

Nomura Rates Momentum+ 10% target vol in EUR  
Index Date

NMRSMP0E Index  
05/02/2024

Instrument	Exposure (%)
Final Position_Forward Interest Rate Swap EUR 1y @ 17/05/2024	-281.88
Final Position_Forward Interest Rate Swap EUR 2y @ 17/05/2024	-143.48
Final Position_Forward Interest Rate Swap EUR 5y @ 17/05/2024	0
Final Position_Forward Interest Rate Swap EUR 10y @ 17/05/2024	0
Final Position_Forward Interest Rate Swap GBP 1yOIS @ 15/05/2024	0
Final Position_Forward Interest Rate Swap GBP 2yOIS @ 15/05/2024	0
Final Position_Forward Interest Rate Swap GBP 5yOIS @ 15/05/2024	0
Final Position_Forward Interest Rate Swap GBP 10yOIS @ 15/05/2024	0
Final Position_Forward Interest Rate Swap JPY 1yOIS @ 17/05/2024	-116.81
Final Position_Forward Interest Rate Swap JPY 2yOIS @ 17/05/2024	-58.79
Final Position_Forward Interest Rate Swap JPY 5yOIS @ 17/05/2024	-23.77
Final Position_Forward Interest Rate Swap JPY 10yOIS @ 17/05/2024	-12.2
Final Position_Forward Interest Rate Swap USD 1yOIS @ 17/05/2024	-283.12
Final Position_Forward Interest Rate Swap USD 2yOIS @ 17/05/2024	-145.28
Final Position_Forward Interest Rate Swap USD 5yOIS @ 17/05/2024	-61.78
Final Position_Forward Interest Rate Swap USD 10yOIS @ 17/05/2024	-33.99