

Nomura Interest Rate Volatility Risk Premium EUR Select Index
Index Date

NMIVRES Index
29-Apr-25

Instrument	Exposure (%)
Final Position_Foward Interest Rate Swap EUR 10y @ 06/05/2025	11.05
Final Position_Foward Interest Rate Swap EUR 10y @ 06/05/2025	10.89
Final Position_Foward Interest Rate Swap EUR 10y @ 08/05/2025	8.37
Final Position_Foward Interest Rate Swap EUR 10y @ 08/05/2025	0.91
Final Position_Foward Interest Rate Swap EUR 10y @ 09/05/2025	1.76
Final Position_Foward Interest Rate Swap EUR 10y @ 12/05/2025	7.89
Final Position_Foward Interest Rate Swap EUR 10y @ 13/05/2025	8.27
Final Position_Foward Interest Rate Swap EUR 10y @ 14/05/2025	8.59
Final Position_Foward Interest Rate Swap EUR 10y @ 14/05/2025	5.56
Final Position_Foward Interest Rate Swap EUR 10y @ 16/05/2025	4.03
Final Position_Foward Interest Rate Swap EUR 10y @ 19/05/2025	1.42
Final Position_Foward Interest Rate Swap EUR 10y @ 20/05/2025	1.88
Final Position_Foward Interest Rate Swap EUR 10y @ 21/05/2025	3.04
Final Position_Foward Interest Rate Swap EUR 10y @ 26/05/2025	0.72
Final Position_Foward Interest Rate Swap EUR 10y @ 27/05/2025	-0.49
Final Position_Foward Interest Rate Swap EUR 10y @ 29/05/2025	-0.55
Final Position_Foward Interest Rate Swap EUR 10y @ 29/05/2025	-0.59
Final Position_Foward Interest Rate Swap EUR 10y @ 30/05/2025	0.46
Final Position_Foward Interest Rate Swap EUR 10y @ 02/06/2025	0
Final Position_Foward Interest Rate Swap EUR 30y @ 05/05/2025	5.1
Final Position_Foward Interest Rate Swap EUR 30y @ 06/05/2025	4.23
Final Position_Foward Interest Rate Swap EUR 30y @ 06/05/2025	3.92
Final Position_Foward Interest Rate Swap EUR 30y @ 08/05/2025	3.15
Final Position_Foward Interest Rate Swap EUR 30y @ 08/05/2025	-1.16
Final Position_Foward Interest Rate Swap EUR 30y @ 09/05/2025	-0.65
Final Position_Foward Interest Rate Swap EUR 30y @ 12/05/2025	2.39
Final Position_Foward Interest Rate Swap EUR 30y @ 13/05/2025	2.8
Final Position_Foward Interest Rate Swap EUR 30y @ 14/05/2025	2.71
Final Position_Foward Interest Rate Swap EUR 30y @ 14/05/2025	0.59
Final Position_Foward Interest Rate Swap EUR 30y @ 16/05/2025	-1.1
Final Position_Foward Interest Rate Swap EUR 30y @ 19/05/2025	-0.79
Final Position_Foward Interest Rate Swap EUR 30y @ 20/05/2025	-0.25
Final Position_Foward Interest Rate Swap EUR 30y @ 21/05/2025	0.84
Final Position_Foward Interest Rate Swap EUR 30y @ 26/05/2025	0.42
Final Position_Foward Interest Rate Swap EUR 30y @ 27/05/2025	-0.39
Final Position_Foward Interest Rate Swap EUR 30y @ 29/05/2025	-0.21
Final Position_Foward Interest Rate Swap EUR 30y @ 29/05/2025	-0.41
Final Position_Foward Interest Rate Swap EUR 30y @ 30/05/2025	0.1
Final Position_Foward Interest Rate Swap EUR 30y @ 02/06/2025	0
Final Position_Foward Interest Rate Swap EUR 10y @ 05/05/2025	1.73
Final Position_Foward Interest Rate Swap EUR 10y @ 05/05/2025	-4.09
Final Position_Foward Interest Rate Swap EUR 30y @ 05/05/2025	-2.23
Final Position_Foward Interest Rate Swap EUR 30y @ 05/05/2025	-2.18
Final Position_Foward Interest Rate Swap EUR 30y @ 05/06/2025	-1.6
Final Position_Foward Interest Rate Swap EUR 30y @ 06/06/2025	-1.43
Final Position_Foward Interest Rate Swap EUR 30y @ 09/06/2025	-0.28
Final Position_Foward Interest Rate Swap EUR 30y @ 10/06/2025	0.83
Final Position_Foward Interest Rate Swap EUR 30y @ 11/06/2025	0.88
Final Position_Foward Interest Rate Swap EUR 30y @ 12/06/2025	1.01
Final Position_Foward Interest Rate Swap EUR 30y @ 13/06/2025	1.4
Final Position_Foward Interest Rate Swap EUR 30y @ 16/06/2025	1.65
Final Position_Foward Interest Rate Swap EUR 30y @ 17/06/2025	1.78
Final Position_Foward Interest Rate Swap EUR 30y @ 18/06/2025	1.66
Final Position_Foward Interest Rate Swap EUR 30y @ 19/06/2025	1.51
Final Position_Foward Interest Rate Swap EUR 30y @ 20/06/2025	1.65
Final Position_Foward Interest Rate Swap EUR 30y @ 23/06/2025	1.14
Final Position_Foward Interest Rate Swap EUR 30y @ 24/06/2025	1.07
Final Position_Foward Interest Rate Swap EUR 30y @ 25/06/2025	0.94

Final Position_Foward Interest Rate Swap EUR 30y @ 26/06/2025	1.27
Final Position_Foward Interest Rate Swap EUR 30y @ 27/06/2025	1.55
Final Position_Foward Interest Rate Swap EUR 30y @ 30/06/2025	1.44
Final Position_Foward Interest Rate Swap EUR 30y @ 01/07/2025	1.55
Final Position_Foward Interest Rate Swap EUR 30y @ 02/07/2025	1.12
Final Position_Foward Interest Rate Swap EUR 30y @ 02/07/2025	1.06
Final Position_Swaption Straddle EUR 1m10y even @ 06/05/2025	-12.04
Final Position_Swaption Straddle EUR 1m10y even @ 06/05/2025	-11.79
Final Position_Swaption Straddle EUR 1m10y even @ 08/05/2025	-12.19
Final Position_Swaption Straddle EUR 1m10y even @ 08/05/2025	-11.98
Final Position_Swaption Straddle EUR 1m10y even @ 09/05/2025	-13.35
Final Position_Swaption Straddle EUR 1m10y even @ 12/05/2025	-14.35
Final Position_Swaption Straddle EUR 1m10y even @ 13/05/2025	-13.9
Final Position_Swaption Straddle EUR 1m10y even @ 14/05/2025	-14.21
Final Position_Swaption Straddle EUR 1m10y even @ 14/05/2025	-12.71
Final Position_Swaption Straddle EUR 1m10y even @ 16/05/2025	-14.58
Final Position_Swaption Straddle EUR 1m10y even @ 19/05/2025	-13.72
Final Position_Swaption Straddle EUR 1m10y even @ 20/05/2025	-12.54
Final Position_Swaption Straddle EUR 1m10y even @ 21/05/2025	-12.32
Final Position_Swaption Straddle EUR 1m10y even @ 26/05/2025	-12.61
Final Position_Swaption Straddle EUR 1m10y even @ 27/05/2025	-12.12
Final Position_Swaption Straddle EUR 1m10y even @ 29/05/2025	-11.64
Final Position_Swaption Straddle EUR 1m10y even @ 29/05/2025	-10.68
Final Position_Swaption Straddle EUR 1m10y even @ 30/05/2025	-10.63
Final Position_Swaption Straddle EUR 1m10y even @ 02/06/2025	-10.14
Final Position_Swaption Straddle EUR 1m30y odd @ 05/05/2025	-5.11
Final Position_Swaption Straddle EUR 1m30y even @ 06/05/2025	-4.86
Final Position_Swaption Straddle EUR 1m30y even @ 06/05/2025	-4.74
Final Position_Swaption Straddle EUR 1m30y even @ 08/05/2025	-4.9
Final Position_Swaption Straddle EUR 1m30y even @ 08/05/2025	-4.81
Final Position_Swaption Straddle EUR 1m30y even @ 09/05/2025	-5.39
Final Position_Swaption Straddle EUR 1m30y even @ 12/05/2025	-5.86
Final Position_Swaption Straddle EUR 1m30y even @ 13/05/2025	-5.75
Final Position_Swaption Straddle EUR 1m30y even @ 14/05/2025	-5.93
Final Position_Swaption Straddle EUR 1m30y even @ 14/05/2025	-5.26
Final Position_Swaption Straddle EUR 1m30y even @ 16/05/2025	-6.05
Final Position_Swaption Straddle EUR 1m30y even @ 19/05/2025	-5.82
Final Position_Swaption Straddle EUR 1m30y even @ 20/05/2025	-5.33
Final Position_Swaption Straddle EUR 1m30y even @ 21/05/2025	-5.37
Final Position_Swaption Straddle EUR 1m30y even @ 26/05/2025	-5.4
Final Position_Swaption Straddle EUR 1m30y even @ 27/05/2025	-5.07
Final Position_Swaption Straddle EUR 1m30y even @ 29/05/2025	-4.85
Final Position_Swaption Straddle EUR 1m30y even @ 29/05/2025	-4.46
Final Position_Swaption Straddle EUR 1m30y even @ 30/05/2025	-4.39
Final Position_Swaption Straddle EUR 1m30y even @ 02/06/2025	-4.17
Final Position_Swaption Straddle EUR 3m10y 1 @ 05/05/2025	-5.96
Final Position_Swaption Straddle EUR 3m10y 1 @ 05/05/2025	-5.84
Final Position_Swaption Straddle EUR 3m30y 1 @ 05/05/2025	-2.23
Final Position_Swaption Straddle EUR 3m30y 1 @ 05/05/2025	-2.18
Final Position_Swaption Straddle EUR 3m30y 3 @ 05/06/2025	-2.59
Final Position_Swaption Straddle EUR 3m30y 3 @ 06/06/2025	-2.59
Final Position_Swaption Straddle EUR 3m30y 3 @ 09/06/2025	-2.72
Final Position_Swaption Straddle EUR 3m30y 3 @ 10/06/2025	-3.09
Final Position_Swaption Straddle EUR 3m30y 3 @ 11/06/2025	-3.45
Final Position_Swaption Straddle EUR 3m30y 3 @ 12/06/2025	-3.23
Final Position_Swaption Straddle EUR 3m30y 3 @ 13/06/2025	-3.2
Final Position_Swaption Straddle EUR 3m30y 3 @ 16/06/2025	-3.22
Final Position_Swaption Straddle EUR 3m30y 3 @ 17/06/2025	-3.36
Final Position_Swaption Straddle EUR 3m30y 3 @ 18/06/2025	-3.28
Final Position_Swaption Straddle EUR 3m30y 3 @ 19/06/2025	-3.3
Final Position_Swaption Straddle EUR 3m30y 3 @ 20/06/2025	-3.13
Final Position_Swaption Straddle EUR 3m30y 3 @ 23/06/2025	-3.08

Final Position_Swap	tion Straddle EUR 3m30y 3 @ 24/06/2025	-2.98
Final Position_Swap	tion Straddle EUR 3m30y 3 @ 25/06/2025	-2.86
Final Position_Swap	tion Straddle EUR 3m30y 3 @ 26/06/2025	-2.94
Final Position_Swap	tion Straddle EUR 3m30y 3 @ 27/06/2025	-2.95
Final Position_Swap	tion Straddle EUR 3m30y 3 @ 30/06/2025	-2.96
Final Position_Swap	tion Straddle EUR 3m30y 3 @ 01/07/2025	-2.97
Final Position_Swap	tion Straddle EUR 3m30y 3 @ 02/07/2025	-2.93
Final Position_Swap	tion Straddle EUR 3m30y 3 @ 02/07/2025	-2.9