

Nomura Rates Momentum+ 9% target vol  
Index Date

NMRSMP9U Index  
30-Jun-22

Instrument	Exposure (%)
Final Position_Forward Interest Rate Swap EUR 1y @ 19/07/2022	-81.34
Final Position_Forward Interest Rate Swap EUR 2y @ 19/07/2022	-41.02
Final Position_Forward Interest Rate Swap EUR 5y @ 19/07/2022	-16.86
Final Position_Forward Interest Rate Swap EUR 10y @ 19/07/2022	-8.89
Final Position_Forward Interest Rate Swap GBP 1yOIS @ 15/07/2022	-35.33
Final Position_Forward Interest Rate Swap GBP 2yOIS @ 15/07/2022	-17.99
Final Position_Forward Interest Rate Swap GBP 5yOIS @ 15/07/2022	-7.49
Final Position_Forward Interest Rate Swap GBP 10yOIS @ 15/07/2022	-3.96
Final Position_Forward Interest Rate Swap JPY 2yOIS @ 20/07/2022	-17.24
Final Position_Forward Interest Rate Swap JPY 5yOIS @ 20/07/2022	-6.95
Final Position_Forward Interest Rate Swap JPY 10yOIS @ 20/07/2022	-3.52
Final Position_Forward Interest Rate Swap USD 1yOIS @ 19/07/2022	-82.22
Final Position_Forward Interest Rate Swap USD 2yOIS @ 19/07/2022	-41.68
Final Position_Forward Interest Rate Swap USD 5yOIS @ 19/07/2022	-17.38
Final Position_Forward Interest Rate Swap USD 10yOIS @ 19/07/2022	-9.29