

Nomura Energy and Metals Trend B
Index Date

NMCOT1NH Index
30-Jun-22

Instrument	Exposure (%)
LME PRI ALUM FUTR Aug 2022	-1.634945295
BRENT CRUDE FUTR Sep 2022	1.342144159
LME COPPER FUTURE Aug 2022	-3.759695681
Low Su Gasoil G Aug 2022	0.753360698
GASOLINE RBOB FUT Aug 2022	0.836063254
GOLD 100 OZ FUTR Aug 2022	-3.354536171
NY Harb ULSD Fut Aug 2022	0.837367337
LME LEAD FUTURE Aug 2022	-0.25012186
NATURAL GAS FUTR Aug 2022	1.036390743
LME NICKEL FUTURE Aug 2022	0.374795132
SILVER FUTURE Sep 2022	-2.589313234
WTI CRUDE FUTURE Aug 2022	1.201801412
LME ZINC FUTURE Aug 2022	-0.16921419