

Nomura IRVING1 USD Long Index
Index Date

NMVVR1UL Index
29-Apr-25

Instrument	Exposure (%)
Final Position_3Y10Y USD Swaption Straddle @ 08/03/2028	20.92
Final Position_15Y10Y USD Swaption Straddle @ 08/06/2039	43.29
Final Position_15Y10Y USD Swaption Straddle @ 08/09/2039	70.54
Final Position_15Y10Y USD Swaption Straddle @ 07/12/2039	39.29
Final Position_15Y10Y USD Swaption Straddle @ 07/03/2040	39.42
Final Position_15Y30Y USD Swaption Straddle @ 07/03/2040	18.48
Final Position_20Y10Y USD Swaption Straddle @ 08/06/2044	125.24
Final Position_20Y20Y USD Swaption Straddle @ 08/06/2044	42.18
Final Position_20Y10Y USD Swaption Straddle @ 08/09/2044	115.54
Final Position_20Y20Y USD Swaption Straddle @ 08/09/2044	17.66
Final Position_20Y10Y USD Swaption Straddle @ 07/12/2044	134.06
Final Position_20Y20Y USD Swaption Straddle @ 07/12/2044	39.02
Final Position_20Y10Y USD Swaption Straddle @ 08/03/2045	102.53
Final Position_20Y20Y USD Swaption Straddle @ 08/03/2045	26.87
Final Position_Fixed Leg @ 08/03/2028	-0.27
Final Position_Fixed Leg @ 08/06/2039	-0.97
Final Position_Fixed Leg @ 08/09/2039	-1.59
Final Position_Fixed Leg @ 07/12/2039	-0.91
Final Position_Fixed Leg @ 07/03/2040	-0.92
Final Position_Fixed Leg @ 07/03/2040	-0.41
Final Position_Fixed Leg @ 08/06/2044	-2.89
Final Position_Fixed Leg @ 08/06/2044	-0.93
Final Position_Fixed Leg @ 08/09/2044	-2.71
Final Position_Fixed Leg @ 08/09/2044	-0.4
Final Position_Fixed Leg @ 07/12/2044	-3.24
Final Position_Fixed Leg @ 07/12/2044	-0.91
Final Position_Fixed Leg @ 08/03/2045	-2.52
Final Position_Fixed Leg @ 08/03/2045	-0.64