

Nomura Commodity Forward Select Notional Neutral Spread B Weights Net Index NMCNBN Index
Index Date 21/05/2025

Instrument	Exposure (%)
Final Position_ALUMINIUM FUTURE Aug 2025	0.038929772
Final Position_ALUMINIUM FUTURE Dec 2025	0.003246919
Final Position_ALUMINIUM FUTURE Jul 2025	-0.042052445
Final Position_BRENT CRUDE OIL FUTURE Jun 2026	0.947756158
Final Position_BRENT CRUDE OIL FUTURE Aug 2025	-0.95773418
Final Position_COCOA FUTURE Sep 2025	0.018410225
Final Position_COCOA FUTURE Jul 2025	-0.01779575
Final Position_COFFEE FUTURE Sep 2025	0.170563511
Final Position_COFFEE FUTURE Mar 2026	0.09543291
Final Position_COFFEE FUTURE Jul 2025	-0.258716286
Final Position_COPPER FUTURE Dec 2025	0.000707449
Final Position_COPPER FUTURE Aug 2025	0.013170692
Final Position_COPPER FUTURE Jul 2025	-0.013781292
Final Position_CORN FUTURE Sep 2025	0.507367752
Final Position_CORN FUTURE Dec 2025	0.32961157
Final Position_CORN FUTURE Jul 2025	-0.80843795
Final Position_COTTON FUTURE Mar 2026	2.715806363
Final Position_COTTON FUTURE Jul 2025	-2.83954524
Final Position_GAS OIL FUTURE Jul 2025	1.77E-16
Final Position_GASOLINE FUTURE Nov 2025	0.471828265
Final Position_GASOLINE FUTURE Jul 2025	-0.408633402
Final Position_GOLD FUTURE Aug 2025	0.029738323
Final Position_GOLD FUTURE Aug 2025	-0.029738323
Final Position_HEATING OIL FUTURE Jul 2025	-2.63E-16
Final Position_KANSAS WHEAT FUTURE Dec 2025	0.280360081
Final Position_KANSAS WHEAT FUTURE Mar 2026	0.18061276
Final Position_KANSAS WHEAT FUTURE Jul 2025	-0.500138734
Final Position_LEAD FUTURE Dec 2025	0.041472765
Final Position_LEAD FUTURE Sep 2025	0.02764649
Final Position_LEAD FUTURE Jul 2025	-0.069088768
Final Position_LIVE CATTLE FUTURE Aug 2025	1.006464287
Final Position_LIVE CATTLE FUTURE Aug 2025	-1.006464287
Final Position_NATURAL GAS FUTURE Mar 2026	285.9558737
Final Position_NATURAL GAS FUTURE Jul 2025	-311.1680967
Final Position_NICKEL FUTURE Dec 2025	0.007857196
Final Position_NICKEL FUTURE Jul 2025	-0.007889762
Final Position_SILVER FUTURE Jul 2025	2.61E-14
Final Position_SOY MEAL FUTURE Dec 2025	0.215792046
Final Position_SOY MEAL FUTURE Jan 2026	0.115435771
Final Position_SOY MEAL FUTURE Jul 2025	-0.341891127
Final Position_SOYBEAN FUTURE Mar 2026	0.065722933
Final Position_SOYBEAN FUTURE Jul 2025	-0.065770364
Final Position_SOYBEAN OIL FUTURE Dec 2025	4.505036561
Final Position_SOYBEAN OIL FUTURE Jul 2025	-4.530736114
Final Position_SUGAR FUTURE Mar 2026	22.35722106
Final Position_SUGAR FUTURE Jul 2025	-23.07505361
Final Position_WHEAT FUTURE Dec 2025	0.550210396
Final Position_WHEAT FUTURE Mar 2026	0.354999507
Final Position_WHEAT FUTURE Jul 2025	-0.980526247
Final Position_WTI CRUDE OIL FUTURE Jun 2026	1.030158656
Final Position_WTI CRUDE OIL FUTURE Jul 2025	-1.03355086
Final Position_ZINC FUTURE Dec 2025	0.067266522
Final Position_ZINC FUTURE Jul 2025	-0.066923059
Final Position_LEAN HOGS FUTURE Feb 2026	6.911751276
Final Position_LEAN HOGS FUTURE Jul 2025	-5.600272961