

Nomura EM Momentum Daily Index (Net of Charges) NMEMM1DU Index
Index Date 15/05/2024

Instrument	Exposure (%)
Final Position_CNH Forward @ 17/6/2024	-57.74
Final Position_INR Forward @ 18/6/2024	-17.53
Final Position_KRW Forward @ 17/6/2024	-35.48
Final Position_RUB Forward @ 17/6/2024	0
Final Position_SGD Forward @ 18/6/2024	-84.58
Final Position_BRL Forward @ 17/6/2024	-5.76
Final Position_MXN Forward @ 17/6/2024	18.27
Final Position_PLN Forward @ 17/6/2024	13.69
Final Position_TRY Forward @ 20/6/2024	0
Final Position_ZAR Forward @ 18/6/2024	15.37