

# FX Positions

9 December 2010

Investment Committee

FX Positions documents the currency positions taken in the Managed FX portfolios.

Open positions						
Entry date	Position	Entry Price	Size	Target	Stop loss	Take profit
13.10.2010	Short USD/SGD	1.2889	20%	1.2500	1.3415 (-4.08%)	
30.09.2010	Long GBP/USD	1.5921	20%	1.6370	1.5300 (-3.90%)	1.6370
11.06.2010	Short USD/MXN	12.64	20%	11.85	13.60 (-7.58%)	
10.12.2010	Long EUR/JPY	110.84	20%	122.00	106.00 (-4.37%)	

Closed positions						
Entry date	Position	Entry Price	Size	Exit Price	Exit date	Profit/Loss
11.06.2010	Short EUR/CHF	1.3858	20%	1.3170	01.07.2010	4.96%
11.06.2010	Short USD/SGD	1.3987	20%	1.3619	11.08.2010	2.63%
15.07.2010	Short USD/NOK	6.1797	20%	6.1092	11.08.2010	1.14%
13.08.2010	Short EUR/CHF	1.3463	20%	1.3172	06.09.2010	2.16%
13.08.2010	Short EUR/USD	1.2817	20%	1.2820	01.09.2010	-0.02%
08.09.2010	Short USD/JPY	83.56	20%	85,40	15.09.2010	-2.19%
16.09.2010	Short EUR/GBP	0.8371	20%	0.8597	30.09.2010	-2.70%
16.09.2010	Short USD/SEK	7.0441	20%	6.8898	23.09.2010	2.19%
07.10.2010	Long EUR/USD	1.4009	20%	1.3558	12.11.2010	-3.22%
14.10.2010	Short EUR/NOK	8.0523	20%	8.2644	29.10.2010	-2.63%

## Explanations:

Entry Date: Date of opening position

Position: What currencies have been sold and bought

Price: At what date was the position taken

Size: Percentage of total AUM (initially max 25%)

Target: Where do we expect the currency price to go

Stop loss: Automatic closing price to control loss (initially max 10% away from price)

Take profit: Automatic closing price to lock in a profit

Exit price: Price at which the position was closed

Closing date: What date the position was closed

Profit: The profit on the position

## Editors

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JYSKE GLOBAL  
ASSET MANAGEMENT

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