

Nomura FX G10 Styles Value VA Index  
Index Date

NMSYGVVU Index  
30-Jun-22

Instrument	Exposure (%)
Final Position_AUD Forward @ 05/7/2022	65.46
Final Position_CAD Forward @ 05/7/2022	-83.27
Final Position_CHF Forward @ 05/7/2022	-31.81
Final Position_GBP Forward @ 05/7/2022	-38.25
Final Position_NOK Forward @ 05/7/2022	59.1
Final Position_NZD Forward @ 05/7/2022	5.63
Final Position_SEK Forward @ 05/7/2022	23.14