

Nomura 1st to Expire Energy and Metals Trend B Index with Risk Weights NMCOT1NH Index
Index Date 15/05/25

Instrument	Exposure (%)
Final Position_ALUMINIUM FUTURE Jul 2025	-2.792414161
Final Position_BRENT CRUDE FUTURE Aug 2025	-1.242227994
Final Position_COPPER FUTURE Jul 2025	0.123028268
Final Position_Low Sulphur Gas oil Future Jul 2025	-0.529867671
Final Position_GASOLINE FUTURE Jul 2025	-0.408012261
Final Position_GOLD FUTURE Aug 2025	5.401763313
Final Position_NY Harb ULSD FUTURE Jul 2025	-0.283675342
Final Position_LEAD FUTURE Jul 2025	-0.143845702
Final Position_NATURAL GAS FUTURE Jul 2025	0.78364859
Final Position_NICKEL FUTURE Jul 2025	-0.547241082
Final Position_SILVER FUTURE Jul 2025	0.220676479
Final Position_WTI CRUDE FUTURE Jul 2025	-0.913422395
Final Position_ZINC FUTURE Jul 2025	-2.513512093