded Index	EUR	NMIRUB1C Index	3 d.p.	01-Jul-20	05-Dec-05	1st	N/A	N/A	N/A
384	22	Nomura Euro Buxl Futures Compounded Index in USD	USD	NMIRUB1S Index	3 d.p.	01-Jul-20	05-Dec-05	1st	FX Rate	Snap Time	Price Field
385	23	Nomura Euro OAT Futures Compounded Index	EUR	NMIROA1C Index	3 d.p.	01-Jul-20	31-May-12	1st	N/A	N/A	N/A
386	23	Nomura Euro OAT Futures Compounded Index in USD	USD	NMIROA1S Index	3 d.p.	01-Jul-20	31-May-12	1st	FX Rate	Snap Time	Price Field
387	24	Nomura Short-Term Euro BTP Futures Compounded Index	EUR	NMIRBT1C Index	3 d.p.	01-Jul-20	03-Dec-10	1st	N/A	N/A	N/A
388	24	Nomura Short-Term Euro BTP Futures Compounded Index in USD	USD	NMIRBT1S Index	3 d.p.	01-Jul-20	03-Dec-10	1st	FX Rate	Snap Time	Price Field
389	25	Nomura Euro BTP Futures Compounded Index	EUR	NMIRIK1C Index	3 d.p.	01-Jul-20	03-Dec-09	1st	N/A	N/A	N/A
390	25	Nomura Euro BTP Futures Compounded Index in USD	USD	NMIRIK1S Index	3 d.p.	01-Jul-20	03-Dec-09	1st	FX Rate	Snap Time	Price Field
391	26	Nomura 10yr Gilt Futures Compounded Index	GBP	NMIRG01C Index	3 d.p.	01-Jul-20	23-Feb-83	1st	N/A	N/A	N/A
392	26	Nomura 10yr Gilt Futures Compounded Index in USD	USD	NMIRG01S Index	3 d.p.	01-Jul-20	23-Feb-83	1st	FX Rate	Snap Time	Price Field
393	27	Nomura 10yr JGB Futures Compounded Index	JPY	NMIRJB1C Index	3 d.p.	01-Jul-20	04-Dec-85	1st	N/A	N/A	N/A
394	27	Nomura 10yr JGB Futures Compounded Index in USD	USD	NMIRJB1S Index	3 d.p.	01-Jul-20	04-Dec-85	1st	FX Rate	Snap Time	Price Field
395	28	Nomura 10yr JGB Futures Compounded T Index	JPY	NMIRJBTC Index	3 d.p.	15-Jan-2025	04-Dec-85	1st	N/A	N/A	N/A
396	28	Nomura 10yr JGB Futures Compounded T Index in USD	USD	NMIRJBTS Index	3 d.p.	15-Jan-2025	04-Dec-85	1st	FX Rate	Snap Time	Price Field
397	29	Nomura AUD 3yr Treasury Futures Compounded Index	AUD	NMIRYM1C Index	3 d.p.	01-Jul-20	12-Mar-90	1st	N/A	N/A	N/A
398	29	Nomura AUD 3yr Treasury Futures Compounded Index in USD	USD	NMIRYM1S Index	3 d.p.	01-Jul-20	12-Mar-90	1st	FX Rate	Snap Time	Price Field
399	30	Nomura AUD 10yr Treasury Futures Compounded Index	AUD	NMIRXM1C Index	3 d.p.	01-Jul-20	11-Sep-89	1st	N/A	N/A	N/A
400	30	Nomura AUD 10yr Treasury Futures Compounded Index in USD	USD	NMIRXM1S Index	3 d.p.	01-Jul-20	11-Sep-89	1st	FX Rate	Snap Time	Price Field
401	31	Nomura AUD 10yr Treasury Futures B Compounded Index	AUD	NMIRXMBC Index	3 d.p.	11-Oct-23	11-Sep-89	1st	N/A	N/A	N/A
402	31	Nomura AUD 10yr Treasury Futures B Compounded Index in USD	USD	NMIRXMBS Index	3 d.p.	11-Oct-23	11-Sep-89	1st	FX Rate	Snap Time	Price Field
403	32	Nomura CAD 10yr Bond Futures Compounded Index	CAD	NMIRCN1C Index	3 d.p.	01-Jul-20	22-Aug-94	1st	N/A	N/A	N/A
404	32	Nomura CAD 10yr Bond Futures Compounded Index in USD	USD	NMIRCN1S Index	3 d.p.	01-Jul-20	22-Aug-94	1st	FX Rate	Snap Time	Price Field

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

**Prior to 1 January 1999, 1936.27 divided by [ITL Rate] is used as Index^{i} FX Price Source instead of [EUR Rate].

***Prior to 1 January 1999, 6.55957 divided by [FRF Rate] is used as Index^{i} FX Price Source instead of [EUR Rate].

For i = 200, 402, prior to 14 September 2023, FX Trading Time 09:30:00 (“London”) is used

Future Specifications Table

j	Region	Future Currency	Future	Trading Time (Local Time)	Time Zone	Price Source*	Local Business Day	Roll Frequency	Expiry Months	Roll Offset	Roll Period Days
1	United States	USD	Eurodollar	Snap Time	London	ED##	CME Globex	Frequency	Months	Roll Offset	Roll Period Days
2	United States	USD	3-month SOFR	Snap Time	London	SRA##	CME Globex	Frequency	Months	Roll Offset	Roll Period Days
3	United States	USD	Fed Fund	Snap Time	London	FF##	CME Globex	Frequency	Months	Roll Offset	Roll Period Days
4	United States	USD	1-month SOFR	Snap Time	London	S1R##	CME Globex	Frequency	Months	Roll Offset	Roll Period Days
5	Europe	EUR	Euribor	Snap Time	London	FEI##	ICE Futures Europe	Frequency	Months	Roll Offset	Roll Period Days
6	UK	GBP	Short Sterling	Snap Time	London	FSS##	ICE Futures Europe	Frequency	Months	Roll Offset	Roll Period Days
7	UK	GBP	SONIA	Snap Time	London	SON3##	ICE Futures Europe	Frequency	Months	Roll Offset	Roll Period Days
8	Japan	JPY	Euroyen	Snap Time	London	JEY##	Tokyo Financial Exchange	Frequency	Months	Roll Offset	Roll Period Days
9	Japan	JPY	3-month TONA	Snap Time	London	JTOA##	Osaka Stock Exchange	Frequency	Months	Roll Offset	Roll Period Days
10	Australia	AUD	Bank Accepted Bill	Snap Time	London	YBA##	Sydney Futures Exchange	Frequency	Months	Roll Offset	Roll Period Days
11	Canada	CAD	Bankers' Acceptance	Snap Time	London	BAX##	Montreal Exchange	Frequency	Months	Roll Offset	Roll Period Days
12	Canada	CAD	3-month CORA	Snap Time	London	CRA##	Montreal Exchange	Frequency	Months	Roll Offset	Roll Period Days
13	United States	USD	2-Year US Treasury Note	Snap Time	London	TU##	CME Globex	Frequency	Months	Roll Offset	Roll Period Days
14	United States	USD	5-Year US Treasury Note	Snap Time	London	FV##	CME Globex	Frequency	Months	Roll Offset	Roll Period Days
15	United States	USD	10-Year US Treasury Note	Snap Time	London	TY##	CME Globex	Frequency	Months	Roll Offset	Roll Period Days
16	United States	USD	10-Year Ultra US Treasury Note	Snap Time	London	TN##	CME Globex	Frequency	Months	Roll Offset	Roll Period Days
17	United States	USD	Long Term US Treasury Future	Snap Time	London	US##	CME Globex	Frequency	Months	Roll Offset	Roll Period Days
18	United States	USD	Ultra-Long Term US Treasury Future	Snap Time	London	AUL##	CME Globex	Frequency	Months	Roll Offset	Roll Period Days
19	Germany	EUR	Shatz	Snap Time	London	FGBS##	EUREX	Frequency	Months	Roll Offset	Roll Period Days
20	Germany	EUR	Bobl	Snap Time	London	FGBM##	EUREX	Frequency	Months	Roll Offset	Roll Period Days
21	Germany	EUR	Bund	Snap Time	London	FGBL##	EUREX	Frequency	Months	Roll Offset	Roll Period Days
22	Germany	EUR	Buxl	Snap Time	London	FGBX##	EUREX	Frequency	Months	Roll Offset	Roll Period Days
23	France	EUR	OAT	Snap Time	London	FOAT##	EUREX	Frequency	Months	Roll Offset	Roll Period Days
24	Italy	EUR	Short Term BTP	Snap Time	London	FBTS##	EUREX	Frequency	Months	Roll Offset	Roll Period Days
25	Italy	EUR	BTP	Snap Time	London	FBTP##	EUREX	Frequency	Months	Roll Offset	Roll Period Days

26	UK	GBP	Long Gilt	Snap Time	London	FLG##	ICE Futures Europe	Frequency	Months	Roll Offset	Roll Period Days
27	Japan	JPY	10-Year JGB	Snap Time	London	JGB##	Osaka Exchange	Frequency	Months	Roll Offset	Roll Period Days
28	Japan	JPY	10-Year JGB	Snap Time	Tokyo	JGB##	Osaka Exchange	Frequency	Months	Roll Offset	Roll Period Days
29	Australia	AUD	3-Year Commonwealth Treasury	Snap Time	London	YTT##	Sydney Futures Exchange	Frequency	Months	Roll Offset	Roll Period Days
30	Australia	AUD	10-Year Commonwealth Treasury	Snap Time	London	YTC##	Sydney Futures Exchange	Frequency	Months	Roll Offset	Roll Period Days
31	Australia	AUD	10-Year Commonwealth Treasury	Snap Time	London	YTC##	Sydney Futures Exchange	Frequency	Months	Roll Offset	Roll Period Days
32	Canada	CAD	10-Year CGB	Snap Time	London	CGB##	Montreal Exchange	Frequency	Months	Roll Offset	Roll Period Days

* ## indicates the expiry month and year of the contract

Backtest Assumptions

Future^{j} Price Source$_{j}$	Region	Future	Backtest Price Source*	Price Source Switch Date
1	United States	Eurodollar	ED## Comdty	1 August 2018
2	United States	3-month SOFR	SFR## Comdty	5 October 2021
3	United States	Fed Fund	FF## Comdty	1 August 2018
4	United States	1-month SOFR	SER## Comdty	5 October 2021
5	Europe	Euribor	ER## Comdty	1 August 2018
6	UK	Short Sterling	L ## Comdty	1 August 2018
7	UK	SONIA	SFI## Comdty	13 September 2021
8	Japan	Euroyen	YE## Comdty	1 August 2018
9	Japan	3-month TONA	JOA## Comdty	6 September 2023
10	Australia	Bank Accepted Bill	IR## Comdty	1 August 2018
11	Canada	Bankers' Acceptance	BA## Comdty	1 August 2018
12	Canada	3-month CORRA	COR## Comdty	7 September 2023
13	United States	2-Year US Treasury Note	TU## Comdty	1 July 2018
14	United States	5-Year US Treasury Note	FV## Comdty	1 July 2018
15	United States	10-Year US Treasury Note	TY## Comdty	1 July 2018
16	United States	10-Year Ultra US Treasury Note	UXY## Comdty	19 March 2020
17	United States	Long Term US Treasury Future	US## Comdty	1 July 2018
18	United States	Ultra-Long Term US Treasury Future	WN## Comdty	1 July 2018
19	Germany	Shatz	DU## Comdty	1 July 2018
20	Germany	Bobl	OE## Comdty	1 July 2018
21	Germany	Bund	RX## Comdty	1 July 2018
22	Germany	Buxl	UB## Comdty	1 July 2018
23	France	OAT	OAT## Comdty	1 July 2018
24	Italy	Short Term BTP	BTS## Comdty	1 July 2018
25	Italy	BTP	IK## Comdty	1 July 2018
26	UK	Long Gilt	G ## Comdty	1 July 2018
27	Japan	10-Year JGB	JB## Comdty	1 July 2018
28	Japan	10-Year JGB	JB## Comdty	28 July 2018
29	Australia	3-Year Commonwealth Treasury	YM## Comdty	1 July 2018
30, 31	Australia	10-Year Commonwealth Treasury	XM## Comdty	1 July 2018
32	Canada	10-Year CGB	CN## Comdty	1 July 2018

* ## indicates the expiry month and year of the contract

On any day where [Backtest Price Source] data is not available, the latest value of [Backtest Price Source] from that particular day is used.

For all j, prior to the Price Source Switch Date (as defined in the table above), [Backtest Price Source] is used as Future^{j} Price Source.

$FX^{i,j}_{t,reset}$

With respect to each Index Business Day t from but excluding the Start Date for $Index^i$ to and excluding the earliest $Future^j$ Roll Date,

for all j except j = 28

$FX^{i,j}_{t,reset}$ equals the level of $FX^{i,j}_t$ on a day that is one Index Business Day prior to a day that is one London Business Day prior to the Start Date for $Index^i$

for j = 28

$FX^{i,j}_{t,reset}$ equals the level of $FX^{i,j}_t$ on a day that is one Index Business Day prior to the Start Date for $Index^i$

$Index^{i,j}_{t,reset}$

With respect to each Index Business Day t from but excluding the Start Date for $Index^i$ to and excluding the earliest $Future^j$ Roll Date, $Index^{i,j}_{t,reset}$ equals the level of $Index^{i,j}_{Start\ Date}$

Euribor

Prior to [Date], return calculation of DM futures ([Backtest Price Source]: U ##) is used instead of Euribor futures. From and Including [Date] to and including the immediately following $Future^j$ Roll Date, the value of $Future^{i,j,n}_{t,reset}$ will be determined from the prices of DM futures ([Backtest Price Source]: U ##)

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