Nomura EM FX Market Neutral Carry Index	NMFXEMCA Index
Index Date	25/11/2026

Instrument	Exposure (%)
Final Position_BRL Forward @ 10/02/2027	3.3
Final Position_BRL Forward @ 25/02/2027	3.36
Final Position_BRL Forward @ 07/01/2027	3.15
Final Position_BRL Forward @ 22/01/2027	3.26
Final Position_CLP Forward @ 09/02/2027	-0.71
Final Position_CLP Forward @ 24/02/2027	-0.72
Final Position_CLP Forward @ 07/01/2027	-0.7
Final Position_CLP Forward @ 22/01/2027	-0.71
Final Position_CZK Forward @ 09/02/2027	-1.17
Final Position_CZK Forward @ 24/02/2027	-1.17
Final Position_CZK Forward @ 07/01/2027	-1.17
Final Position_CZK Forward @ 22/01/2027	-1.17
Final Position_HUF Forward @ 09/02/2027	0.3
Final Position_HUF Forward @ 24/02/2027	0.31
Final Position_HUF Forward @ 07/01/2027	0.3
Final Position_HUF Forward @ 22/01/2027	0.3
Final Position_IDR Forward @ 09/02/2027	0.84
Final Position_IDR Forward @ 24/02/2027	0.84
Final Position_IDR Forward @ 07/01/2027	0.84
Final Position_IDR Forward @ 22/01/2027	0.84
Final Position_ILS Forward @ 09/02/2027	-2.62
Final Position_ILS Forward @ 24/02/2027	-2.68
Final Position_ILS Forward @ 07/01/2027	-2.6
Final Position_ILS Forward @ 22/01/2027	-2.62
Final Position_INR Forward @ 09/02/2027	2.01
Final Position_INR Forward @ 25/02/2027	2.01
Final Position_INR Forward @ 07/01/2027	2.03
Final Position_INR Forward @ 25/01/2027	2.02
Final Position_KRW Forward @ 10/02/2027	-1.51
Final Position_KRW Forward @ 24/02/2027	-1.52
Final Position_KRW Forward @ 08/01/2027	-1.5
Final Position_KRW Forward @ 22/01/2027	-1.51
Final Position_MXN Forward @ 09/02/2027	1.44
Final Position_MXN Forward @ 24/02/2027	1.47
Final Position_MXN Forward @ 07/01/2027	1.43
Final Position_MXN Forward @ 22/01/2027	1.44
Final Position_PHP Forward @ 08/02/2027	0.61
Final Position_PHP Forward @ 23/02/2027	0.61
Final Position_PHP Forward @ 06/01/2027	0.61
Final Position_PHP Forward @ 21/01/2027	0.61
Final Position_PLN Forward @ 09/02/2027	-0.31
Final Position_PLN Forward @ 24/02/2027	-0.32
Final Position_PLN Forward @ 07/01/2027	-0.32
Final Position_PLN Forward @ 22/01/2027	-0.32
Final Position_SGD Forward @ 10/02/2027	-3.7
Final Position_SGD Forward @ 24/02/2027	-3.71
Final Position_SGD Forward @ 07/01/2027	-3.72
Final Position_SGD Forward @ 22/01/2027	-3.7
Final Position_THB Forward @ 09/02/2027	-1.9
Final Position_THB Forward @ 24/02/2027	-1.92
Final Position_THB Forward @ 07/01/2027	-1.93
Final Position_THB Forward @ 22/01/2027	-1.93
Final Position_TWD Forward @ 11/02/2027	-0.43
Final Position_TWD Forward @ 24/02/2027	-0.43
Final Position_TWD Forward @ 07/01/2027	-0.43
Final Position_TWD Forward @ 22/01/2027	-0.43
Final Position_ZAR Forward @ 09/02/2027	1.59
Final Position_ZAR Forward @ 24/02/2027	1.62

Final Position_ZAR Forward @ 07/01/2027	1.6
Final Position_ZAR Forward @ 22/01/2027	1.6