

Nomura Rates Momentum 3% target vol
Index Date

NMRSMO3U Index
15/05/2025

Instrument	Exposure (%)
Final Position_Forward Interest Rate Swap EUR 1y @ 18/06/2025	102.25
Final Position_Forward Interest Rate Swap EUR 2y @ 18/06/2025	51.6
Final Position_Forward Interest Rate Swap EUR 5y @ 18/06/2025	21.32
Final Position_Forward Interest Rate Swap EUR 10y @ 18/06/2025	0
Final Position_Forward Interest Rate Swap GBP 1yOIS @ 16/06/2025	44.81
Final Position_Forward Interest Rate Swap GBP 2yOIS @ 16/06/2025	22.81
Final Position_Forward Interest Rate Swap GBP 5yOIS @ 16/06/2025	9.63
Final Position_Forward Interest Rate Swap GBP 10yOIS @ 16/06/2025	0
Final Position_Forward Interest Rate Swap JPY 1YOIS @ 18/06/2025	43.25
Final Position_Forward Interest Rate Swap JPY 2YOIS @ 18/06/2025	21.71
Final Position_Forward Interest Rate Swap JPY 5YOIS @ 18/06/2025	0
Final Position_Forward Interest Rate Swap JPY 10YOIS @ 18/06/2025	4.55
Final Position_Forward Interest Rate Swap USD 1YOIS @ 18/06/2025	0
Final Position_Forward Interest Rate Swap USD 2YOIS @ 18/06/2025	52.59
Final Position_Forward Interest Rate Swap USD 5YOIS @ 18/06/2025	22.19
Final Position_Forward Interest Rate Swap USD 10YOIS @ 18/06/2025	0