

Nomura EM Momentum Daily Index  
Index Date

NMEMMODU Index  
30-Jun-22

Instrument	Exposure (%)
Final Position_CNH Forward @ 15/8/2022	-11.01
Final Position_INR Forward @ 17/8/2022	-33.42
Final Position_KRW Forward @ 16/8/2022	-29.95
Final Position_RUB Forward @ 15/8/2022	0
Final Position_SGD Forward @ 15/8/2022	-41.26
Final Position_BRL Forward @ 15/8/2022	-2.47
Final Position_MXN Forward @ 15/8/2022	16.18
Final Position_PLN Forward @ 16/8/2022	-16.94
Final Position_TRY Forward @ 15/8/2022	0
Final Position_ZAR Forward @ 15/8/2022	-8.85