

Nomura Cross Asset Momentum Daily Index
Index Date

30-Jun-22

Instrument

Exposure (%)

NMRSMPVU Index : Nomura Interest Rate Swaps Momentum+ Index - Duration 5 in USD

1.16

NMEMM1DU Index : Nomura EM Momentum Daily Index (Net of Charges)

0.65

NMCOT1C Index : Nomura 1st to Expire Commodity Core Trend Index

0.41

NMEQTG3 Index : Nomura Equity G3 Trend Index

0.76