

Nomura Interest Rate Volatility Risk Premium USD Select Index
Index Date

NMIVRUS Index
29-Apr-25

Instrument	Exposure (%)
Final Position_Foward Interest Rate Swap USD 10y @ 02/05/2025	14.58
Final Position_Foward Interest Rate Swap USD 10y @ 05/05/2025	7.42
Final Position_Foward Interest Rate Swap USD 10y @ 06/05/2025	6.91
Final Position_Foward Interest Rate Swap USD 10y @ 08/05/2025	-9.93
Final Position_Foward Interest Rate Swap USD 10y @ 08/05/2025	-16.31
Final Position_Foward Interest Rate Swap USD 10y @ 09/05/2025	-3.23
Final Position_Foward Interest Rate Swap USD 10y @ 12/05/2025	1.39
Final Position_Foward Interest Rate Swap USD 10y @ 13/05/2025	6.41
Final Position_Foward Interest Rate Swap USD 10y @ 14/05/2025	9.83
Final Position_Foward Interest Rate Swap USD 10y @ 14/05/2025	16.67
Final Position_Foward Interest Rate Swap USD 10y @ 16/05/2025	15.92
Final Position_Foward Interest Rate Swap USD 10y @ 19/05/2025	10.74
Final Position_Foward Interest Rate Swap USD 10y @ 20/05/2025	8.97
Final Position_Foward Interest Rate Swap USD 10y @ 21/05/2025	5.32
Final Position_Foward Interest Rate Swap USD 10y @ 27/05/2025	8.32
Final Position_Foward Interest Rate Swap USD 10y @ 28/05/2025	7.4
Final Position_Foward Interest Rate Swap USD 10y @ 29/05/2025	7.77
Final Position_Foward Interest Rate Swap USD 10y @ 29/05/2025	4.89
Final Position_Foward Interest Rate Swap USD 10y @ 30/05/2025	2.59
Final Position_Foward Interest Rate Swap USD 10y @ 02/06/2025	0
Final Position_Foward Interest Rate Swap USD 30y @ 02/05/2025	-2.18
Final Position_Foward Interest Rate Swap USD 10y @ 03/07/2025	0.93
Final Position_Foward Interest Rate Swap USD 10y @ 07/07/2025	1.07
Final Position_Foward Interest Rate Swap USD 10y @ 08/07/2025	-2.02
Final Position_Foward Interest Rate Swap USD 10y @ 09/07/2025	-4.16
Final Position_Foward Interest Rate Swap USD 10y @ 09/07/2025	-0.69
Final Position_Foward Interest Rate Swap USD 10y @ 10/07/2025	0.29
Final Position_Foward Interest Rate Swap USD 10y @ 11/07/2025	1.66
Final Position_Foward Interest Rate Swap USD 10y @ 14/07/2025	2.39
Final Position_Foward Interest Rate Swap USD 10y @ 15/07/2025	5.15
Final Position_Foward Interest Rate Swap USD 10y @ 16/07/2025	4.28
Final Position_Foward Interest Rate Swap USD 10y @ 17/07/2025	3.01
Final Position_Foward Interest Rate Swap USD 10y @ 18/07/2025	2.6
Final Position_Foward Interest Rate Swap USD 10y @ 21/07/2025	1.57
Final Position_Foward Interest Rate Swap USD 10y @ 24/07/2025	2.66
Final Position_Foward Interest Rate Swap USD 10y @ 25/07/2025	2.36
Final Position_Foward Interest Rate Swap USD 10y @ 28/07/2025	2.61
Final Position_Foward Interest Rate Swap USD 10y @ 29/07/2025	1.62
Final Position_Foward Interest Rate Swap USD 10y @ 30/07/2025	0.86
Final Position_Foward Interest Rate Swap USD 10y @ 31/07/2025	0
Final Position_Foward Interest Rate Swap USD 30y @ 02/05/2025	4.08
Final Position_Foward Interest Rate Swap USD 30y @ 02/05/2025	3.91
Final Position_Swaption Straddle USD 1m10y odd @ 02/05/2025	-17.04
Final Position_Swaption Straddle USD 1m10y even @ 05/05/2025	-17.82
Final Position_Swaption Straddle USD 1m10y even @ 06/05/2025	-17.74
Final Position_Swaption Straddle USD 1m10y even @ 08/05/2025	-18.71
Final Position_Swaption Straddle USD 1m10y even @ 08/05/2025	-19.22
Final Position_Swaption Straddle USD 1m10y even @ 09/05/2025	-21.15
Final Position_Swaption Straddle USD 1m10y even @ 12/05/2025	-22.65
Final Position_Swaption Straddle USD 1m10y even @ 13/05/2025	-21.56
Final Position_Swaption Straddle USD 1m10y even @ 14/05/2025	-25.67
Final Position_Swaption Straddle USD 1m10y even @ 14/05/2025	-21.83
Final Position_Swaption Straddle USD 1m10y even @ 16/05/2025	-25.26
Final Position_Swaption Straddle USD 1m10y even @ 19/05/2025	-21.72
Final Position_Swaption Straddle USD 1m10y even @ 20/05/2025	-20.49
Final Position_Swaption Straddle USD 1m10y even @ 21/05/2025	-19.75
Final Position_Swaption Straddle USD 1m10y even @ 27/05/2025	-19.19
Final Position_Swaption Straddle USD 1m10y even @ 28/05/2025	-19.56

Final Position_Swapoption Straddle USD 1m10y even @ 29/05/2025	-18.87
Final Position_Swapoption Straddle USD 1m10y even @ 29/05/2025	-18.36
Final Position_Swapoption Straddle USD 1m10y even @ 30/05/2025	-17.99
Final Position_Swapoption Straddle USD 1m10y even @ 02/06/2025	-17.62
Final Position_Swapoption Straddle USD 1m30y odd @ 02/05/2025	-6.99
Final Position_Swapoption Straddle USD 3m10y 4 @ 03/07/2025	-10.02
Final Position_Swapoption Straddle USD 3m10y 4 @ 07/07/2025	-10.01
Final Position_Swapoption Straddle USD 3m10y 4 @ 08/07/2025	-10.02
Final Position_Swapoption Straddle USD 3m10y 4 @ 09/07/2025	-10.48
Final Position_Swapoption Straddle USD 3m10y 4 @ 09/07/2025	-10.95
Final Position_Swapoption Straddle USD 3m10y 4 @ 10/07/2025	-11.34
Final Position_Swapoption Straddle USD 3m10y 4 @ 11/07/2025	-11.15
Final Position_Swapoption Straddle USD 3m10y 4 @ 14/07/2025	-12.51
Final Position_Swapoption Straddle USD 3m10y 4 @ 15/07/2025	-11.4
Final Position_Swapoption Straddle USD 3m10y 4 @ 16/07/2025	-12.13
Final Position_Swapoption Straddle USD 3m10y 4 @ 17/07/2025	-11.31
Final Position_Swapoption Straddle USD 3m10y 4 @ 18/07/2025	-11.05
Final Position_Swapoption Straddle USD 3m10y 4 @ 21/07/2025	-10.82
Final Position_Swapoption Straddle USD 3m10y 4 @ 24/07/2025	-10.54
Final Position_Swapoption Straddle USD 3m10y 4 @ 25/07/2025	-10.9
Final Position_Swapoption Straddle USD 3m10y 4 @ 28/07/2025	-10.73
Final Position_Swapoption Straddle USD 3m10y 4 @ 29/07/2025	-10.64
Final Position_Swapoption Straddle USD 3m10y 4 @ 30/07/2025	-10.41
Final Position_Swapoption Straddle USD 3m10y 4 @ 31/07/2025	-10.2
Final Position_Swapoption Straddle USD 3m30y 1 @ 02/05/2025	-4.14
Final Position_Swapoption Straddle USD 3m30y 1 @ 02/05/2025	-3.99