

Nomura Multi Asset Value Index in USD
Index Date

NMXCVA1U Index
30-Jun-22

Instrument	Exposure (%)
Final Position_EURO-BUND FUTURE Sep 22	-44.19
Final Position_LONG GILT FUTURE Sep 22	-11.12
Final Position_JPN 10Y BOND(OSE) Sep 22	-30.7
Final Position_US 10YR NOTE (CBT Sep 22	-58.58
Final Position_AUD Forward @ 05/07/2022	49.96
Final Position_CAD Forward @ 05/07/2022	-63.55
Final Position_CHF Forward @ 05/07/2022	-24.28
Final Position_GBP Forward @ 05/07/2022	-29.2
Final Position_NOK Forward @ 05/07/2022	45.11
Final Position_NZD Forward @ 05/07/2022	4.3
Final Position_SEK Forward @ 05/07/2022	17.66
Final Position_AUD Forward @ 05/07/2022	10.01
Final Position_CAD Forward @ 05/07/2022	-9.52
Final Position_CHF Forward @ 05/07/2022	-35.42
Final Position_GBP Forward @ 05/07/2022	6.65
Final Position_NOK Forward @ 05/07/2022	1.77
Final Position_NZD Forward @ 05/07/2022	11.79
Final Position_SEK Forward @ 05/07/2022	14.71
Final Position_Forward Interest Rate Swap EUR 5y @ 03/08/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 02/08/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 01/08/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 29/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 28/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 27/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 26/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 25/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 22/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 21/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 19/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 18/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 15/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 14/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 13/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 12/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 11/07/2022	4.63
Final Position_Forward Interest Rate Swap EUR 5y @ 08/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 07/07/2022	4.64
Final Position_Forward Interest Rate Swap EUR 5y @ 05/07/2022	4.63
Final Position_Forward Interest Rate Swap EUR 10y @ 13/07/2022	2.44
Final Position_Forward Interest Rate Swap EUR 10y @ 12/07/2022	2.44
Final Position_Forward Interest Rate Swap EUR 10y @ 11/07/2022	2.44
Final Position_Forward Interest Rate Swap EUR 10y @ 08/07/2022	2.44
Final Position_Forward Interest Rate Swap EUR 10y @ 07/07/2022	2.44
Final Position_Forward Interest Rate Swap EUR 10y @ 05/07/2022	2.44
Final Position_Forward Interest Rate Swap GBP 10yOIS @ 12/07/2022	-2.54
Final Position_Forward Interest Rate Swap GBP 10yOIS @ 11/07/2022	-2.54
Final Position_Forward Interest Rate Swap GBP 10yOIS @ 08/07/2022	-2.54
Final Position_Forward Interest Rate Swap GBP 10yOIS @ 07/07/2022	-2.54
Final Position_Forward Interest Rate Swap GBP 10yOIS @ 06/07/2022	-2.54
Final Position_Forward Interest Rate Swap GBP 10yOIS @ 05/07/2022	-2.54
Final Position_Forward Interest Rate Swap GBP 10yOIS @ 01/07/2022	-2.54
Final Position_Forward Interest Rate Swap GBP 20yOIS @ 14/07/2022	-1.42
Final Position_Forward Interest Rate Swap GBP 20yOIS @ 13/07/2022	-1.42
Final Position_Forward Interest Rate Swap GBP 20yOIS @ 11/07/2022	-1.42
Final Position_Forward Interest Rate Swap GBP 20yOIS @ 08/07/2022	-1.42

