

Nomura Rates Momentum+ 9% target vol
Index Date

NMRSMP9U Index
05/02/2024

Instrument	Exposure (%)
Final Position_Forward Interest Rate Swap EUR 1y @ 17/05/2024	-253.69
Final Position_Forward Interest Rate Swap EUR 2y @ 17/05/2024	-129.13
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	-105.13
Final Position_Forward Interest Rate Swap JPY 2yOIS @ 17/05/2024	-52.91
Final Position_Forward Interest Rate Swap JPY 5yOIS @ 17/05/2024	-21.39
Final Position_Forward Interest Rate Swap JPY 10yOIS @ 17/05/2024	-10.98
Final Position_Forward Interest Rate Swap USD 1yOIS @ 17/05/2024	-254.81
Final Position_Forward Interest Rate Swap USD 2yOIS @ 17/05/2024	-130.75
Final Position_Forward Interest Rate Swap USD 5yOIS @ 17/05/2024	-55.6
Final Position_Forward Interest Rate Swap USD 10yOIS @ 17/05/2024	-30.59