

Nomura Interest Rate Volatility Risk Premium USD Series 3 Index NMIV3U Index
 Index Date 12-Jun-26

Instrument	Exposure (%)
Final Position_Swaption Straddle USD1m10y @ 06/07/2026	-5.64
Final Position_Swaption Straddle USD1m10y @ 07/07/2026	-5.9
Final Position_Swaption Straddle USD1m10y @ 08/07/2026	-5.8
Final Position_Swaption Straddle USD1m10y @ 08/07/2026	-5.6
Final Position_Swaption Straddle USD1m10y @ 10/07/2026	-5.84
Final Position_Swaption Straddle USD1m10y @ 13/07/2026	-5.92
Final Position_Swaption Straddle USD1m10y @ 14/07/2026	-5.83
Final Position_Swaption Straddle USD1m10y @ 15/07/2026	-5.6
Final Position_Swaption Straddle USD1m10y @ 15/07/2026	-5.42
Final Position_Swaption Straddle USD1m10y @ 17/06/2026	-5.43
Final Position_Swaption Straddle USD1m10y @ 17/06/2026	-5.4
Final Position_Swaption Straddle USD1m10y @ 17/06/2026	-5.16
Final Position_Swaption Straddle USD1m10y @ 23/06/2026	-6.45
Final Position_Swaption Straddle USD1m10y @ 24/06/2026	-6.69
Final Position_Swaption Straddle USD1m10y @ 24/06/2026	-7.11
Final Position_Swaption Straddle USD1m10y @ 24/06/2026	-6.79
Final Position_Swaption Straddle USD1m10y @ 24/06/2026	-6.66
Final Position_Swaption Straddle USD1m10y @ 30/06/2026	-6.73
Final Position_Swaption Straddle USD1m10y @ 01/07/2026	-5.82
Final Position_Swaption Straddle USD1m10y @ 01/07/2026	-5.54
Final Position_Swaption Straddle USD1m10y @ 01/07/2026	-5.44
Final Position_Swaption Straddle USD1m30y @ 06/07/2026	-2.32
Final Position_Swaption Straddle USD1m30y @ 07/07/2026	-2.46
Final Position_Swaption Straddle USD1m30y @ 08/07/2026	-2.41
Final Position_Swaption Straddle USD1m30y @ 08/07/2026	-2.33
Final Position_Swaption Straddle USD1m30y @ 10/07/2026	-2.43
Final Position_Swaption Straddle USD1m30y @ 13/07/2026	-2.46
Final Position_Swaption Straddle USD1m30y @ 14/07/2026	-2.42
Final Position_Swaption Straddle USD1m30y @ 15/07/2026	-2.25
Final Position_Swaption Straddle USD1m30y @ 15/07/2026	-2.17
Final Position_Swaption Straddle USD1m30y @ 17/06/2026	-2.32
Final Position_Swaption Straddle USD1m30y @ 17/06/2026	-2.27
Final Position_Swaption Straddle USD1m30y @ 17/06/2026	-2.16
Final Position_Swaption Straddle USD1m30y @ 23/06/2026	-2.75
Final Position_Swaption Straddle USD1m30y @ 24/06/2026	-2.8
Final Position_Swaption Straddle USD1m30y @ 24/06/2026	-3
Final Position_Swaption Straddle USD1m30y @ 24/06/2026	-2.84
Final Position_Swaption Straddle USD1m30y @ 24/06/2026	-2.8
Final Position_Swaption Straddle USD1m30y @ 30/06/2026	-2.79
Final Position_Swaption Straddle USD1m30y @ 01/07/2026	-2.39
Final Position_Swaption Straddle USD1m30y @ 01/07/2026	-2.26
Final Position_Swaption Straddle USD1m30y @ 01/07/2026	-2.22
Final Position_Swaption Straddle USD3m10y @ 05/08/2026	-3.55
Final Position_Swaption Straddle USD3m10y @ 07/08/2026	-3.54
Final Position_Swaption Straddle USD3m10y @ 10/08/2026	-3.65
Final Position_Swaption Straddle USD3m10y @ 11/08/2026	-3.46
Final Position_Swaption Straddle USD3m10y @ 12/08/2026	-3.34
Final Position_Swaption Straddle USD3m10y @ 13/08/2026	-3.33
Final Position_Swaption Straddle USD3m10y @ 14/08/2026	-3.33
Final Position_Swaption Straddle USD3m10y @ 17/08/2026	-3.4
Final Position_Swaption Straddle USD3m10y @ 18/08/2026	-3.45
Final Position_Swaption Straddle USD3m10y @ 19/08/2026	-3.38
Final Position_Swaption Straddle USD3m10y @ 20/08/2026	-3.8
Final Position_Swaption Straddle USD3m10y @ 21/08/2026	-3.84
Final Position_Swaption Straddle USD3m10y @ 24/08/2026	-4.04
Final Position_Swaption Straddle USD3m10y @ 25/08/2026	-3.96
Final Position_Swaption Straddle USD3m10y @ 26/08/2026	-3.96
Final Position_Swaption Straddle USD3m10y @ 28/08/2026	-3.82

Final Position_Swapption Straddle USD3m30y @ 31/08/2026	-1.52
Final Position_Swapption Straddle USD3m30y @ 01/09/2026	-1.48
Final Position_Swapption Straddle USD3m30y @ 01/09/2026	-1.42
Final Position_Swapption Straddle USD3m30y @ 03/09/2026	-1.45
Final Position_Swapption Straddle USD3m30y @ 04/09/2026	-1.5
Final Position_Swapption Straddle USD3m30y @ 08/09/2026	-1.45
Final Position_Swapption Straddle USD3m30y @ 09/09/2026	-1.49
Final Position_Swapption Straddle USD3m30y @ 10/09/2026	-1.51
Final Position_Swapption Straddle USD3m30y @ 10/09/2026	-1.53
Final Position_Swapption Straddle USD3m30y @ 11/09/2026	-1.54
Final Position_Swapption Straddle USD3m30y @ 14/09/2026	-1.54
Final Position_Swapption Straddle USD3m30y @ 15/09/2026	-1.53
Final Position_Swapption Straddle USD3m30y @ 16/09/2026	-1.53
Final Position_Swapption Straddle USD3m30y @ 17/06/2026	-1.62
Final Position_Swapption Straddle USD3m30y @ 18/06/2026	-1.66
Final Position_Swapption Straddle USD3m30y @ 22/06/2026	-1.62
Final Position_Swapption Straddle USD3m30y @ 23/06/2026	-1.56
Final Position_Swapption Straddle USD3m30y @ 24/06/2026	-1.6
Final Position_Swapption Straddle USD3m30y @ 24/06/2026	-1.64
Final Position_Swapption Straddle USD3m30y @ 25/06/2026	-1.78
Final Position_Swapption Straddle USD3m30y @ 26/06/2026	-1.71
Final Position_Swapption Straddle USD3m30y @ 29/06/2026	-1.79
Final Position_Swapption Straddle USD3m30y @ 30/06/2026	-1.75
Final Position_Swapption Straddle USD3m30y @ 01/07/2026	-1.81
Final Position_Swapption Straddle USD3m30y @ 02/07/2026	-1.96
Final Position_Swapption Straddle USD3m30y @ 02/07/2026	-1.82
Final Position_Swapption Straddle USD3m30y @ 06/07/2026	-1.7
Final Position_Swapption Straddle USD3m30y @ 07/07/2026	-1.61
Final Position_Swapption Straddle USD3m30y @ 09/07/2026	-1.61
Final Position_Swapption Straddle USD3m30y @ 10/07/2026	-1.62
Final Position_Swapption Straddle USD3m30y @ 13/07/2026	-1.5
Final Position_Swapption Straddle USD3m30y @ 14/07/2026	-1.54
Final Position_Swapption Straddle USD3m30y @ 15/07/2026	-1.46
Final Position_Swapption Straddle USD3m30y @ 16/07/2026	-1.52
Final Position_Swapption Straddle USD3m30y @ 17/07/2026	-1.46
Final Position_Swapption Straddle USD3m30y @ 20/07/2026	-1.43
Final Position_Swapption Straddle USD3m30y @ 21/07/2026	-1.4
Final Position_Swapption Straddle USD3m30y @ 22/07/2026	-1.36
Final Position_Swapption Straddle USD3m30y @ 23/07/2026	-1.44
Final Position_Swapption Straddle USD3m30y @ 24/07/2026	-1.44
Final Position_Swapption Straddle USD3m30y @ 27/07/2026	-1.41
Final Position_Swapption Straddle USD3m30y @ 28/07/2026	-1.39
Final Position_Swapption Straddle USD3m30y @ 29/07/2026	-1.39
Final Position_Swapption Straddle USD3m30y @ 30/07/2026	-1.36
Final Position_Swapption Straddle USD3m30y @ 31/07/2026	-1.41
Final Position_Swapption Straddle USD3m30y @ 03/08/2026	-1.45
Final Position_Forward Interest Rate Swap USD 10y @ 06/07/2036	0.85
Final Position_Forward Interest Rate Swap USD 10y @ 07/07/2036	-0.62
Final Position_Forward Interest Rate Swap USD 10y @ 08/07/2036	-0.36
Final Position_Forward Interest Rate Swap USD 10y @ 08/07/2036	1.36
Final Position_Forward Interest Rate Swap USD 10y @ 10/07/2036	1.55
Final Position_Forward Interest Rate Swap USD 10y @ 13/07/2036	1.59
Final Position_Forward Interest Rate Swap USD 10y @ 14/07/2036	1.01
Final Position_Forward Interest Rate Swap USD 10y @ 15/07/2036	1.12
Final Position_Forward Interest Rate Swap USD 10y @ 15/07/2036	0
Final Position_Forward Interest Rate Swap USD 10y @ 17/06/2036	-2.51
Final Position_Forward Interest Rate Swap USD 10y @ 17/06/2036	-3.53
Final Position_Forward Interest Rate Swap USD 10y @ 17/06/2036	2.6
Final Position_Forward Interest Rate Swap USD 10y @ 23/06/2036	3.75
Final Position_Forward Interest Rate Swap USD 10y @ 24/06/2036	5.93
Final Position_Forward Interest Rate Swap USD 10y @ 24/06/2036	4.06
Final Position_Forward Interest Rate Swap USD 10y @ 24/06/2036	4.31

Final Position_Forward Interest Rate Swap USD 10y @ 24/06/2036	3.51
Final Position_Forward Interest Rate Swap USD 10y @ 30/06/2036	0.65
Final Position_Forward Interest Rate Swap USD 10y @ 01/07/2036	-0.5
Final Position_Forward Interest Rate Swap USD 10y @ 01/07/2036	-0.97
Final Position_Forward Interest Rate Swap USD 10y @ 01/07/2036	-1.42
Final Position_Forward Interest Rate Swap USD 30y @ 06/07/2056	0.56
Final Position_Forward Interest Rate Swap USD 30y @ 07/07/2056	-0.04
Final Position_Forward Interest Rate Swap USD 30y @ 08/07/2056	-0.05
Final Position_Forward Interest Rate Swap USD 30y @ 08/07/2056	0.3
Final Position_Forward Interest Rate Swap USD 30y @ 10/07/2056	0.42
Final Position_Forward Interest Rate Swap USD 30y @ 13/07/2056	0.63
Final Position_Forward Interest Rate Swap USD 30y @ 14/07/2056	0.36
Final Position_Forward Interest Rate Swap USD 30y @ 15/07/2056	0.45
Final Position_Forward Interest Rate Swap USD 30y @ 15/07/2056	0
Final Position_Forward Interest Rate Swap USD 30y @ 17/06/2056	0.74
Final Position_Forward Interest Rate Swap USD 30y @ 17/06/2056	-0.28
Final Position_Forward Interest Rate Swap USD 30y @ 17/06/2056	2.02
Final Position_Forward Interest Rate Swap USD 30y @ 23/06/2056	2.48
Final Position_Forward Interest Rate Swap USD 30y @ 24/06/2056	2.67
Final Position_Forward Interest Rate Swap USD 30y @ 24/06/2056	2.45
Final Position_Forward Interest Rate Swap USD 30y @ 24/06/2056	2.39
Final Position_Forward Interest Rate Swap USD 30y @ 24/06/2056	1.96
Final Position_Forward Interest Rate Swap USD 30y @ 30/06/2056	0.87
Final Position_Forward Interest Rate Swap USD 30y @ 01/07/2056	0.3
Final Position_Forward Interest Rate Swap USD 30y @ 01/07/2056	-0.01
Final Position_Forward Interest Rate Swap USD 30y @ 01/07/2056	-0.21
Final Position_Forward Interest Rate Swap USD 10y @ 05/08/2036	-1.06
Final Position_Forward Interest Rate Swap USD 10y @ 07/08/2036	-0.45
Final Position_Forward Interest Rate Swap USD 10y @ 10/08/2036	-0.93
Final Position_Forward Interest Rate Swap USD 10y @ 11/08/2036	-1.06
Final Position_Forward Interest Rate Swap USD 10y @ 12/08/2036	-0.81
Final Position_Forward Interest Rate Swap USD 10y @ 13/08/2036	-0.48
Final Position_Forward Interest Rate Swap USD 10y @ 14/08/2036	-0.03
Final Position_Forward Interest Rate Swap USD 10y @ 17/08/2036	0.18
Final Position_Forward Interest Rate Swap USD 10y @ 18/08/2036	-0.08
Final Position_Forward Interest Rate Swap USD 10y @ 19/08/2036	0.87
Final Position_Forward Interest Rate Swap USD 10y @ 20/08/2036	1.21
Final Position_Forward Interest Rate Swap USD 10y @ 21/08/2036	1.75
Final Position_Forward Interest Rate Swap USD 10y @ 24/08/2036	1.28
Final Position_Forward Interest Rate Swap USD 10y @ 25/08/2036	1.35
Final Position_Forward Interest Rate Swap USD 10y @ 26/08/2036	1.19
Final Position_Forward Interest Rate Swap USD 10y @ 28/08/2036	0.58
Final Position_Forward Interest Rate Swap USD 10y @ 31/08/2036	0.25
Final Position_Forward Interest Rate Swap USD 10y @ 01/09/2036	0.09
Final Position_Forward Interest Rate Swap USD 10y @ 01/09/2036	-0.06
Final Position_Forward Interest Rate Swap USD 10y @ 03/09/2036	0.56
Final Position_Forward Interest Rate Swap USD 10y @ 04/09/2036	0.14
Final Position_Forward Interest Rate Swap USD 10y @ 08/09/2036	0.34
Final Position_Forward Interest Rate Swap USD 10y @ 09/09/2036	0.17
Final Position_Forward Interest Rate Swap USD 10y @ 10/09/2036	0.7
Final Position_Forward Interest Rate Swap USD 10y @ 10/09/2036	0.75
Final Position_Forward Interest Rate Swap USD 10y @ 11/09/2036	0.77
Final Position_Forward Interest Rate Swap USD 10y @ 14/09/2036	0.58
Final Position_Forward Interest Rate Swap USD 10y @ 15/09/2036	0.54
Final Position_Forward Interest Rate Swap USD 10y @ 16/09/2036	0
Final Position_Forward Interest Rate Swap USD 10y @ 17/06/2036	-3.66
Final Position_Forward Interest Rate Swap USD 10y @ 18/06/2036	-3.78
Final Position_Forward Interest Rate Swap USD 10y @ 22/06/2036	-3.71
Final Position_Forward Interest Rate Swap USD 10y @ 23/06/2036	-3.56
Final Position_Forward Interest Rate Swap USD 10y @ 24/06/2036	-3.52
Final Position_Forward Interest Rate Swap USD 10y @ 24/06/2036	-2.58
Final Position_Forward Interest Rate Swap USD 10y @ 25/06/2036	-3.18

Final Position_Forward Interest Rate Swap USD 30y @ 26/06/2056	-0.88
Final Position_Forward Interest Rate Swap USD 30y @ 29/06/2056	-1.2
Final Position_Forward Interest Rate Swap USD 30y @ 30/06/2056	-0.95
Final Position_Forward Interest Rate Swap USD 30y @ 01/07/2056	-0.67
Final Position_Forward Interest Rate Swap USD 30y @ 02/07/2056	-1
Final Position_Forward Interest Rate Swap USD 30y @ 02/07/2056	-0.95
Final Position_Forward Interest Rate Swap USD 30y @ 06/07/2056	-0.9
Final Position_Forward Interest Rate Swap USD 30y @ 07/07/2056	-0.91
Final Position_Forward Interest Rate Swap USD 30y @ 09/07/2056	-0.6
Final Position_Forward Interest Rate Swap USD 30y @ 10/07/2056	-0.88
Final Position_Forward Interest Rate Swap USD 30y @ 13/07/2056	-0.59
Final Position_Forward Interest Rate Swap USD 30y @ 14/07/2056	-0.58
Final Position_Forward Interest Rate Swap USD 30y @ 15/07/2056	-0.51
Final Position_Forward Interest Rate Swap USD 30y @ 16/07/2056	-0.62
Final Position_Forward Interest Rate Swap USD 30y @ 17/07/2056	-0.62
Final Position_Forward Interest Rate Swap USD 30y @ 20/07/2056	-0.49
Final Position_Forward Interest Rate Swap USD 30y @ 21/07/2056	-0.55
Final Position_Forward Interest Rate Swap USD 30y @ 22/07/2056	-0.41
Final Position_Forward Interest Rate Swap USD 30y @ 23/07/2056	-0.42
Final Position_Forward Interest Rate Swap USD 30y @ 24/07/2056	-0.55
Final Position_Forward Interest Rate Swap USD 30y @ 27/07/2056	-0.58
Final Position_Forward Interest Rate Swap USD 30y @ 28/07/2056	-0.52
Final Position_Forward Interest Rate Swap USD 30y @ 29/07/2056	-0.39
Final Position_Forward Interest Rate Swap USD 30y @ 30/07/2056	-0.25
Final Position_Forward Interest Rate Swap USD 30y @ 31/07/2056	-0.17
Final Position_Forward Interest Rate Swap USD 30y @ 03/08/2056	-0.15