

Nomura Interest Rate Volatility Risk Premium EUR Series 3 Index NMIV3E Index
 Index Date 12-Jun-26

Instrument	Exposure (%)
Final Position_Swaption Straddle EUR1m10y @ 03/07/2026	-4.5
Final Position_Swaption Straddle EUR1m10y @ 06/07/2026	-4.41
Final Position_Swaption Straddle EUR1m10y @ 07/07/2026	-4.4
Final Position_Swaption Straddle EUR1m10y @ 08/07/2026	-4.67
Final Position_Swaption Straddle EUR1m10y @ 08/07/2026	-4.69
Final Position_Swaption Straddle EUR1m10y @ 10/07/2026	-4.74
Final Position_Swaption Straddle EUR1m10y @ 13/07/2026	-4.9
Final Position_Swaption Straddle EUR1m10y @ 14/07/2026	-4.57
Final Position_Swaption Straddle EUR1m10y @ 15/07/2026	-4.57
Final Position_Swaption Straddle EUR1m10y @ 15/07/2026	-4.51
Final Position_Swaption Straddle EUR1m10y @ 17/06/2026	-4.97
Final Position_Swaption Straddle EUR1m10y @ 17/06/2026	-4.71
Final Position_Swaption Straddle EUR1m10y @ 17/06/2026	-4.62
Final Position_Swaption Straddle EUR1m10y @ 22/06/2026	-5.18
Final Position_Swaption Straddle EUR1m10y @ 23/06/2026	-5.85
Final Position_Swaption Straddle EUR1m10y @ 24/06/2026	-5.52
Final Position_Swaption Straddle EUR1m10y @ 24/06/2026	-5.63
Final Position_Swaption Straddle EUR1m10y @ 24/06/2026	-5.01
Final Position_Swaption Straddle EUR1m10y @ 30/06/2026	-5.23
Final Position_Swaption Straddle EUR1m10y @ 01/07/2026	-4.73
Final Position_Swaption Straddle EUR1m10y @ 01/07/2026	-4.61
Final Position_Swaption Straddle EUR1m10y @ 01/07/2026	-4.51
Final Position_Swaption Straddle EUR1m30y @ 03/07/2026	-1.65
Final Position_Swaption Straddle EUR1m30y @ 06/07/2026	-1.62
Final Position_Swaption Straddle EUR1m30y @ 07/07/2026	-1.6
Final Position_Swaption Straddle EUR1m30y @ 08/07/2026	-1.71
Final Position_Swaption Straddle EUR1m30y @ 08/07/2026	-1.72
Final Position_Swaption Straddle EUR1m30y @ 10/07/2026	-1.74
Final Position_Swaption Straddle EUR1m30y @ 13/07/2026	-1.81
Final Position_Swaption Straddle EUR1m30y @ 14/07/2026	-1.7
Final Position_Swaption Straddle EUR1m30y @ 15/07/2026	-1.69
Final Position_Swaption Straddle EUR1m30y @ 15/07/2026	-1.67
Final Position_Swaption Straddle EUR1m30y @ 17/06/2026	-1.78
Final Position_Swaption Straddle EUR1m30y @ 17/06/2026	-1.66
Final Position_Swaption Straddle EUR1m30y @ 17/06/2026	-1.59
Final Position_Swaption Straddle EUR1m30y @ 22/06/2026	-1.8
Final Position_Swaption Straddle EUR1m30y @ 23/06/2026	-2.08
Final Position_Swaption Straddle EUR1m30y @ 24/06/2026	-1.92
Final Position_Swaption Straddle EUR1m30y @ 24/06/2026	-1.96
Final Position_Swaption Straddle EUR1m30y @ 24/06/2026	-1.81
Final Position_Swaption Straddle EUR1m30y @ 30/06/2026	-1.91
Final Position_Swaption Straddle EUR1m30y @ 01/07/2026	-1.76
Final Position_Swaption Straddle EUR1m30y @ 01/07/2026	-1.71
Final Position_Swaption Straddle EUR1m30y @ 01/07/2026	-1.67
Final Position_Swaption Straddle EUR3m10y @ 07/08/2026	-3.32
Final Position_Swaption Straddle EUR3m10y @ 10/08/2026	-3.16
Final Position_Swaption Straddle EUR3m10y @ 11/08/2026	-2.99
Final Position_Swaption Straddle EUR3m10y @ 12/08/2026	-2.81
Final Position_Swaption Straddle EUR3m10y @ 13/08/2026	-2.82
Final Position_Swaption Straddle EUR3m10y @ 14/08/2026	-2.72
Final Position_Swaption Straddle EUR3m10y @ 17/08/2026	-2.79
Final Position_Swaption Straddle EUR3m10y @ 18/08/2026	-2.76
Final Position_Swaption Straddle EUR3m10y @ 19/08/2026	-2.79
Final Position_Swaption Straddle EUR3m10y @ 20/08/2026	-2.97
Final Position_Swaption Straddle EUR3m10y @ 21/08/2026	-3.38
Final Position_Swaption Straddle EUR3m10y @ 24/08/2026	-3.19
Final Position_Swaption Straddle EUR3m10y @ 25/08/2026	-3.29
Final Position_Swaption Straddle EUR3m10y @ 26/08/2026	-3.07

Final Position_Swapption Straddle EUR3m30y @ 31/08/2026	-1.09
Final Position_Swapption Straddle EUR3m30y @ 01/09/2026	-1.06
Final Position_Swapption Straddle EUR3m30y @ 01/09/2026	-1.06
Final Position_Swapption Straddle EUR3m30y @ 03/09/2026	-1.03
Final Position_Swapption Straddle EUR3m30y @ 04/09/2026	-1.03
Final Position_Swapption Straddle EUR3m30y @ 07/09/2026	-1.02
Final Position_Swapption Straddle EUR3m30y @ 08/09/2026	-1.08
Final Position_Swapption Straddle EUR3m30y @ 09/09/2026	-1.08
Final Position_Swapption Straddle EUR3m30y @ 10/09/2026	-1.1
Final Position_Swapption Straddle EUR3m30y @ 11/09/2026	-1.12
Final Position_Swapption Straddle EUR3m30y @ 14/09/2026	-1.09
Final Position_Swapption Straddle EUR3m30y @ 15/09/2026	-1.08
Final Position_Swapption Straddle EUR3m30y @ 16/09/2026	-1.07
Final Position_Swapption Straddle EUR3m30y @ 17/06/2026	-1.24
Final Position_Swapption Straddle EUR3m30y @ 18/06/2026	-1.4
Final Position_Swapption Straddle EUR3m30y @ 19/06/2026	-1.31
Final Position_Swapption Straddle EUR3m30y @ 22/06/2026	-1.21
Final Position_Swapption Straddle EUR3m30y @ 23/06/2026	-1.06
Final Position_Swapption Straddle EUR3m30y @ 24/06/2026	-1.27
Final Position_Swapption Straddle EUR3m30y @ 25/06/2026	-1.28
Final Position_Swapption Straddle EUR3m30y @ 26/06/2026	-1.62
Final Position_Swapption Straddle EUR3m30y @ 29/06/2026	-1.47
Final Position_Swapption Straddle EUR3m30y @ 30/06/2026	-1.38
Final Position_Swapption Straddle EUR3m30y @ 01/07/2026	-1.47
Final Position_Swapption Straddle EUR3m30y @ 02/07/2026	-1.72
Final Position_Swapption Straddle EUR3m30y @ 02/07/2026	-1.69
Final Position_Swapption Straddle EUR3m30y @ 03/07/2026	-1.45
Final Position_Swapption Straddle EUR3m30y @ 06/07/2026	-1.2
Final Position_Swapption Straddle EUR3m30y @ 09/07/2026	-1.33
Final Position_Swapption Straddle EUR3m30y @ 10/07/2026	-1.31
Final Position_Swapption Straddle EUR3m30y @ 13/07/2026	-1.15
Final Position_Swapption Straddle EUR3m30y @ 14/07/2026	-1.15
Final Position_Swapption Straddle EUR3m30y @ 15/07/2026	-1.23
Final Position_Swapption Straddle EUR3m30y @ 16/07/2026	-1.3
Final Position_Swapption Straddle EUR3m30y @ 17/07/2026	-1.19
Final Position_Swapption Straddle EUR3m30y @ 20/07/2026	-1.13
Final Position_Swapption Straddle EUR3m30y @ 21/07/2026	-1.05
Final Position_Swapption Straddle EUR3m30y @ 22/07/2026	-1.09
Final Position_Swapption Straddle EUR3m30y @ 23/07/2026	-1.1
Final Position_Swapption Straddle EUR3m30y @ 24/07/2026	-1.04
Final Position_Swapption Straddle EUR3m30y @ 27/07/2026	-1.11
Final Position_Swapption Straddle EUR3m30y @ 28/07/2026	-1.19
Final Position_Swapption Straddle EUR3m30y @ 29/07/2026	-1.18
Final Position_Swapption Straddle EUR3m30y @ 30/07/2026	-1.11
Final Position_Swapption Straddle EUR3m30y @ 31/07/2026	-1.12
Final Position_Swapption Straddle EUR3m30y @ 03/08/2026	-1.15
Final Position_Forward Interest Rate Swap EUR 10y @ 03/07/2036	-1.51
Final Position_Forward Interest Rate Swap EUR 10y @ 06/07/2036	-1.87
Final Position_Forward Interest Rate Swap EUR 10y @ 07/07/2036	-0.41
Final Position_Forward Interest Rate Swap EUR 10y @ 08/07/2036	0.06
Final Position_Forward Interest Rate Swap EUR 10y @ 08/07/2036	-0.18
Final Position_Forward Interest Rate Swap EUR 10y @ 10/07/2036	0.91
Final Position_Forward Interest Rate Swap EUR 10y @ 13/07/2036	0.6
Final Position_Forward Interest Rate Swap EUR 10y @ 14/07/2036	0.5
Final Position_Forward Interest Rate Swap EUR 10y @ 15/07/2036	0.91
Final Position_Forward Interest Rate Swap EUR 10y @ 15/07/2036	0
Final Position_Forward Interest Rate Swap EUR 10y @ 17/06/2036	2.06
Final Position_Forward Interest Rate Swap EUR 10y @ 17/06/2036	1.15
Final Position_Forward Interest Rate Swap EUR 10y @ 17/06/2036	2.94
Final Position_Forward Interest Rate Swap EUR 10y @ 22/06/2036	4.25
Final Position_Forward Interest Rate Swap EUR 10y @ 23/06/2036	4.15
Final Position_Forward Interest Rate Swap EUR 10y @ 24/06/2036	4.01

Final Position_Forward Interest Rate Swap EUR 10y @ 25/06/2036	1.2
Final Position_Forward Interest Rate Swap EUR 10y @ 26/06/2036	0.34
Final Position_Forward Interest Rate Swap EUR 10y @ 29/06/2036	-0.42
Final Position_Forward Interest Rate Swap EUR 10y @ 30/06/2036	0.48
Final Position_Forward Interest Rate Swap EUR 10y @ 01/07/2036	2.13
Final Position_Forward Interest Rate Swap EUR 10y @ 02/07/2036	1.8
Final Position_Forward Interest Rate Swap EUR 10y @ 02/07/2036	0.88
Final Position_Forward Interest Rate Swap EUR 10y @ 03/07/2036	-0.73
Final Position_Forward Interest Rate Swap EUR 10y @ 06/07/2036	0.6
Final Position_Forward Interest Rate Swap EUR 10y @ 09/07/2036	0.2
Final Position_Forward Interest Rate Swap EUR 10y @ 10/07/2036	-1
Final Position_Forward Interest Rate Swap EUR 10y @ 13/07/2036	-0.05
Final Position_Forward Interest Rate Swap EUR 10y @ 14/07/2036	0.46
Final Position_Forward Interest Rate Swap EUR 10y @ 15/07/2036	0.81
Final Position_Forward Interest Rate Swap EUR 10y @ 16/07/2036	0.62
Final Position_Forward Interest Rate Swap EUR 10y @ 17/07/2036	0.03
Final Position_Forward Interest Rate Swap EUR 10y @ 20/07/2036	0.18
Final Position_Forward Interest Rate Swap EUR 10y @ 21/07/2036	0.13
Final Position_Forward Interest Rate Swap EUR 10y @ 22/07/2036	-0.18
Final Position_Forward Interest Rate Swap EUR 10y @ 23/07/2036	-0.49
Final Position_Forward Interest Rate Swap EUR 10y @ 24/07/2036	-0.06
Final Position_Forward Interest Rate Swap EUR 10y @ 27/07/2036	0.21
Final Position_Forward Interest Rate Swap EUR 10y @ 28/07/2036	0.4
Final Position_Forward Interest Rate Swap EUR 10y @ 29/07/2036	0.06
Final Position_Forward Interest Rate Swap EUR 10y @ 30/07/2036	0.51
Final Position_Forward Interest Rate Swap EUR 10y @ 31/07/2036	0.76
Final Position_Forward Interest Rate Swap EUR 10y @ 03/08/2036	0.98
Final Position_Forward Interest Rate Swap EUR 30y @ 07/08/2056	-0.04
Final Position_Forward Interest Rate Swap EUR 30y @ 10/08/2056	-0.21
Final Position_Forward Interest Rate Swap EUR 30y @ 11/08/2056	-0.14
Final Position_Forward Interest Rate Swap EUR 30y @ 12/08/2056	-0.11
Final Position_Forward Interest Rate Swap EUR 30y @ 13/08/2056	-0.09
Final Position_Forward Interest Rate Swap EUR 30y @ 14/08/2056	0.08
Final Position_Forward Interest Rate Swap EUR 30y @ 17/08/2056	0.13
Final Position_Forward Interest Rate Swap EUR 30y @ 18/08/2056	0.09
Final Position_Forward Interest Rate Swap EUR 30y @ 19/08/2056	0.19
Final Position_Forward Interest Rate Swap EUR 30y @ 20/08/2056	0.34
Final Position_Forward Interest Rate Swap EUR 30y @ 21/08/2056	0.39
Final Position_Forward Interest Rate Swap EUR 30y @ 24/08/2056	0.37
Final Position_Forward Interest Rate Swap EUR 30y @ 25/08/2056	0.2
Final Position_Forward Interest Rate Swap EUR 30y @ 26/08/2056	0.1
Final Position_Forward Interest Rate Swap EUR 30y @ 28/08/2056	-0.09
Final Position_Forward Interest Rate Swap EUR 30y @ 31/08/2056	-0.13
Final Position_Forward Interest Rate Swap EUR 30y @ 01/09/2056	-0.03
Final Position_Forward Interest Rate Swap EUR 30y @ 01/09/2056	-0.13
Final Position_Forward Interest Rate Swap EUR 30y @ 03/09/2056	-0.05
Final Position_Forward Interest Rate Swap EUR 30y @ 04/09/2056	-0.15
Final Position_Forward Interest Rate Swap EUR 30y @ 07/09/2056	0.02
Final Position_Forward Interest Rate Swap EUR 30y @ 08/09/2056	0.07
Final Position_Forward Interest Rate Swap EUR 30y @ 09/09/2056	0.08
Final Position_Forward Interest Rate Swap EUR 30y @ 10/09/2056	0.16
Final Position_Forward Interest Rate Swap EUR 30y @ 11/09/2056	0.18
Final Position_Forward Interest Rate Swap EUR 30y @ 14/09/2056	0.16
Final Position_Forward Interest Rate Swap EUR 30y @ 15/09/2056	0.22
Final Position_Forward Interest Rate Swap EUR 30y @ 16/09/2056	0
Final Position_Forward Interest Rate Swap EUR 30y @ 17/06/2056	-1.11
Final Position_Forward Interest Rate Swap EUR 30y @ 18/06/2056	-1.03
Final Position_Forward Interest Rate Swap EUR 30y @ 19/06/2056	-0.98
Final Position_Forward Interest Rate Swap EUR 30y @ 22/06/2056	-1.04
Final Position_Forward Interest Rate Swap EUR 30y @ 23/06/2056	-0.74
Final Position_Forward Interest Rate Swap EUR 30y @ 24/06/2056	-0.93
Final Position_Forward Interest Rate Swap EUR 30y @ 25/06/2056	-0.66

Final Position_Forward Interest Rate Swap EUR 30y @ 26/06/2056	-0.81
Final Position_Forward Interest Rate Swap EUR 30y @ 29/06/2056	-0.92
Final Position_Forward Interest Rate Swap EUR 30y @ 30/06/2056	-0.66
Final Position_Forward Interest Rate Swap EUR 30y @ 01/07/2056	-0.24
Final Position_Forward Interest Rate Swap EUR 30y @ 02/07/2056	-0.33
Final Position_Forward Interest Rate Swap EUR 30y @ 02/07/2056	-0.53
Final Position_Forward Interest Rate Swap EUR 30y @ 03/07/2056	-0.84
Final Position_Forward Interest Rate Swap EUR 30y @ 06/07/2056	-0.31
Final Position_Forward Interest Rate Swap EUR 30y @ 09/07/2056	-0.44
Final Position_Forward Interest Rate Swap EUR 30y @ 10/07/2056	-0.59
Final Position_Forward Interest Rate Swap EUR 30y @ 13/07/2056	-0.31
Final Position_Forward Interest Rate Swap EUR 30y @ 14/07/2056	0.04
Final Position_Forward Interest Rate Swap EUR 30y @ 15/07/2056	0.13
Final Position_Forward Interest Rate Swap EUR 30y @ 16/07/2056	0.11
Final Position_Forward Interest Rate Swap EUR 30y @ 17/07/2056	0.04
Final Position_Forward Interest Rate Swap EUR 30y @ 20/07/2056	0.14
Final Position_Forward Interest Rate Swap EUR 30y @ 21/07/2056	0.09
Final Position_Forward Interest Rate Swap EUR 30y @ 22/07/2056	0.01
Final Position_Forward Interest Rate Swap EUR 30y @ 23/07/2056	-0.13
Final Position_Forward Interest Rate Swap EUR 30y @ 24/07/2056	-0.03
Final Position_Forward Interest Rate Swap EUR 30y @ 27/07/2056	-0.06
Final Position_Forward Interest Rate Swap EUR 30y @ 28/07/2056	-0.12
Final Position_Forward Interest Rate Swap EUR 30y @ 29/07/2056	-0.12
Final Position_Forward Interest Rate Swap EUR 30y @ 30/07/2056	0.02
Final Position_Forward Interest Rate Swap EUR 30y @ 31/07/2056	0.03
Final Position_Forward Interest Rate Swap EUR 30y @ 03/08/2056	0.04