

Nomura IRVING1 EUR Long Index
Index Date

NMVVR1EL Index
29-Apr-25

Instrument	Exposure (%)
Final Position_3Y10Y EUR Swaption Straddle @ 08/12/2027	29.92
Final Position_3Y10Y EUR Swaption Straddle @ 08/03/2028	23.77
Final Position_5Y10Y EUR Swaption Straddle @ 06/12/2029	33.35
Final Position_20Y10Y EUR Swaption Straddle @ 08/06/2044	43.96
Final Position_20Y30Y EUR Swaption Straddle @ 08/06/2044	17.93
Final Position_20Y10Y EUR Swaption Straddle @ 07/09/2044	39.73
Final Position_20Y30Y EUR Swaption Straddle @ 07/09/2044	17.13
Final Position_20Y30Y EUR Swaption Straddle @ 08/03/2045	16.78
Final Position_30Y10Y EUR Swaption Straddle @ 09/06/2054	89.59
Final Position_30Y20Y EUR Swaption Straddle @ 09/06/2054	48.35
Final Position_30Y10Y EUR Swaption Straddle @ 08/09/2054	81.92
Final Position_30Y20Y EUR Swaption Straddle @ 08/09/2054	43.76
Final Position_30Y10Y EUR Swaption Straddle @ 08/12/2054	67.6
Final Position_30Y20Y EUR Swaption Straddle @ 08/12/2054	33.35
Final Position_30Y10Y EUR Swaption Straddle @ 09/03/2055	83.48
Final Position_30Y20Y EUR Swaption Straddle @ 09/03/2055	45.16
Final Position_Fixed Leg @ 08/12/2027	-0.3
Final Position_Fixed Leg @ 08/03/2028	-0.25
Final Position_Fixed Leg @ 06/12/2029	-0.45
Final Position_Fixed Leg @ 08/06/2044	-0.97
Final Position_Fixed Leg @ 08/06/2044	-0.34
Final Position_Fixed Leg @ 07/09/2044	-0.87
Final Position_Fixed Leg @ 07/09/2044	-0.33
Final Position_Fixed Leg @ 08/03/2045	-0.33
Final Position_Fixed Leg @ 09/06/2054	-2.08
Final Position_Fixed Leg @ 09/06/2054	-1.01
Final Position_Fixed Leg @ 08/09/2054	-1.9
Final Position_Fixed Leg @ 08/09/2054	-0.92
Final Position_Fixed Leg @ 08/12/2054	-1.61
Final Position_Fixed Leg @ 08/12/2054	-0.74
Final Position_Fixed Leg @ 09/03/2055	-2.04
Final Position_Fixed Leg @ 09/03/2055	-1.02