

Nomura G10 FX Mean Reversion Index  
Index Date

NMSYGRNU Index  
30-Jun-22

Instrument	Exposure (%)
Final Position_AUD Forward @ 05/7/2022	25.54
Final Position_CAD Forward @ 05/7/2022	-24.28
Final Position_CHF Forward @ 05/7/2022	-90.35
Final Position_GBP Forward @ 05/7/2022	16.97
Final Position_NOK Forward @ 05/7/2022	4.53
Final Position_NZD Forward @ 05/7/2022	30.08
Final Position_SEK Forward @ 05/7/2022	37.52