

Nomura Rates Momentum+ 5 Duration
Index Date

NMRSMPVU Index
15/05/2025

Instrument	Exposure (%)
Final Position_Forward Interest Rate Swap EUR 1y @ 18/06/2025	178.51
Final Position_Forward Interest Rate Swap EUR 2y @ 18/06/2025	90.08
Final Position_Forward Interest Rate Swap EUR 5y @ 18/06/2025	37.23
Final Position_Forward Interest Rate Swap EUR 10y @ 18/06/2025	0
Final Position_Forward Interest Rate Swap GBP 1yOIS @ 16/06/2025	78.23
Final Position_Forward Interest Rate Swap GBP 2yOIS @ 16/06/2025	39.83
Final Position_Forward Interest Rate Swap GBP 5yOIS @ 16/06/2025	16.82
Final Position_Forward Interest Rate Swap GBP 10yOIS @ 16/06/2025	0
Final Position_Forward Interest Rate Swap JPY 1yOIS @ 18/06/2025	75.51
Final Position_Forward Interest Rate Swap JPY 2yOIS @ 18/06/2025	37.91
Final Position_Forward Interest Rate Swap JPY 5yOIS @ 18/06/2025	0
Final Position_Forward Interest Rate Swap JPY 10yOIS @ 18/06/2025	7.94
Final Position_Forward Interest Rate Swap USD 1yOIS @ 18/06/2025	0
Final Position_Forward Interest Rate Swap USD 2yOIS @ 18/06/2025	91.81
Final Position_Forward Interest Rate Swap USD 5yOIS @ 18/06/2025	38.73
Final Position_Forward Interest Rate Swap USD 10yOIS @ 18/06/2025	0