

**Investment Company with variable capital
("Société d'Investissement à Capital Variable")
Investment Fund under Luxembourg law
Luxembourg
R.C.S Nr. B 53.150**

Annual Report and Audited Financial Statements

As at December 31, 2015

Man Umbrella SICAV

No subscriptions shall be accepted on the basis of the annual and semi-annual reports. Subscriptions shall be made only on the basis of the current Prospectus, to which the most recent annual report and if applicable the most recent semi-annual report are attached.

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¹ Formerly known as Man AHL Trend (See Note 16)
² Formerly known as Man AHL Diversity (See Note 16)
³ Formerly known as GLG Multi-Strategy (See Note 16)
⁴ Formerly known as GLG Flexible Bond Fund (See Note 16)

Man Umbrella SICAV

Management and Administration

Board of Directors

Chairman:

Mr. Yves Wagner
Member of the Board
MDO Services S.A.
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Grand Duchy of Luxembourg

Board members:

Mr. John Walley
Consultant
Dublin
Ireland

Mr. John Morton
Head of Regulated Funds Team (Product Legal)
Man Group plc
London
United Kingdom

Management Company:

MDO Management Company S.A.
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Chairman of the Management Company:

Mr. Géry Daeninck
Independent Management Consultant

Board members of the Management Company:

Mr. John Li
Independent Management Consultant

Mr. Garry Pieters
Independent Management Consultant

Mr. Yves Wagner
Independent Management Consultant

Mr. Martin Vogel
Chief Executive Officer,
MDO Services S.A.

Registered office of the Fund:

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Central administrative agent:

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Custodian bank:

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Grand Duchy of Luxembourg

Legal advisers in Luxembourg:

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L-2082 Luxembourg
Grand Duchy of Luxembourg

*Effective January 1, 2016, Citibank International Limited, Luxembourg Branch changed its name to Citibank Europe Plc, Luxembourg Branch

Information to Shareholders

The Annual General Meeting shall be held on the second Friday in May, at 11:00 a.m. at the Man Umbrella SICAV's (the 'Fund') registered office in the City of Luxembourg, or at any other location specified in the notice calling the meeting.

Any convocation to General Meetings, any amendments to the Articles of Incorporation, notices concerning the winding-up and liquidation of the Fund or a Sub-Fund as well as any other important information to shareholders shall, as far as required by law, be published in the Mémorial and in a Luxembourg daily newspaper. The Board of Directors shall also be entitled to publish at its discretion such information in any other newspapers in Luxembourg or other countries in which Shares are distributed.

Following any amendment to the Articles of Incorporation, the coordinated version of the Articles of Incorporation shall be lodged with the RCS and a reference to such deposit and to the amendment of the Articles of Incorporation shall be published in the Mémorial.

The Fund shall publish an annual report on its activities and the management of its assets, which shall include the Statement of Net Assets, the Statement of Changes in Net Assets, the Statement of Investments and the independent auditor's report. The first annual report was published on December 31, 1996. The Fund shall also publish semi-annual reports, which shall in particular include information on portfolio investments and the number of Shares issued and redeemed since the date of the previous publication. The first semi-annual report was published on June 30, 1996.

The Fund's accounting year ends on December 31 of each year.

The sales prospectus, key investor information documents, articles of association and annual and semi-annual reports can be obtained free of charge in paper from the German Paying and Information Agent. Issue and redemption prices and any notices to shareholders are also obtainable from the Fund's registered office.

Directors' Report

Man Convertible Bonds General Commentary for 2015

In 2015, global convertible bond markets (Thomson Reuters Convertible Vanilla) gained 2.3%, mainly driven by Europe and Asia Pacific. A more detailed look at the different regions of the global convertibles universe shows noticeable performance divergence. While Europe, Far East and Japan produced positive returns of 6.6% (Thomson Reuters Convertible Europe¹), 6.5% (Thomson Reuters Convertible Asia ex-Japan¹) and 6.8% (Thomson Reuters Convertible Japan¹), respectively, the Americas declined by 1.4% (Thomson Reuters Convertible US Vanilla¹). In Europe and Japan this solid performance was supported by rising equity markets with the MSCI Europe NDTR advancing 4.9% and the broader Japanese equity market as measured by the Topix returning a stellar 12.1%. Conversely, in the US the S&P 500 returned just 1.4% on a total return basis, lending hardly any support to convertibles. Finally, in Asia it was a completely different picture: with the MSCI Asia ex Japan NDTR retracting 5.6%, performance of convertibles was driven by individual underlyings rather than broader market sentiment.

In the US, economic indicators strengthened throughout the year, but equity markets failed to build on the positive momentum of 2014, when stock indices powered to new all-time highs, eventually finishing 2015 flat-to-negative after a roller coaster ride – especially in the second-half of the year. The move by the People's Bank of China in August to weaken the yuan, which ultimately led to the 'Black Monday' turmoil, caused the VIX (volatility index) to spike 118% in the space of a week. The subsequent decision of the Federal Reserve in not implementing a widely-anticipated rate hike in September also appeared to undermine confidence. Although we saw a rebound in October, the continued weakness of the oil price and the unwillingness of Organisation of the Petroleum Exporting Countries ("OPEC") to intervene led to deteriorating sentiment as the year drew to a close. Taking their lead from only mildly increasing equity markets, US convertibles drifted into negative territory over the year.

It proved a similarly volatile year for European markets, which began very much on the front foot as the European Central Bank ("ECB") surprised investors by announcing a Quantitative Easing ("QE") programme that exceeded expectations in terms of its magnitude and duration. However, geopolitics came to the fore during the second quarter as the threat of Grexit escalated dramatically, with Germany staunchly opposing a third bail out and the Greek population delivering a 'no' vote in the referendum. Equity markets ended the year in positive territory as QE inspired an economic recovery of sorts, although deflationary pressures remained in evidence. Convertibles were underpinned by rising equity prices and also delivered positive returns.

In the Asia Pacific region, stock market news was dominated by China, where the Shanghai Index was up more than 100% at one stage but ended the year with just a high, single-digit gain. Other regional indices produced mixed returns and consequently the MSCI Asia ex Japan Index finished - 5.6% lower. However, Far East convertibles contributed positively to global convertible bond performance.

Japanese equities continued to display positive momentum as pressure put on Japanese businesses to be more shareholder friendly was rewarded and greater equity allocations by Japanese pension funds underpinned share prices. In aggregate, equity markets generated double digit gains. Rising share prices helped lift convertibles which generated solid returns over the year.

In summary, while US convertibles struggled, convertible markets in other regions proved easier to navigate. This reflected stronger equity market performance, while stable issuance resulted in a balanced supply/demand dynamic.

Man Convertibles Far East

2015 was again a rather volatile year in Asia for equity and convertibles markets alike. Man Convertibles Far East² finished the year with a gain of 6.2%, slightly lower than its Reference Index (Thomson Reuters Convertible Asia ex-Japan) which returned 6.5%. In terms of regional allocation, our overweight in China and the underweight in Singapore proved beneficial in relative terms

¹ The indices mentioned are not benchmarks and are not representative of the Fund's investment strategy. The information is shown for comparison purposes only.

² Man Convertibles Far East EUR D – ISIN: LU0061927850

Directors' Report

compared to reference index, while the underweight in Hong Kong weighed on performance. At the security level, China Power, Haitong and Ctrip were the top three performers in relative terms. Conversely, our underweight to HKEX and the exposure to Fosun and China Hongqiao detracted from relative performance. Issuance activity in the Asia Pacific region came in at USD 6billion. We selectively added names to our holdings such as TPK, UMC and Tenaga. Conversely, we sold YTL Corp, AU OPT and Fosun. The Delta (ratio comparing the change in the price of the underlying asset to the corresponding change in the price of a derivative) of the fund was above that of the Reference Index throughout the year, ending at 32% (Reference Index 26%).

Man Convertibles Japan

Man Convertibles Japan³ finished the year with a gain of 6.4%, slightly lagging the Thomson Reuters Convertible Japan (the Reference Index) which yielded 6.8%. Asset allocation, with our overweight in Technology and Health Care, proved beneficial. In terms of security selection, our best relative performers were Temp Holdings, Alps Electric, and Toho Holdings, while Maeda Construction, Yamada Denki and Terumo detracted from performance. From an absolute point of view, top contributors were Alps Electric, Nidec and Temp Holdings. Conversely, Maeda Construction, Kawasaki Kisen Kaisha and Advantest detracted. Issuance activity in Japan was similar to last year with USD 7.5bn. We selectively added positions to the portfolio, such as Sony, Shimizu and Unicharm. Conversely, we sold our holdings in Nidec, Temp Holdings and Mitsui OSK Lines. The Delta (ratio comparing the change in the price of the underlying asset to the corresponding change in the price of a derivative) was over the most part of the year above the Reference Index and ended at 47% (versus 42%).

Man Convertibles Europe

Man Convertibles Europe⁴ ended the year with a positive return of 3% somewhat lagging behind its Reference Index (Thomson Reuters Convertible Europe). In terms of sector allocation, our overweight in Health Care proved favourable, while our underweight in Telecommunications weighed on performance. Security selection was negative overall with our holdings Gulf Keystone, Vedanta and Nyrstar weighing on performance, partly offset by our investments in Orpea, Fresenius and Kuka. The nominal size of new issues in Europe was about USD 25bn which was distinctively higher than 2014 (USD 19bn). We selectively added positions in the portfolio with high credit quality such as Siemens, Deutsche Post and Total. Conversely, we sold Nokia, Galp and Daimler, among others. We managed the Delta (ratio comparing the change in the price of the underlying asset to the corresponding change in the price of a derivative) of the fund between a range from 33% to 51%, which was above that of the Reference Index for the whole period, and stood at 40% at the end of the year.

Man Convertibles Global

Man Convertibles Global⁵ finished the year with a gain of 2.7%, while the Thomson Reuters Convertible Global Vanilla (the Reference Index) returned 2.3%. Asset Allocation proved favourable as our overweight in Japan and the underweight in North America supported our performance. Security selection was positive, particularly in North America and Asia ex-Japan. In relative terms our top picks were Kingsoft, Incyte and Fosun, while SunEdison, Gulf Keystone and Outokumpu weighed on performance. Best absolute contributors were Nvidia, Fosun and Kingsoft. Conversely, SunEdison, Gulf Keystone and Whiting Petroleum detracted. We recorded a volume of around USD 76bn in new issuance, just above the USD 73bn for 2014. We selectively added new issues and also took opportunities in the secondary market. Noticeable additions included issues by Sony, Wright Medical, Adidas Salomon and KPN (AméricaMóvil). Conversely we took profit in Incyte, IAG, Marine Harvest, and Nokia, among others. The Delta (ratio comparing the change in the price of the underlying asset to the corresponding change in the price of a derivative) was over the most part of the year in line with the Reference Index and ended at 43% (versus 41%).

³ Man Convertibles Japan EUR D – ISIN: LU0063949068

⁴ Man Convertibles Europe EUR D – ISIN: LU0114314536

⁵ Man Convertibles Global EUR D – ISIN: LU0245991913

Directors' Report

Man Convertibles America

Man Convertibles America⁶ delivered a negative return of 2.3% in 2015, while the Thomson Reuters Convertible US Vanilla (the Reference Index) declined by 1.4%. Asset Allocation was positive with our underweight in Energy and the overweight in Health Care outweighing the negative effects of our overweight in Industrials. Overall, our asset allocation proved beneficial. However, security selection detracted from performance, with Southwestern, Sunedison and Spectranetics weighing on returns. Conversely, relative performance compared to the Reference Index was supported by our positions in T-Mobile US, Nvidia and Tesaro. We witnessed about USD 38billion issuance volume spread across 65 issues, with Teva and Allergan within the Health Care Sector being the biggest ones. In terms of trading, we added Nvidia, Yahoo and Intel. Conversely, we sold Tesla and ONNN, among others. The Delta (ratio comparing the change in the price of the underlying asset to the corresponding change in the price of a derivative) ranged between 42% and 58%, which was for most part of the year in line with the Reference Index.

Man AHL Trend Alternative

The Fund returned negatively in 2015. Positive returns came from trading in fixed income and energy markets while losses were sustained from the equity and credit markets. It was a year characterised by uncertainty in the direction of global interest rates and reversals in currency and bond markets that had trended strongly in 2014. In quarter one (Q1) risk markets were strong and the Fund profited from optimistic positioning, and in Q3 returns were achieved through predominantly negative positioning. What upset overall performance in quarter two (Q2) and quarter four (Q4) was the age-old nemesis of trend-following strategies, namely large reversals.

Over Q1 and into mid-April, German 10-year bond yields had fallen from 0.54% to just 0.07%, while shorter maturity bond yields had become significantly negative. Then in just two weeks at the end of April yields widened by more than 0.56% and prices dropped sharply. This is relevant because trend followers typically scale positions inversely with volatility; low volatility leads to large positions, and vice-versa. There was no single catalyst for this move; it seemed that German government bonds had risen too far too fast and realised there was no ground beneath their feet and a fall was inevitable.

In Q2, following two months of raised volatility in bond and currency markets, long equity positions in most regions saw marked raised volatility and reversals towards the end of June as it became clear that optimism of a Greek debt resolution reached before month-end was misplaced.

In Q3, the Fund once again proved its worth as a potential diversifier, showing its ability to profit in falling markets. Predominantly trend-following by design, it dynamically adapted to the market environment, adopting a 'risk-off' stance in Q3 when weakness in China started to be felt globally.

In early October, right at the start of Q4, global equities sharply reversed after weak employment numbers in the US were interpreted (wrongly, it transpired) as a sign that rates were unlikely to rise any time soon. Also in Q4, after a history of cautious promising followed by considerable delivering, European Central Bank (ECB) President Mario Draghi seems to have delivered less than market expectations of quantitative easing and the euro promptly reversed, from close to thirteen year lows versus US dollar. Even oil, hitting the headlines now for reaching eleven-year lows, had its downward trend sharply interrupted at the end of August with around a 20% rebound. Again, there was no significant news that caused this, as indeed is suggested by the subsequent resumption of the downward trend. The Fund does not directly trade oil, but there is sensitivity to price moves through the trading of equity sectors such as energy and materials, for example.

Trading within the 'non-traditional' component of the portfolio was mixed. As a reminder, the Fund trades around 300 highly liquid, typically over-the-counter (OTC) markets that are not widely traded by commodity trading advisors (CTAs) in general. Credit default swap (CDS) indices were choppy, resulting in positions oscillating between long and short, giving rise to losses to the Fund. Trading of non-traditional energies, on the other hand, performed well, especially in the second half of the year. Coal was one of the best performing assets as its down-trend continued. Short positions in European power and UK and Dutch natural gas also did well.

⁶ Man Convertibles America USD D – ISIN: LU0246000094

Directors' Report

In summary, 2015 was marked by strong reversals in markets where the Fund built large positions after extended periods of significant trending. Almost by definition, trend followers are likely to lose money over these times. The key is to make more in the trend than is lost when the trend breaks and when markets are range bound.

We enter 2016 with the Fund accessing around 400 markets, which is the greatest number in Man AHL's near three-decade long history. Further, as we have shown, new research continues to bear fruit. Thus we have great confidence in our ability to capture trends in 2016, wherever they may occur.

Man AHL Diversity Alternative

The Fund was in modest negative territory for 2015. It was a period characterised by uncertainty in the direction of global interest rates and reversals in currency and bond markets that had trended strongly in 2014. The Fund returned slightly negative performance. Positive returns came from trading in bonds and rates as well as currencies while trading in stocks resulted in losses.

In quarter one (Q1), profits were accrued with an optimistic stance, while quarter three (Q3) was profitable from 'risk-off' positioning across a variety of asset classes. What upset overall Fund performance in quarter two (Q2) and quarter four (Q4) was the age-old nemesis of trend-following strategies, namely large reversals.

Over Q1 and into mid-April, German 10-year bond yields had fallen from 0.54% to just 0.07%, while shorter maturity bond yields had become significantly negative. Then in just two weeks at the end of April yields widened by more than 0.56% and prices dropped sharply. In five days, prices fell by six standard deviations, based on moves over the previous three months. This is relevant because trend followers typically scale positions inversely with volatility; low volatility leads to large positions, and vice-versa. There was no single catalyst for this move; it seemed that German government bonds had risen too far too fast and realised there was no ground beneath their feet and a fall was inevitable.

In Q2, following two months of raised volatility in bond and currency markets, long equity positions in most regions saw marked raised volatility and reversals towards the end of June as it became clear that optimism of a Greek debt resolution reached before month-end was misplaced.

In quarter three (Q3), the Fund proved its worth as a potential diversifier, showing its ability to profit in falling markets. Predominantly trend-following by design, it dynamically adapted to the market environment, adopting a 'risk-off' stance in Q3 when weakness in China started to be felt globally.

In early October, right at the start of quarter four (Q4), global equities sharply reversed after weak employment numbers in the US were interpreted (wrongly, it transpired) as a sign that rates were unlikely to rise any time soon. Also in Q4, after a history of cautious promising followed by considerable delivering, European Central Bank (ECB) President Mario Draghi seems to have delivered less than market expectations of quantitative easing and the euro promptly reversed, from close to thirteen year lows versus US dollar.

We enter 2016 with the Fund accessing more markets than ever and new research continues to bear fruit. Thus we have great confidence in our ability to capture trends in 2016, wherever they may occur.

Man GLG Multi-Strategy Alternative

The Fund⁷ posted a gain of +2.5% over the full year 2015 and continued to conduct its active investment approach to maintaining a balanced, multi-strategy portfolio of alternative investment strategies in order to meet its long-term objective of capital appreciation. Maintaining a Sharpe ratio⁸

⁷ Man GLG Multi-Strategy Alternative I H EUR Acc - ISIN LU1033850915

⁸ Sharpe ratio is a measure of risk-adjusted performance that indicates the level of excess return per unit of risk. It is calculated using the risk-free rate in the appropriate currency over the period analysed. Where an investment has underperformed the risk-free rate, the Sharpe ratio will be negative. As the Sharpe ratio is an absolute measure of risk-adjusted return, negative Sharpe ratios can be misleading and are therefore shown as n/a.

Directors' Report

of 1.0 or above, with low equity beta and controlled downside against worsening market conditions was achieved by increasingly taking the portfolio into a more defensive position and diversifying exposures - retreating to more equal risk weights across strategies when there is a lack of conviction seems a sensible way to have played what we saw in front of us.

The Fund's portfolio held nine investment strategies at the end of December split across market neutral equity long-short, directional convertible bonds and equities, managed futures and overlay trading investment styles which were blended to create a diversification ratio and mix of asset class exposures consistent with a moderate risk profile.

The Fund produced a positive return over the first half of the year, during which Europe welcomed the launch of the European Central Bank's sovereign quantitative easing programme which indeed proved a strong tailwind to European equity markets across the board. Later, the much anticipated dropping of "patient" comments from the Federal Open Market Committee (FOMC) saw the recent USD strength called into question. Finally, various macro events focused around the Middle East saw a pick-up in Oil volatility. It was a turbulent period, but all the strategies in the Fund performed positively. Leading the returns were the Fund's core Equity Long-Short strategies, which further demonstrated that the refinements executed in 2014 are continuing to bear fruit and are taking effect; the more balanced, broad based allocation across books has paid off as the majority of teams have demonstrated their ability to generate stock specific returns through volatile times. Over the first six months of the year conditions became far more challenging for equity and bond markets, with extreme volatility in German Bund yields and a pronounced sell-off across global equity markets most notable in China and Europe. The latter became the main area of investor focus and sentiment as the second quarter progressed with a full-blown "Grexit" crisis escalating between the Troika and Alex Tsipras's government that remained unresolved through an IMF debt repayment deadline and going into July. The Fund's Diversifying trading strategies run by AHL suffered in this period, as momentum in key markets reversed and risk exposure was scaled back due to the heightened volatility. Nevertheless, the Fund continued to hold onto its gains and provided a level of downside protection which was consistent with our expectations from daily stress testing and active risk management - which included selling equity futures, buying put spreads and volatility.

Over the second half of the year, the Fund was also able to maintain some profits during a period which saw substantial losses for global risk assets – global equities, credit and commodities all fell sharply and continued their negative trajectory into year-end. The falling price of natural resources, but particularly Oil, was one of 2015's biggest themes and the chaotic breakdown of the OPEC meeting in December did little to stabilise its price. In equities, this extended the outperformance of Staples/Defensives against Energy/Commodity sensitive sectors which has been prevalent all year. Turning to central banks, even though the ECB honoured its promise of further stimulus in Europe, the markets' weight of expectation appeared to be too great as the Euro subsequently appreciated by 3%, its biggest one day move since 2009, and equity markets sold-off. Finally, supported by stronger US payrolls, the Fed voted in favour of raising interest rates for the first time since 2006.

Over the second six months of the year, there was a notable spread across the performance of the Fund's investments driven by the divergence in returns across our Equity Long-Short, Risk Seeking (primarily convertible bonds and Japanese equities) and Diversifying (managed futures) strategies. Market neutral stock selection continued to profit undeterred, credit spreads widened amid weak technical and worsening fundamentals, whilst momentum was disrupted early in the month when the ECB sparked a reversal of well-established positions such as short EUR-USD. For the Fund's Risk Seeking strategies, it was a weak period of returns, with allocations to directional equity and convertible bonds falling with the market and seasonally low levels of liquidity. We believe that the technical for convertible bonds remain good coming into 2016 and the fundamentals sufficiently ok to maintain our exposure. For our tactical long position in Japanese equities it was the top performing developed regional market last year, and we think more value will be unlocked due to ongoing domestic corporate governance reforms and the support of quantitative easing from the Bank of Japan. So we have maintained our exposure but are aware of the need to potentially hedge market risk more actively than was required in 2015.

Directors' Report

In conclusion, over first part of the year the Fund delivered a healthy amount of upside in a period that saw world equities gain by a similar amount. Thereafter it was a case of trying to hold onto as much of that return as possible and ensuring we didn't suffer a knock-out from any one of the leftfield events that struck markets. Fund risk was maximized up to ~70 bps (1d VaR, 97.7%) under the max limit of 100bps in Q1, and reduced to a low of ~40 bps in Q2 and Q3, before returning to a more normal level of 50-60 bps in Q4. As we enter 2016, the portfolios remain well balanced across asset classes and risk factors, and we have room to add exposure if conditions stabilise and the outlook improves. Core portfolio weights have been set accordingly across market neutral and diversifying strategies, complemented by smaller tactical directional positions.

Man GLG Flexible Bond Market Update:

There were several key macroeconomic themes in 2015 with central banks once again at the forefront. However; global growth worries, volatility in Chinese equity markets, the strong USD, and not least the continued pronounced sell-off in oil and commodities all had a major impact. The divergence in monetary policy between major central banks became more pronounced over the course of 2015 with the U.S Federal Reserve hiking rates finally in December while conversely, the European Central Bank implemented Quantitative Easing in January with rhetoric of more to come. Most asset classes finished in negative territory, in a year that was punctuated by bouts of pronounced volatility. These centred on a number of idiosyncratic events such as the Greek debt bailout over the summer months, the Swiss National Bank dropping the Franc's Euro peg and the VW emissions scandal in Q3. Commodities and oil saw severe declines with Brent oil (-44.1%) over 2015 while a number of other commodities were also impacted significantly such as Copper (-24.4%)⁹. This was also one of a number of contributory factors behind a tough year for emerging markets with dollar strength adding a further headwind.

Man GLG Flexible Bond Fund Performance:

Overall, relative IA sector peer group performance has been disappointing in 2015. However, the fund has behaved in line with our internal models given market outcomes and there are no material permanent impairments in the fund. Our process will lead us to typically underperform peers during turning points in the cycle because the fund will always try and position to capture 80% of returns and not chase the last 20% of returns. This is particularly pertinent as this economic cycle comes to an end as we see that the big mispricing is in liquidity premiums which introduce large amounts of 'gap' risk¹⁰ in certain parts of the credit landscape. Funds that ignore this mispricing will typically firstly find it hard to meet redemption profiles and secondly have volatility profiles much more correlated to equity risk than has been the case at any point in the last 20 years.

In many ways this is a direct result of historically low government bond yields that by definition will provide a much smaller cushion to risk assets than has been the case historically. During this period we feel a fund needs to use a number of instruments to try and protect capital and cannot rely on the traditional method of interest rate compression offsetting credit spread widening. The additional instruments tend to be negative carry¹¹ and as such will also affect performance in a 'sideways' market.

Man GLG Flexible Bond Fund Outlook and Key Positions

There still remains an attractive yield on the portfolio which compares well against the first half of 2015 as we have added risk selectively during the volatility over the year. We expect continued performance of European credit, particularly financials and corporate hybrid securities. Given the attractive yields on offer in financials and corporate hybrids, we feel this will be well supported and has the potential to be a good source of excess returns for the portfolio by continuing to invest in companies with strong balance sheets. The majority of assets in the portfolio still remain very much towards the higher end of the liquidity spectrum. We remain broadly cautious around more illiquid parts of the market such as high yield that could be subject to large gap risk should tail risk events materialise and funds are forced to liquidate.

⁹ The organisations and/or financial instruments mentioned are for reference purposes only. The content of this material should not be construed as a recommendation for their purchase or sale.

¹⁰ The risk that an investment's price will change from one level to another with no trading in between.

¹¹ A situation in which the cost of holding a security exceeds the yield earned.

Directors' Report

Our value driven investment process continues to signal that the fund is optimally positioned to take advantage of what we believe may well be an increasingly volatile period due to what we see as late cycle behaviour in many risk asset classes. We are cognisant that one of the characteristics of recent volatility is a breakdown in correlation profiles and, as such, we continue to monitor correlations to major asset classes very closely and aim to provide a fixed income fund to our investors, which seeks to:

- i. produce an attractive level of income
- ii. protect investor's capital
- iii. diversify a client's portfolio – particularly with regards to equity risk

April 18, 2016
Yves Wagner

Past performance is not indicative of future results. Returns may increase or decrease as a result of currency fluctuations. Performance is net of all fees. The value of an investment and any income derived from it can go down as well as up and investors may not get back their original amount invested. Alternative investments can involve significant additional risks. The above Directors' Report is a commentary for the reporting period 1 January 2015 to 31 December 2015. It does not include or take account of any movements, return or market information for subsequent periods.

Independent Auditor's Report

To the Shareholders of Man Umbrella SICAV
19, Rue de Bitbourg
L-1273 Luxembourg
Grand Duchy of Luxembourg

Following our appointment by the Annual General Meeting of the Shareholders of 8 May 2015, we have audited the accompanying financial statements of Man Umbrella SICAV (the "SICAV") and of each of its sub-funds, which comprise the statement of net assets and the statement of investments as at 31 December 2015 and the statement of changes in net assets for the year then ended, and a summary of significant accounting policies and other explanatory notes to the financial statements.

Responsibility of the Board of Directors of the SICAV for the financial statements

The Board of Directors of the SICAV is responsible for the preparation and fair presentation of these financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements and for such internal control as the Board of Directors of the SICAV determines is necessary to enable the preparation and presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Responsibility of the "réviseur d'entreprises agréé"

Our responsibility is to express an opinion on these financial statements based on our audit. We conducted our audit in accordance with International Standards on Auditing as adopted for Luxembourg by the "Commission de Surveillance du Secteur Financier". Those standards require that we comply with ethical requirements and plan and perform the audit to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the judgement of the "réviseur d'entreprises agréé", including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the "réviseur d'entreprises agréé" considers internal control relevant to the entity's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the entity's internal control. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of accounting estimates made by the Board of Directors of the SICAV, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Opinion

In our opinion, the financial statements give a true and fair view of the financial position of Man Umbrella SICAV and of each of its sub-funds as of 31 December 2015, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

Other matters

Supplementary information included in the annual report has been reviewed in the context of our mandate but has not been subject to specific audit procedures carried out in accordance with the standards described above. Consequently, we express no opinion on such information. However, we have no observation to make concerning such information in the context of the financial statements taken as a whole.

Ernst & Young
Société anonyme
Cabinet de révision agréé



Kerry Nichol

Luxembourg, 18 April 2016

Man Umbrella SICAV

Statement of Net Assets As at December 31, 2015

	Notes	Man Convertibles Far East	Man Convertibles Japan	Man Convertibles Europe
		EUR	EUR	EUR
ASSETS				
Investments in securities at market value		130,505,224.60	23,851,471.41	112,984,901.81
Options at market value (long positions)		601,216.28	155,173.37	0.00
Margin paid		407,091.38	0.00	13,736.26
Cash at bank		7,531,965.46	456,575.61	6,405,485.51
Cash at broker		0.00	0.00	0.00
Term deposits		0.00	0.00	0.00
Amounts receivable on sale of investments		10,628,988.17	0.00	0.00
Amounts receivable on subscriptions		0.00	1,491,579.09	247,808.64
Interest and dividends receivable, net		321,765.57	68.37	473,238.28
Tax reclaim		0.00	0.00	108,632.04
Formation expenses		0.00	0.00	0.00
Unrealised profit on forward foreign exchange contracts	(12)	85,017.09	6,674.29	308,627.16
Unrealised profit on future contracts	(13)	0.00	0.00	0.00
Unrealised profit on swap contracts	(14)	0.00	0.00	0.00
TOTAL ASSETS		150,081,268.55	25,961,542.14	120,542,429.70
LIABILITIES				
Overdraft		0.00	0.00	748.97
Margin Received		0.00	0.00	0.00
Options at market value (short positions)		0.00	0.00	0.00
Amounts payable on purchase of investments		4,234,557.67	0.00	0.00
Amounts payable on redemptions		121,980.31	31,651.65	7,762.68
Unrealised loss on forward foreign exchange contracts	(12)	1,314,486.75	573,578.81	292,270.24
Unrealised loss on future contracts	(13)	1,128.40	0.00	0.00
Unrealised loss on swap contracts	(14)	0.00	0.00	0.00
Interest payable on swaps		0.00	0.00	0.00
Management and performance fees payable	(6)	136,755.00	30,490.32	140,380.72
Taxes and expenses payable	(7)	130,070.77	44,047.76	124,066.26
Other liabilities		0.00	0.00	0.00
TOTAL LIABILITIES		5,938,978.90	679,768.54	565,228.87
TOTAL NET ASSETS		144,142,289.65	25,281,773.60	119,977,200.83

The accompanying notes form an integral part of these financial statements.

Man Umbrella SICAV

Statement of Net Assets As at December 31, 2015

	Notes	Man Convertibles Global	Man Convertibles America	Man AHL Trend Alternative ⁽¹⁾
		EUR	USD	USD
ASSETS				
Investments in securities at market value		573,908,445.82	42,085,329.67	163,906,835.11
Options at market value (long positions)		3,713,761.38	0.00	0.00
Margin paid		41,733.29	15,000.00	17,409,413.51
Cash at bank		18,798,252.44	843,705.84	13,334,578.95
Cash at broker		0.00	0.00	2,273,248.46
Term deposits		0.00	0.00	96,644,820.70
Amounts receivable on sale of investments		9,039,860.08	0.00	0.00
Amounts receivable on subscriptions		1,786,766.35	118,506.70	674,739.36
Interest and dividends receivable, net		1,699,480.67	163,992.86	10,046.75
Tax reclaim		79,388.76	0.00	0.00
Formation expenses		0.00	0.00	0.00
Unrealised profit on forward foreign exchange contracts	(12)	297,590.14	26,199.80	16,100,060.25
Unrealised profit on future contracts	(13)	0.00	0.00	1,306,940.71
Unrealised profit on swap contracts	(14)	0.00	0.00	0.00
TOTAL ASSETS		609,365,278.93	43,252,734.87	311,660,683.80
LIABILITIES				
Overdraft		250,649.94	0.62	19.38
Margin Received		0.00	0.00	265,702.76
Options at market value (short positions)		0.00	0.00	0.00
Amounts payable on purchase of investments		4,971,002.49	0.00	0.00
Amounts payable on redemptions		687,585.73	67,697.70	712,749.84
Unrealised loss on forward foreign exchange contracts	(12)	6,250,310.19	35,239.40	12,555,734.82
Unrealised loss on future contracts	(13)	0.00	0.00	1,320,051.20
Unrealised loss on swap contracts	(14)	0.00	0.00	0.00
Interest payable on swaps		0.00	0.00	0.00
Management and performance fees payable	(6)	469,007.19	54,615.77	490,362.45
Taxes and expenses payable	(7)	561,895.39	51,331.87	207,860.18
Other liabilities		0.00	0.00	78.35
TOTAL LIABILITIES		13,190,450.93	208,885.36	15,552,558.98
TOTAL NET ASSETS		596,174,828.00	43,043,849.51	296,108,124.82

⁽¹⁾ Formerly known as Man AHL Trend

Man Umbrella SICAV

Statement of Net Assets As at December 31, 2015

	Notes	Man AHL Diversity Alternative ⁽²⁾	Man GLG Multi- Strategy Alternative ⁽³⁾	Man GLG Flexible Bond ⁽⁴⁾	Combined
		USD	USD	EUR	EUR
ASSETS					
Investments in securities at market value		39,496,834.43	215,678,414.41	270,800,633.18	1,516,219,918.48
Options at market value (long positions)		0.00	0.00	5,540,324.95	10,010,475.93
Margin paid		5,823,425.79	1,722,988.09	2,063,358.17	25,512,964.47
Cash at bank		11,383,046.67	5,828,505.39	65,587,523.49	127,675,905.66
Cash at broker		584,814.71	0.00	5,289,999.51	7,921,006.75
Term deposits		29,573,766.53	0.00	66,031,073.74	182,222,353.52
Amounts receivable on sale of investments		0.00	12,083,298.30	0.00	30,792,201.19
Amounts receivable on subscriptions		8,831.36	2,578,300.97	107,186.23	6,745,167.97
Interest and dividends receivable, net		2,989.18	0.00	4,666,359.51	7,323,877.32
Tax reclaim		0.00	0.00	0.00	188,020.80
Formation expenses		0.00	0.00	32,583.40	32,583.40
Unrealised profit on forward foreign exchange contracts	(12)	4,183,338.36	3,956,318.83	1,440,986.75	24,477,031.53
Unrealised profit on future contracts	(13)	328,390.51	0.00	359,720.72	1,865,134.71
Unrealised profit on swap contracts	(14)	0.00	0.00	10,670,083.37	10,670,083.37
TOTAL ASSETS		91,385,437.54	241,847,825.99	432,589,832.97	1,951,656,725.12
LIABILITIES					
Overdraft		0.02	0.00	592,289.87	843,707.21
Margin Received		56,139.01	153,115.31	0.00	437,224.60
Options at market value (short positions)		0.00	0.00	868,342.05	868,342.00
Amounts payable on purchase of investments		0.00	0.00	0.00	9,205,560.16
Amounts payable on redemptions		0.00	688,567.70	1,689,669.28	3,890,960.47
Unrealised loss on forward foreign exchange contracts	(12)	3,707,048.94	244,502.00	6,818,297.32	30,477,264.36
Unrealised loss on future contracts	(13)	321,449.55	0.00	74,645.58	1,586,867.37
Unrealised loss on swap contracts	(14)	0.00	0.00	4,110,746.38	4,110,746.38
Interest payable on swaps		0.00	0.00	101,159.38	101,159.38
Management and performance fees payable	(6)	74,160.76	0.00	294,492.56	1,641,077.90
Taxes and expenses payable	(7)	40,627.51	70,530.83	311,561.99	1,512,570.45
Other liabilities		0.00	56.09	0.00	123.76
TOTAL LIABILITIES		4,199,425.79	1,156,771.93	14,861,204.36	54,675,604.04
TOTAL NET ASSETS		87,186,011.75	240,691,054.06	417,728,628.61	1,896,981,121.08

⁽²⁾ Formerly known as Man AHL Diversity

⁽³⁾ Formerly known as GLG Multi-Strategy

⁽⁴⁾ Formerly known as GLG Flexible Bond Fund

Man Umbrella SICAV

Changes in the Number of Shares⁽¹⁷⁾ For the year ended December 31, 2015

	Man Convertibles Far East	Man Convertibles Japan	Man Convertibles Europe
Man Convertibles Far East D EUR Acc			
Number of shares outstanding at the beginning of the year	31,985.32	—	—
Number of shares issued	14,156.07	—	—
Number of shares redeemed	18,170.70	—	—
Number of shares outstanding at the end of the year	27,970.69	—	—
Man Convertibles Far East D H CHF Acc			
Number of shares outstanding at the beginning of the year	259,151.12	—	—
Number of shares issued	6,155.00	—	—
Number of shares redeemed	64,848.03	—	—
Number of shares outstanding at the end of the year	200,458.09	—	—
Man Convertibles Far East I H CHF Acc			
Number of shares outstanding at the beginning of the year	642,532.36	—	—
Number of shares issued	84,028.66	—	—
Number of shares redeemed	41,814.87	—	—
Number of shares outstanding at the end of the year	684,746.15	—	—
Man Convertibles Far East D H USD Acc⁽⁵⁾			
Number of shares outstanding at the beginning of the year	—	—	—
Number of shares issued	1,000.00	—	—
Number of shares redeemed	—	—	—
Number of shares outstanding at the end of the year	1,000.00	—	—
Man Convertibles Japan D EUR Acc			
Number of shares outstanding at the beginning of the year	—	14,159.65	—
Number of shares issued	—	6,512.61	—
Number of shares redeemed	—	5,566.19	—
Number of shares outstanding at the end of the year	—	15,106.07	—
Man Convertibles Europe D EUR Acc			
Number of shares outstanding at the beginning of the year	—	—	619,382.03
Number of shares issued	—	—	30,492.85
Number of shares redeemed	—	—	140,035.53
Number of shares outstanding at the end of the year	—	—	509,839.35
Man Convertibles Europe I EUR Acc			
Number of shares outstanding at the beginning of the year	—	—	154,434.64
Number of shares issued	—	—	64,829.00
Number of shares redeemed	—	—	59,662.83
Number of shares outstanding at the end of the year	—	—	159,600.81
Man Convertibles Europe D H CHF Acc			
Number of shares outstanding at the beginning of the year	—	—	69,247.89
Number of shares issued	—	—	22,992.49
Number of shares redeemed	—	—	24,033.64
Number of shares outstanding at the end of the year	—	—	68,206.74

⁽⁵⁾ The share class was launched on June 10, 2015

⁽¹⁷⁾ Please note that share class names have changed. Please refer to Note 16 for details

Man Umbrella SICAV

Changes in the Number of Shares⁽¹⁷⁾ For the year ended December 31, 2015

	Man Convertibles Global	Man Convertibles America	Man AHL Trend Alternative ⁽¹⁾
Man Convertibles Global D EUR Acc			
Number of shares outstanding at the beginning of the year	708,970.85	–	–
Number of shares issued	193,658.04	–	–
Number of shares redeemed	284,400.97	–	–
Number of shares outstanding at the end of the year	618,227.92	–	–
Man Convertibles Global I EUR Acc			
Number of shares outstanding at the beginning of the year	477,202.00	–	–
Number of shares issued	191,498.06	–	–
Number of shares redeemed	254,318.58	–	–
Number of shares outstanding at the end of the year	414,381.48	–	–
Man Convertibles Global I EUR Inc			
Number of shares outstanding at the beginning of the year	1,239,005.26	–	–
Number of shares issued	443,594.45	–	–
Number of shares redeemed	335,792.73	–	–
Number of shares outstanding at the end of the year	1,346,806.98	–	–
Man Convertibles Global I H CHF Acc			
Number of shares outstanding at the beginning of the year	1,566,539.59	–	–
Number of shares issued	469,815.33	–	–
Number of shares redeemed	381,551.95	–	–
Number of shares outstanding at the end of the year	1,654,802.97	–	–
Man Convertibles Global D H CHF Acc			
Number of shares outstanding at the beginning of the year	315,196.72	–	–
Number of shares issued	58,969.32	–	–
Number of shares redeemed	47,270.71	–	–
Number of shares outstanding at the end of the year	326,895.33	–	–
Man Convertibles Global D H USD Acc			
Number of shares outstanding at the beginning of the year	81,617.43	–	–
Number of shares issued	57,769.07	–	–
Number of shares redeemed	40,823.96	–	–
Number of shares outstanding at the end of the year	98,562.54	–	–
Man Convertibles Global I H USD Acc			
Number of shares outstanding at the beginning of the year	247,179.00	–	–
Number of shares issued	64,547.50	–	–
Number of shares redeemed	171,327.50	–	–
Number of shares outstanding at the end of the year	140,399.00	–	–
Man Convertibles Global DR EUR Acc⁽⁶⁾			
Number of shares outstanding at the beginning of the year	–	–	–
Number of shares issued	8,320.05	–	–
Number of shares redeemed	–	–	–
Number of shares outstanding at the end of the year	8,320.05	–	–
Man Convertibles Global DR H CHF Acc⁽⁷⁾			
Number of shares outstanding at the beginning of the year	–	–	–
Number of shares issued	32,154.06	–	–
Number of shares redeemed	–	–	–
Number of shares outstanding at the end of the year	32,154.06	–	–
Man Convertibles Global DR H USD Acc⁽⁸⁾			
Number of shares outstanding at the beginning of the year	–	–	–
Number of shares issued	1,870.00	–	–
Number of shares redeemed	–	–	–
Number of shares outstanding at the end of the year	1,870.00	–	–

⁽¹⁾ Formerly known as Man AHL Trend

⁽⁶⁾ The share class was launched on March 10, 2015

⁽⁷⁾ The share class was launched on March 10, 2015

⁽⁸⁾ The share class was launched on March 10, 2015

⁽¹⁷⁾ Please note that share class names have changed. Please refer to Note 16 for details

Man Umbrella SICAV

Changes in the Number of Shares⁽¹⁷⁾ For the year ended December 31, 2015

	Man Convertibles Global	Man Convertibles America	Man AHL Trend Alternative ⁽¹⁾
Man Convertibles America D USD Acc			
Number of shares outstanding at the beginning of the year	–	238,526.40	–
Number of shares issued	–	127,382.17	–
Number of shares redeemed	–	120,245.87	–
Number of shares outstanding at the end of the year	–	245,662.70	–
Man Convertibles America I USD Acc			
Number of shares outstanding at the beginning of the year	–	22,390.88	–
Number of shares issued	–	82,787.00	–
Number of shares redeemed	–	89,814.82	–
Number of shares outstanding at the end of the year	–	15,363.06	–
Man Convertibles America I H CHF Acc			
Number of shares outstanding at the beginning of the year	–	15,550.00	–
Number of shares issued	–	–	–
Number of shares redeemed	–	15,550.00	–
Number of shares outstanding at the end of the year	–	–	–
Man AHL Trend Alternative DNY H EUR Acc			
Number of shares outstanding at the beginning of the year	–	–	410,170.77
Number of shares issued	–	–	265,464.60
Number of shares redeemed	–	–	264,734.32
Number of shares outstanding at the end of the year	–	–	410,901.05
Man AHL Trend Alternative IN H EUR Acc			
Number of shares outstanding at the beginning of the year	–	–	723,798.24
Number of shares issued	–	–	600,961.10
Number of shares redeemed	–	–	239,719.75
Number of shares outstanding at the end of the year	–	–	1,085,039.59
Man AHL Trend Alternative DNY USD Acc			
Number of shares outstanding at the beginning of the year	–	–	414,308.05
Number of shares issued	–	–	296,895.68
Number of shares redeemed	–	–	307,161.15
Number of shares outstanding at the end of the year	–	–	404,042.58
Man AHL Trend Alternative IN USD Acc			
Number of shares outstanding at the beginning of the year	–	–	171,796.13
Number of shares issued	–	–	306,781.44
Number of shares redeemed	–	–	330,951.19
Number of shares outstanding at the end of the year	–	–	147,626.38
Man AHL Trend Alternative DNY H CHF Acc			
Number of shares outstanding at the beginning of the year	–	–	56,663.82
Number of shares issued	–	–	86,194.79
Number of shares redeemed	–	–	20,256.85
Number of shares outstanding at the end of the year	–	–	122,601.76
Man AHL Trend Alternative DNY H GBP Acc			
Number of shares outstanding at the beginning of the year	–	–	16,986.31
Number of shares issued	–	–	17,015.36
Number of shares redeemed	–	–	2,722.53
Number of shares outstanding at the end of the year	–	–	31,279.15

⁽¹⁾ Formerly known as Man AHL Trend

⁽¹⁷⁾ Please note that share class names have changed. Please refer to Note 16 for details

Man Umbrella SICAV

Changes in the Number of Shares⁽¹⁷⁾ For the year ended December 31, 2015

	Man Convertibles Global	Man Convertibles America	Man AHL Trend Alternative ⁽¹⁾
Man AHL Trend Alternative DNY H SGD Acc			
Number of shares outstanding at the beginning of the year	–	–	120,879.04
Number of shares issued	–	–	9,587.57
Number of shares redeemed	–	–	53,053.49
Number of shares outstanding at the end of the year	–	–	77,413.12
Man AHL Trend Alternative DN H CHF Acc⁽⁹⁾			
Number of shares outstanding at the beginning of the year	–	–	–
Number of shares issued	–	–	15,827.07
Number of shares redeemed	–	–	–
Number of shares outstanding at the end of the year	–	–	15,827.07
Man AHL Trend Alternative IN H CHF Acc⁽¹⁰⁾			
Number of shares outstanding at the beginning of the year	–	–	–
Number of shares issued	–	–	221,443.88
Number of shares redeemed	–	–	17,508.00
Number of shares outstanding at the end of the year	–	–	203,935.88
Man AHL Trend Alternative IN H CAD Acc⁽¹¹⁾			
Number of shares outstanding at the beginning of the year	–	–	–
Number of shares issued	–	–	57,410.76
Number of shares redeemed	–	–	45,558.55
Number of shares outstanding at the end of the year	–	–	11,852.21

⁽¹⁾ Formerly known as Man AHL Trend

⁽⁹⁾ The share class was launched on April 2, 2015

⁽¹⁰⁾ The share class was launched on January 7, 2015

⁽¹¹⁾ The share class was launched on July 24, 2015

⁽¹⁷⁾ Please note that share class names have changed. Please refer to Note 16 for details

Man Umbrella SICAV

Changes in the Number of Shares⁽¹⁷⁾ For the year ended December 31, 2015

	Man AHL Diversity Alternative ⁽²⁾	Man GLG Multi- Strategy Alternative ⁽³⁾	Man GLG Flexible Bond ⁽⁴⁾
Man AHL Diversity Alternative DN H GBP Acc			
Number of shares outstanding at the beginning of the year	18,313.96	—	—
Number of shares issued	—	—	—
Number of shares redeemed	5,096.58	—	—
Number of shares outstanding at the end of the year	13,217.38	—	—
Man AHL Diversity Alternative DNR H GBP Acc			
Number of shares outstanding at the beginning of the year	91,345.81	—	—
Number of shares issued	46,302.66	—	—
Number of shares redeemed	30,515.06	—	—
Number of shares outstanding at the end of the year	107,133.41	—	—
Man AHL Diversity Alternative IN H EUR Acc⁽¹²⁾			
Number of shares outstanding at the beginning of the year	—	—	—
Number of shares issued	10.00	—	—
Number of shares redeemed	—	—	—
Number of shares outstanding at the end of the year	10.00	—	—
Man AHL Diversity Alternative IN H JPY Acc⁽¹³⁾			
Number of shares outstanding at the beginning of the year	—	—	—
Number of shares issued	808,168.87	—	—
Number of shares redeemed	—	—	—
Number of shares outstanding at the end of the year	808,168.87	—	—
Man GLG Multi-Strategy Alternative D H EUR Acc			
Number of shares outstanding at the beginning of the year	—	1,368,301.75	—
Number of shares issued	—	176,193.80	—
Number of shares redeemed	—	1,332,359.31	—
Number of shares outstanding at the end of the year	—	212,136.24	—
Man GLG Multi-Strategy Alternative D USD Acc			
Number of shares outstanding at the beginning of the year	—	378,353.87	—
Number of shares issued	—	5,807.05	—
Number of shares redeemed	—	10,794.94	—
Number of shares outstanding at the end of the year	—	373,365.98	—
Man GLG Multi-Strategy Alternative D H CHF Acc			
Number of shares outstanding at the beginning of the year	—	246,669.75	—
Number of shares issued	—	20,134.89	—
Number of shares redeemed	—	86,494.60	—
Number of shares outstanding at the end of the year	—	180,310.04	—
Man GLG Multi-Strategy Alternative D H GBP Acc			
Number of shares outstanding at the beginning of the year	—	64,952.63	—
Number of shares issued	—	21,000.88	—
Number of shares redeemed	—	32,219.05	—
Number of shares outstanding at the end of the year	—	53,734.46	—

⁽²⁾ Formerly known as Man AHL Diversity

⁽³⁾ Formerly known as GLG Multi-Strategy

⁽⁴⁾ Formerly known as GLG Flexible Bond Fund

⁽¹²⁾ The share class was launched on October 26, 2015

⁽¹³⁾ The share class was launched on July 17, 2015

⁽¹⁷⁾ Please note that share class names have changed. Please refer to Note 16 for details

Man Umbrella SICAV

Changes in the Number of Shares⁽¹⁷⁾ For the year ended December 31, 2015

	Man AHL Diversity Alternative ⁽²⁾	Man GLG Multi- Strategy Alternative ⁽³⁾	Man GLG Flexible Bond ⁽⁴⁾
Man GLG Multi-Strategy Alternative D H NOK Acc			
Number of shares outstanding at the beginning of the year	–	40,714.89	–
Number of shares issued	–	555.45	–
Number of shares redeemed	–	27,603.97	–
Number of shares outstanding at the end of the year	–	13,666.37	–
Man GLG Multi-Strategy Alternative D H SEK Acc			
Number of shares outstanding at the beginning of the year	–	43,348.28	–
Number of shares issued	–	1,065,644.29	–
Number of shares redeemed	–	183,264.05	–
Number of shares outstanding at the end of the year	–	925,728.52	–
Man GLG Multi-Strategy Alternative D H AUD Acc			
Number of shares outstanding at the beginning of the year	–	7,968.03	–
Number of shares issued	–	30,351.14	–
Number of shares redeemed	–	–	–
Number of shares outstanding at the end of the year	–	38,319.17	–
Man GLG Multi-Strategy Alternative I H EUR Acc			
Number of shares outstanding at the beginning of the year	–	119,177.69	–
Number of shares issued	–	1,089,451.80	–
Number of shares redeemed	–	11,478.92	–
Number of shares outstanding at the end of the year	–	1,197,150.57	–
Man GLG Flexible Bond D EUR Acc			
Number of shares outstanding at the beginning of the year	–	–	147,681.69
Number of shares issued	–	–	27,716.04
Number of shares redeemed	–	–	123,138.14
Number of shares outstanding at the end of the year	–	–	52,259.59
Man GLG Flexible Bond D H USD Acc			
Number of shares outstanding at the beginning of the year	–	–	1,091,101.01
Number of shares issued	–	–	450,002.03
Number of shares redeemed	–	–	578,574.80
Number of shares outstanding at the end of the year	–	–	962,528.24
Man GLG Flexible Bond I EUR Acc			
Number of shares outstanding at the beginning of the year	–	–	611,676.89
Number of shares issued	–	–	497,823.32
Number of shares redeemed	–	–	138,323.30
Number of shares outstanding at the end of the year	–	–	971,176.91
Man GLG Flexible Bond I H GBP Acc			
Number of shares outstanding at the beginning of the year	–	–	10,705.90
Number of shares issued	–	–	14,682.44
Number of shares redeemed	–	–	8,208.17
Number of shares outstanding at the end of the year	–	–	17,180.17
Man GLG Flexible Bond I H CHF Acc			
Number of shares outstanding at the beginning of the year	–	–	59,095.40
Number of shares issued	–	–	5,550.00
Number of shares redeemed	–	–	2,739.46
Number of shares outstanding at the end of the year	–	–	61,905.94
Man GLG Flexible Bond I H USD Acc			
Number of shares outstanding at the beginning of the year	–	–	730,728.89
Number of shares issued	–	–	208,840.67
Number of shares redeemed	–	–	337,807.62
Number of shares outstanding at the end of the year	–	–	601,761.94

⁽²⁾ Formerly known as Man AHL Diversity

⁽³⁾ Formerly known as GLG Multi-Strategy

⁽⁴⁾ Formerly known as GLG Flexible Bond Fund

⁽¹⁷⁾ Please note that share class names have changed. Please refer to Note 16 for details

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Changes in the Number of Shares⁽¹⁷⁾ For the year ended December 31, 2015

	Man AHL Diversity Alternative ⁽²⁾	Man GLG Multi- Strategy Alternative ⁽³⁾	Man GLG Flexible Bond ⁽⁴⁾
Man GLG Flexible Bond I EUR Inc			
Number of shares outstanding at the beginning of the year	–	–	284,629.17
Number of shares issued	–	–	771,990.95
Number of shares redeemed	–	–	499,998.67
Number of shares outstanding at the end of the year	–	–	556,621.45
Man GLG Flexible Bond I H GBP Inc			
Number of shares outstanding at the beginning of the year	–	–	141,752.54
Number of shares issued	–	–	102,432.99
Number of shares redeemed	–	–	119,725.69
Number of shares outstanding at the end of the year	–	–	124,459.84
Man GLG Flexible Bond I H CHF Inc			
Number of shares outstanding at the beginning of the year	–	–	27,350.00
Number of shares issued	–	–	15,176.91
Number of shares redeemed	–	–	6,500.00
Number of shares outstanding at the end of the year	–	–	36,026.91
Man GLG Flexible Bond I H USD Inc			
Number of shares outstanding at the beginning of the year	–	–	154,316.29
Number of shares issued	–	–	186,312.24
Number of shares redeemed	–	–	284,615.43
Number of shares outstanding at the end of the year	–	–	56,013.10
Man GLG Flexible Bond D H USD Div			
Number of shares outstanding at the beginning of the year	–	–	14,865,255.08
Number of shares issued	–	–	100,457.19
Number of shares redeemed	–	–	4,044,393.97
Number of shares outstanding at the end of the year	–	–	10,921,318.30
Man GLG Flexible Bond D H CHF Acc			
Number of shares outstanding at the beginning of the year	–	–	153,748.73
Number of shares issued	–	–	52,497.52
Number of shares redeemed	–	–	26,618.99
Number of shares outstanding at the end of the year	–	–	179,627.26
Man GLG Flexible Bond D H USD Inc			
Number of shares outstanding at the beginning of the year	–	–	8,866.75
Number of shares issued	–	–	3,202.61
Number of shares redeemed	–	–	9,164.52
Number of shares outstanding at the end of the year	–	–	2,904.84
Man GLG Flexible Bond DY EUR Acc			
Number of shares outstanding at the beginning of the year	–	–	20,000.00
Number of shares issued	–	–	34,544.22
Number of shares redeemed	–	–	40,518.00
Number of shares outstanding at the end of the year	–	–	14,026.22
Man GLG Flexible Bond I H NOK Acc⁽¹⁴⁾			
Number of shares outstanding at the beginning of the year	–	–	–
Number of shares issued	–	–	3,014,071.37
Number of shares redeemed	–	–	965,131.24
Number of shares outstanding at the end of the year	–	–	2,048,940.13
Man GLG Flexible Bond I H JPY Acc⁽¹⁵⁾			
Number of shares outstanding at the beginning of the year	–	–	–
Number of shares issued	–	–	432,995.51
Number of shares redeemed	–	–	100,000.00
Number of shares outstanding at the end of the year	–	–	332,995.51
Man GLG Flexible Bond DY H USD Acc⁽¹⁶⁾			
Number of shares outstanding at the beginning of the year	–	–	–
Number of shares issued	–	–	19,804.04
Number of shares redeemed	–	–	3,040.26
Number of shares outstanding at the end of the year	–	–	16,763.78

⁽²⁾ Formerly known as Man AHL Diversity

⁽³⁾ Formerly known as GLG Multi-Strategy

⁽⁴⁾ Formerly known as GLG Flexible Bond Fund

⁽¹⁴⁾ The share class was launched on February 16, 2015

⁽¹⁵⁾ The share class was launched on April 8, 2015

⁽¹⁶⁾ The share class was launched on April 23, 2015

⁽¹⁷⁾ Please note that share class names have changed. Please refer to Note 16 for details

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Statistics as at December 31, 2015⁽¹⁷⁾

	Man Convertibles Far East EUR	Man Convertibles Japan EUR	Man Convertibles Europe EUR
Total Net Asset Value			
31 December 2015	144,142,289.65	25,281,773.60	119,977,200.83
31 December 2014	136,852,242.33	22,272,834.53	134,198,289.54
31 December 2013	149,151,855.34	28,931,170.19	179,121,335.17
NAV per share at the end of the year			
31 December 2015			
Man Convertibles Far East D EUR Acc	1,781.94	—	—
Man Convertibles Far East D H CHF Acc	131.38	—	—
Man Convertibles Far East I H CHF Acc	94.69	—	—
Man Convertibles Far East D H USD Acc ⁽⁹⁾	111.15	—	—
Man Convertibles Japan D EUR Acc	—	1,673.62	—
Man Convertibles Europe D EUR Acc	—	—	179.67
Man Convertibles Europe I EUR Acc	—	—	123.57
Man Convertibles Europe D H CHF Acc	—	—	137.92
31 December 2014			
Man Convertibles Far East D EUR Acc	1,678.63	—	—
Man Convertibles Far East D H CHF Acc	125.12	—	—
Man Convertibles Far East I H CHF Acc	105.16	—	—
Man Convertibles Japan D EUR Acc	—	1,572.98	—
Man Convertibles Europe D EUR Acc	—	—	174.38
Man Convertibles Europe I EUR Acc	—	—	118.99
Man Convertibles Europe D H CHF Acc	—	—	135.67
31 December 2013			
Man Convertibles Far East D EUR Acc	1,653.39	—	—
Man Convertibles Far East D H CHF Acc	123.61	—	—
Man Convertibles Far East I H CHF Acc	103.08	—	—
Man Convertibles Japan D EUR Acc	—	1,538.24	—
Man Convertibles Europe D EUR Acc	—	—	173.14
Man Convertibles Europe I EUR Acc	—	—	117.23
Man Convertibles Europe D H CHF Acc	—	—	135.15

⁽⁹⁾ The share class was launched on June 10, 2015

⁽¹⁷⁾ Please note that share class names have changed. Please refer to Note 16 for details

Statistics as at December 31, 2015⁽¹⁷⁾

	Man Convertibles Global	Man Convertibles America	Man AHL Trend Alternative ⁽¹⁾
	EUR	USD	USD
Total Net Asset Value			
31 December 2015	596,174,828.00	43,043,849.51	296,108,124.82
31 December 2014	554,603,362.55	45,407,913.80	252,440,072.50
31 December 2013	502,576,813.50	75,813,765.91	143,670,185.48
NAV per share at the end of the year			
31 December 2015			
Man Convertibles Global D EUR Acc	148.46	—	—
Man Convertibles Global I EUR Acc	127.23	—	—
Man Convertibles Global I EUR Inc	123.12	—	—
Man Convertibles Global I H CHF Acc	145.40	—	—
Man Convertibles Global D H CHF Acc	124.69	—	—
Man Convertibles Global D H USD Acc	107.03	—	—
Man Convertibles Global I H USD Acc	104.95	—	—
Man Convertibles Global DR EUR Acc ⁽⁶⁾	97.13	—	—
Man Convertibles Global DR H CHF Acc ⁽⁷⁾	96.14	—	—
Man Convertibles Global DR H USD Acc ⁽⁸⁾	96.62	—	—
Man Convertibles America D USD Acc	—	168.54	—
Man Convertibles America I USD Acc	—	106.78	—
Man AHL Trend Alternative DNY H EUR Acc	—	—	114.25
Man AHL Trend Alternative IN H EUR Acc	—	—	116.24
Man AHL Trend Alternative DNY USD Acc	—	—	112.54
Man AHL Trend Alternative IN USD Acc	—	—	117.55
Man AHL Trend Alternative DNY H CHF Acc	—	—	104.36
Man AHL Trend Alternative DNY H GBP Acc	—	—	113.60
Man AHL Trend Alternative DNY H SGD Acc	—	—	108.69
Man AHL Trend Alternative DN H CHF Acc ⁽⁹⁾	—	—	86.47
Man AHL Trend Alternative IN H CHF Acc ⁽¹⁰⁾	—	—	93.93
Man AHL Trend Alternative IN H CAD Acc ⁽¹¹⁾	—	—	95.81
31 December 2014			
Man Convertibles Global D EUR Acc	144.57	—	—
Man Convertibles Global I EUR Acc	122.92	—	—
Man Convertibles Global I EUR Inc	119.54	—	—
Man Convertibles Global I H CHF Acc	142.30	—	—
Man Convertibles Global D H CHF Acc	122.87	—	—
Man Convertibles Global D H USD Acc	104.21	—	—
Man Convertibles Global I H USD Acc	101.31	—	—
Man Convertibles America D USD Acc	—	172.49	—
Man Convertibles America I USD Acc	—	108.42	—
Man Convertibles America I H CHF Acc	—	117.44	—
Man AHL Trend Alternative DNY H EUR Acc	—	—	118.81
Man AHL Trend Alternative IN H EUR Acc	—	—	119.64
Man AHL Trend Alternative DNY USD Acc	—	—	116.80
Man AHL Trend Alternative IN USD Acc	—	—	120.87
Man AHL Trend Alternative DNY H CHF Acc	—	—	109.28
Man AHL Trend Alternative DNY H GBP Acc	—	—	117.45
Man AHL Trend Alternative DNY H SGD Acc	—	—	111.71
31 December 2013			
Man Convertibles Global D EUR Acc	141.16	—	—
Man Convertibles Global I EUR Acc	119.08	—	—
Man Convertibles Global I EUR Inc	116.70	—	—
Man Convertibles Global I H CHF Acc	138.26	—	—
Man Convertibles Global D H CHF Acc	120.31	—	—
Man Convertibles Global D H USD Acc	101.79	—	—
Man Convertibles America D USD Acc	—	163.54	—
Man Convertibles America I USD Acc	—	106.02	—
Man Convertibles America I H CHF Acc	—	110.70	—
Man AHL Trend Alternative DNY H EUR Acc	—	—	90.43
Man AHL Trend Alternative IN H EUR Acc	—	—	91.26
Man AHL Trend Alternative DN H EUR Acc	—	—	91.24
Man AHL Trend Alternative DNY USD Acc	—	—	89.11
Man AHL Trend Alternative IN USD Acc	—	—	91.99
Man AHL Trend Alternative DNY H CHF Acc	—	—	83.24
Man AHL Trend Alternative DNY H GBP Acc	—	—	89.73
Man AHL Trend Alternative DNY H PLN Acc	—	—	100.37
Man AHL Trend Alternative DNY H SGD Acc	—	—	84.87

⁽¹⁾ Formerly known as Man AHL Trend

⁽⁶⁾ The share class was launched on March 10, 2015

⁽⁷⁾ The share class was launched on March 10, 2015

⁽⁸⁾ The share class was launched on March 10, 2015

⁽⁹⁾ The share class was launched on April 2, 2015

⁽¹⁰⁾ The share class was launched on January 7, 2015

⁽¹¹⁾ The share class was launched on July 24, 2015

⁽¹⁷⁾ Please note that share class names have changed. Please refer to Note 16 for details

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Statistics as at December 31, 2015⁽¹⁷⁾

	Man AHL Diversity Alternative ⁽²⁾	Man GLG Multi- Strategy Alternative ⁽³⁾	Man GLG Flexible Bond ⁽⁴⁾
	USD	USD	EUR
Total Net Asset Value			
31 December 2015	87,186,011.75	240,691,054.06	417,728,628.61
31 December 2014	21,309,463.17	261,437,667.13	346,367,637.93
31 December 2013	27,366,436.40	311,308,163.55	65,297,563.57
NAV per share at the end of the year			
31 December 2015			
Man AHL Diversity Alternative DN H GBP Acc	118.24	—	—
Man AHL Diversity Alternative DNR H GBP Acc	125.13	—	—
Man AHL Diversity Alternative IN H EUR Acc ⁽¹²⁾	96.83	—	—
Man AHL Diversity Alternative IN H JPY Acc ⁽¹³⁾	9,693.52	—	—
Man GLG Multi-Strategy Alternative D H EUR Acc	—	103.33	—
Man GLG Multi-Strategy Alternative D USD Acc	—	107.45	—
Man GLG Multi-Strategy Alternative D H CHF Acc	—	105.09	—
Man GLG Multi-Strategy Alternative D H GBP Acc	—	106.25	—
Man GLG Multi-Strategy Alternative D H NOK Acc	—	113.21	—
Man GLG Multi-Strategy Alternative D H SEK Acc	—	109.17	—
Man GLG Multi-Strategy Alternative D H AUD Acc	—	110.81	—
Man GLG Multi-Strategy Alternative I H EUR Acc	—	103.17	—
Man GLG Flexible Bond D EUR Acc	—	—	100.44
Man GLG Flexible Bond D H USD Acc	—	—	106.16
Man GLG Flexible Bond I EUR Acc	—	—	101.03
Man GLG Flexible Bond I H GBP Acc	—	—	96.59
Man GLG Flexible Bond I H CHF Acc	—	—	97.25
Man GLG Flexible Bond I H USD Acc	—	—	108.61
Man GLG Flexible Bond I EUR Inc	—	—	96.63
Man GLG Flexible Bond I H GBP Inc	—	—	98.13
Man GLG Flexible Bond I H CHF Inc	—	—	93.67
Man GLG Flexible Bond I H USD Inc	—	—	97.50
Man GLG Flexible Bond D H USD Div	—	—	1.01
Man GLG Flexible Bond D H CHF Acc	—	—	97.30
Man GLG Flexible Bond D H USD Inc	—	—	94.77
Man GLG Flexible Bond DY EUR Acc	—	—	94.79
Man GLG Flexible Bond I H NOK Acc ⁽¹⁴⁾	—	—	96.42
Man GLG Flexible Bond I H JPY Acc ⁽¹⁵⁾	—	—	9,441.48
Man GLG Flexible Bond DY H USD Acc ⁽¹⁶⁾	—	—	94.74
31 December 2014			
Man AHL Diversity Alternative DN H GBP Acc	121.08	—	—
Man AHL Diversity Alternative DNR H GBP Acc	125.34	—	—
Man GLG Multi-Strategy Alternative D H EUR Acc	—	101.91	—
Man GLG Multi-Strategy Alternative D USD Acc	—	105.37	—
Man GLG Multi-Strategy Alternative D H CHF Acc	—	104.37	—
Man GLG Multi-Strategy Alternative D H GBP Acc	—	103.89	—
Man GLG Multi-Strategy Alternative D H NOK Acc	—	110.10	—
Man GLG Multi-Strategy Alternative D H SEK Acc	—	108.04	—
Man GLG Multi-Strategy Alternative D H AUD Acc	—	105.41	—
Man GLG Multi-Strategy Alternative I H EUR Acc	—	100.64	—
Man GLG Flexible Bond D EUR Acc	—	—	104.94
Man GLG Flexible Bond D H USD Acc	—	—	110.48
Man GLG Flexible Bond I EUR Acc	—	—	104.82
Man GLG Flexible Bond I H GBP Acc	—	—	99.59
Man GLG Flexible Bond I H CHF Acc	—	—	102.02
Man GLG Flexible Bond I H USD Acc	—	—	112.15
Man GLG Flexible Bond I EUR Inc	—	—	103.69
Man GLG Flexible Bond I H GBP Inc	—	—	103.52
Man GLG Flexible Bond I H CHF Inc	—	—	99.38
Man GLG Flexible Bond I H USD Inc	—	—	103.72
Man GLG Flexible Bond D H USD Div	—	—	1.08
Man GLG Flexible Bond D H CHF Acc	—	—	102.89
Man GLG Flexible Bond D H USD Inc	—	—	99.33
Man GLG Flexible Bond DY EUR Acc	—	—	99.38
31 December 2013			
Man AHL Diversity Alternative DN H GBP Acc	96.15	—	—
Man AHL Diversity Alternative DNR H GBP Acc	99.36	—	—
Man GLG Multi-Strategy Alternative D H EUR Acc	—	102.83	—
Man GLG Multi-Strategy Alternative D USD Acc	—	106.40	—
Man GLG Multi-Strategy Alternative D H CHF Acc	—	105.59	—
Man GLG Multi-Strategy Alternative D H GBP Acc	—	104.53	—
Man GLG Multi-Strategy Alternative D H NOK Acc	—	109.55	—
Man GLG Multi-Strategy Alternative D H SEK Acc	—	108.80	—
Man GLG Multi-Strategy Alternative D H AUD Acc	—	102.78	—
Man GLG Flexible Bond D EUR Acc	—	—	101.06
Man GLG Flexible Bond D H USD Acc	—	—	106.40
Man GLG Flexible Bond I EUR Acc	—	—	100.25
Man GLG Flexible Bond I H USD Acc	—	—	107.31
Man GLG Flexible Bond D H USD Div	—	—	1.05

⁽²⁾ Formerly known as Man AHL Diversity

⁽³⁾ Formerly known as GLG Multi-Strategy

⁽⁴⁾ Formerly known as GLG Flexible Bond Fund

⁽¹²⁾ The share class was launched on October 26, 2015

⁽¹³⁾ The share class was launched on July 17, 2015

⁽¹⁴⁾ The share class was launched on February 16, 2015

⁽¹⁵⁾ The share class was launched on April 8, 2015

⁽¹⁶⁾ The share class was launched on April 23, 2015

⁽¹⁷⁾ Please note that share class names have changed. Please refer to Note 16 for details

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Statement of Changes in Net Assets for the year ended December 31, 2015

	Notes	Man Convertibles Far East	Man Convertibles Japan	Man Convertibles Europe
		EUR	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE YEAR		136,852,242.33	22,272,834.53	134,198,289.54
INCOME				
Dividends, net		265,980.03	0.00	113,540.55
Interest on bonds, net		1,814,464.58	0.00	2,455,953.95
Bank interest		3,185.84	0.00	0.00
Other income		0.00	0.00	0.00
TOTAL INCOME		2,083,630.45	0.00	2,569,494.50
EXPENSES				
Management fees	(6)	1,729,132.20	336,938.79	1,799,599.58
Management company fees		28,281.49	4,260.36	24,523.90
Performance fees	(6)	0.00	0.00	0.00
Custodian bank fee	(4)	61,899.53	22,826.97	50,651.34
Domiciliation, administration and transfer agent fees		135,452.14	39,382.93	116,006.51
Audit fees, printing and publishing expenses		55,261.49	12,483.97	53,427.91
Subscription tax	(5)	45,546.95	11,281.64	55,261.75
Bank interest		13,856.50	2,192.87	9,103.06
Transaction costs	(8)	94,860.56	0.00	18,747.65
Administration subsidy	(10)	0.00	0.00	0.00
Formation expenses		0.00	0.00	0.00
Other charges	(9)	33,325.10	188,526.52	29,351.96
TOTAL EXPENSES		2,197,615.96	617,894.05	2,156,673.66
NET INCOME/(LOSS) FROM INVESTMENTS		(113,985.51)	(617,894.05)	412,820.84
Net realised profit on sale of investments		27,767,107.37	2,769,122.95	14,974,780.33
Net realised profit/(loss) on forward foreign exchange		(5,624,517.85)	(3,187,507.23)	(3,887,759.66)
Net realised profit/(loss) on sale of options		(173,807.31)	0.00	0.00
Net realised profit/(loss) on future contracts		614,345.87	0.00	(806,670.00)
Net realised (loss) on swaps		0.00	0.00	0.00
Net realised profit/(loss) on foreign exchange		(2,818,732.21)	986,420.08	564,990.92
NET REALISED PROFIT/(LOSS)		19,764,395.87	568,035.80	10,845,341.59
Change in net unrealized appreciation/(depreciation) on:				
- investments		(4,884,070.35)	1,533,867.48	(6,659,012.64)
- forward foreign exchange contracts		2,228,903.14	(215,777.54)	859,696.80
- options		472,539.53	86,982.45	0.00
- future contracts		30,026.61	0.00	0.00
- swaps		0.00	0.00	0.00
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		17,497,809.29	1,355,214.14	5,458,846.59
MOVEMENTS IN CAPITAL				
Issue of shares		35,528,160.66	10,877,981.34	16,698,562.68
Redemption of shares		(45,735,922.63)	(9,224,256.41)	(36,378,497.98)
Dividend paid	(15)	0.00	0.00	0.00
Currency translation		0.00	0.00	0.00
Elimination of cross investment in sub-funds	(11)	0.00	0.00	0.00
NET ASSETS AT THE END OF THE YEAR		144,142,289.65	25,281,773.60	119,977,200.83

The accompanying notes form an integral part of these financial statements.

Statement of Changes in Net Assets
for the year ended December 31, 2015

	Notes	Man Convertibles Global	Man Convertibles America	Man AHL Trend Alternative ⁽¹⁾
		EUR	USD	USD
NET ASSETS AT THE BEGINNING OF THE YEAR		554,603,362.55	45,407,913.80	252,440,072.50
INCOME				
Dividends, net		74,722.85	127,899.01	0.00
Interest on bonds, net		8,221,086.00	845,990.05	0.00
Bank interest		15.95	0.54	276,711.68
Other income		0.00	0.00	753.61
TOTAL INCOME		8,295,824.80	973,889.60	277,465.29
EXPENSES				
Management fees	(6)	5,913,656.62	719,178.07	5,803,850.23
Management company fees		119,924.89	9,808.24	56,079.06
Performance fees	(6)	0.00	0.00	9,315,856.29
Custodian bank fee	(4)	150,934.92	25,487.89	67,431.89
Domiciliation, administration and transfer agent fees		489,790.05	67,916.87	306,074.18
Audit fees, printing and publishing expenses		237,975.39	32,473.72	108,663.10
Subscription tax	(5)	123,703.02	22,172.06	84,750.83
Bank interest		52,297.84	59.74	16,652.79
Transaction costs	(8)	46,299.37	592.03	316,323.89
Administration subsidy	(10)	0.00	0.00	0.00
Formation expenses		0.00	0.00	0.00
Other charges	(9)	79,746.18	24,859.82	122,006.38
TOTAL EXPENSES		7,214,328.28	902,548.44	16,197,688.64
NET INCOME/(LOSS) FROM INVESTMENTS		1,081,496.52	71,341.16	(15,920,223.35)
Net realised profit on sale of investments		78,968,264.40	2,518,677.44	4,498,739.37
Net realised profit/(loss) on forward foreign exchange	(21,920,380.24)	(76,419.38)	(25,527,748.72)	
Net realised profit/(loss) on sale of options		559,032.43	0.00	0.00
Net realised profit/(loss) on future contracts	(1,724,627.77)	(168,357.50)	6,014,262.38	
Net realised (loss) on swaps		0.00	0.00	0.00
Net realised profit/(loss) on foreign exchange	(4,634,593.00)	(33,537.59)	24,303.42	
NET REALISED PROFIT/(LOSS)		51,247,695.82	2,240,362.97	(14,990,443.55)
Change in net unrealized appreciation/(depreciation) on:				
- investments		(16,998,599.40)	(3,749,040.51)	(1,226,280.86)
- forward foreign exchange contracts		3,881,929.78	37,916.30	5,296,429.73
- options		1,627,969.61	0.00	0.00
- future contracts		0.00	0.00	(7,619,494.41)
- swaps		0.00	0.00	0.00
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		40,840,492.33	(1,399,420.08)	(34,460,012.44)
MOVEMENTS IN CAPITAL				
Issue of shares		198,329,216.54	31,654,969.65	240,265,086.45
Redemption of shares		(196,710,646.01)	(32,619,613.86)	(162,137,021.69)
Dividend paid	(15)	(887,597.41)	0.00	0.00
Currency translation		0.00	0.00	0.00
Elimination of cross investment in sub-funds	(11)	0.00	0.00	0.00
NET ASSETS AT THE END OF THE YEAR		596,174,828.00	43,043,849.51	296,108,124.82

⁽¹⁾ Formerly known as Man AHL Trend

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Statement of Changes in Net Assets for the year ended December 31, 2015

	Notes	Man AHL Diversity Alternative ⁽²⁾	Man GLG Multi- Strategy Alternative ⁽³⁾	Man GLG Flexible Bond ⁽⁴⁾	Combined
		USD	USD	EUR	EUR
NET ASSETS AT THE BEGINNING OF THE YEAR		21,309,463.17	261,437,667.13	346,367,637.93	1,632,816,114.12
INCOME					
Dividends, net		0.00	0.00	0.00	571,981.63
Interest on bonds, net		0.00	0.00	18,270,729.18	31,541,014.94
Bank interest		40,439.54	870.57	262.59	296,221.75
Other income		0.00	461,086.79	0.00	425,149.96
TOTAL INCOME		40,439.54	461,957.36	18,270,991.77	32,834,368.28
EXPENSES					
Management fees	(6)	427,548.22	0.00	3,828,506.20	20,006,228.42
Management company fees		7,713.14	45,853.95	85,513.01	372,468.11
Performance fees	(6)	91,763.02	0.00	0.00	8,660,240.55
Custodian bank fee	(4)	27,091.71	65,126.17	121,030.43	577,772.78
Domiciliation, administration and transfer agent fees		48,849.20	212,833.81	363,274.14	1,729,079.35
Audit fees, printing and publishing expenses		22,078.73	94,040.30	172,163.00	768,130.18
Subscription tax	(5)	13,853.66	72,603.02	107,169.82	520,979.91
Bank interest		3,263.24	7,793.32	103,684.18	206,697.45
Transaction costs	(8)	43,900.64	19,273.12	188,364.59	698,166.01
Administration subsidy	(10)	0.00	438,402.88	0.00	403,574.41
Formation expenses		0.00	0.00	10,861.84	10,861.84
Other charges	(9)	9,898.93	36,916.79	81,767.75	591,012.57
TOTAL EXPENSES		695,960.49	992,843.36	5,062,334.96	34,545,211.57
NET INCOME/(LOSS) FROM INVESTMENTS		(655,520.95)	(530,886.00)	13,208,656.81	(1,710,843.29)
Net realised profit on sale of investments		0.00	8,813,928.14	12,315,695.74	151,368,610.62
Net realised profit/(loss) on forward foreign exchange		(561,540.64)	(31,202,791.05)	8,783,285.02	(78,647,797.56)
Net realised profit/(loss) on sale of options		0.00	(13,678.02)	(8,859,654.97)	(8,487,021.23)
Net realised profit/(loss) on future contracts		(564,450.88)	(548,618.60)	(3,484,102.98)	(1,044,214.78)
Net realised (loss) on swaps		0.00	0.00	(5,946,955.96)	(5,946,955.96)
Net realised profit/(loss) on foreign exchange		248,364.47	(862,125.45)	2,450,061.94	(4,025,354.20)
NET REALISED PROFIT/(LOSS)		(877,627.05)	(23,813,284.98)	5,258,328.79	53,217,266.88
Change in net unrealized appreciation/(depreciation) on:					
- investments		3,028.67	(1,527,367.48)	(16,337,569.66)	(49,328,685.85)
- forward foreign exchange contracts		302,337.13	10,565,675.01	(6,396,900.80)	15,273,029.66
- options		0.00	(78,684.01)	339,688.78	2,454,747.33
- future contracts		(740,626.21)	0.00	1,070,617.59	(6,595,315.13)
- swaps		0.00	0.00	5,804,720.35	5,804,720.35
NET INCREASE/(DECREASE) IN NET ASSETS AS A RESULT OF OPERATIONS		(1,968,408.41)	(15,384,547.46)	2,947,541.86	19,114,919.96
MOVEMENTS IN CAPITAL					
Issue of shares		74,958,842.74	168,694,500.69	313,064,460.93	1,049,112,576.69
Redemption of shares		(7,113,885.75)	(174,056,566.30)	(242,477,554.49)	(876,588,819.52)
Dividend paid	(15)	0.00	0.00	(2,173,457.62)	(3,061,055.03)
Currency translation		0.00	0.00	0.00	95,948,580.11
Elimination of cross investment in sub-funds	(11)	0.00	0.00	0.00	(20,361,195.25)
NET ASSETS AT THE END OF THE YEAR		87,186,011.75	240,691,054.06	417,728,628.61	1,896,981,121.08

⁽²⁾ Formerly known as Man AHL Diversity

⁽³⁾ Formerly known as GLG Multi-Strategy

⁽⁴⁾ Formerly known as GLG Flexible Bond Fund

Man Umbrella SICAV

Man Convertibles Far East

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing					
Mortgage and Asset Backed Securities					
Bermuda					
Rexlot Holdings Limited 4.50% 17/Apr/2019	7,600,000	EUR	763,578.49	612,723.24	0.43
			763,578.49	612,723.24	0.43
Total Mortgage and Asset Backed Securities			763,578.49	612,723.24	0.43
Bonds - convertibles					
Australia					
Cromwell 2.00% 4/Feb/2020	2,000,000	EUR	1,900,000.00	1,920,000.00	1.33
Horizon Oil Limited 5.50% 17/Jun/2016	1,000,000	EUR	941,761.30	980,392.16	0.68
			2,841,761.30	2,900,392.16	2.01
Bermuda					
China Lotsynergy Holdings Limited 5.00% 17/Apr/2019	25,000,000	EUR	2,430,726.96	2,598,298.12	1.80
Haitong International Securities Group Limited 1.25% 4/Nov/2019	6,000,000	EUR	1,011,497.78	761,138.03	0.53
			3,442,224.74	3,359,436.15	2.33
Cayman Islands					
ASM Pacific Technology Limited 2.00% 28/Mar/2019	38,000,000	EUR	4,277,127.62	4,598,245.31	3.19
Ayc Finance 0.50% 2/May/2019	4,000,000	EUR	4,044,371.69	3,947,031.21	2.73
China Milk Products Group Limited 0.00% 5/Jan/2016 *	1,700,000	EUR	1,181,752.27	–	0.00
China Overseas Finance 0.00% 5/Jan/2023	4,600,000	EUR	4,196,123.15	4,312,198.29	2.99
Enn Energy Holdings Limited 0.00% 26/Feb/2018	7,250,000	EUR	6,131,493.15	7,308,831.58	5.07
Fufeng Group Limited 3.00% 27/Nov/2018	10,000,000	EUR	1,490,809.51	1,521,933.47	1.06
Haitian International Holding 2.00% 13/Feb/2019	3,750,000	EUR	2,710,878.09	3,376,674.26	2.34
Kingsoft Corp. 1.25% 11/Apr/2019	26,000,000	EUR	2,608,607.07	2,977,749.42	2.06
Kingsoft Corp. Limited 3.00% 23/Jul/2018	14,000,000	EUR	2,587,535.82	2,126,355.72	1.48
Semiconductor Manufacturing International Corp. 0.00% 7/Nov/2018	6,200,000	EUR	5,011,445.45	6,491,935.93	4.51
Shenzhen International 0.50% 18/Jun/2019	50,000,000	EUR	5,585,522.09	7,472,705.40	5.18
Tpk Holding Company Limited 0.00% 8/Apr/2020	6,750,000	EUR	6,215,971.77	5,246,986.33	3.64
Zhen Ding Tech Holding Limited 0.00% 26/Jun/2019	4,800,000	EUR	4,691,404.99	4,466,478.87	3.10
			50,733,042.67	53,847,125.79	37.35
Hong Kong					
Baosteel Hong Kong 0.00% 1/Dec/2018	2,000,000	EUR	1,879,610.92	1,811,138.73	1.26
			1,879,610.92	1,811,138.73	1.26
Malaysia					
Cahaya Capital 0.00% 18/Sep/2021	5,000,000	EUR	4,581,551.62	4,462,096.11	3.10
Indah Capital 0.00% 24/Oct/2018	7,500,000	EUR	5,189,764.01	5,476,709.05	3.80
			9,771,315.63	9,938,805.16	6.90
Republic of Korea (South)					
Lotte Shopping Company Limited 0.00% 24/Jan/2018	1,000,000,000	EUR	738,546.00	781,247.92	0.54
			738,546.00	781,247.92	0.54
Singapore					
CapitaCommercial Trust 2.50% 12/Sep/2017	4,500,000	EUR	3,061,557.00	3,058,102.57	2.13
Capitaland 1.85% 19/Jun/2020	4,000,000	EUR	2,400,875.85	2,456,990.27	1.70
Capitaland Limited 1.95% 17/Oct/2023	4,000,000	EUR	2,653,118.22	2,668,322.50	1.86
Olam International Limited 6.00% 15/Oct/2016	4,600,000	EUR	3,983,791.78	4,348,742.52	3.02
Osim International Limited 0.00% 18/Sep/2019	5,100,000	EUR	3,243,759.95	3,148,034.60	2.18
Suntec Real Estate Investment Trust 1.40% 18/Mar/2018	3,750,000	EUR	2,574,444.41	2,424,865.08	1.68
			17,917,547.21	18,105,057.54	12.57
Taiwan					
Advanced Semiconductor Engineering Inc. 0.00% 5/Sep/2018	4,400,000	EUR	4,730,146.36	4,961,898.19	3.44
Asia Cement 0.00% 7/Jun/2016	1,000,000	EUR	908,073.29	917,697.69	0.64
Neo Solar Power Corp. 0.00% 18/Jul/2017	3,000,000	EUR	2,350,802.59	2,567,909.42	1.78
Promos Technologies Inc. 0.00% 14/Feb/2016 *	1,500,000	EUR	1,062,896.83	–	0.00
Siliconware Precision Industries Company 0.00% 31/Oct/2019	6,500,000	EUR	5,995,330.42	6,306,878.85	4.39
United Microelectronics Corp. 0.00% 18/May/2020	6,000,000	EUR	5,430,503.50	5,036,233.08	3.49
			20,477,752.99	19,790,617.23	13.74
Vietnam					
Vingroup JSC 5.00% 3/Apr/2017	1,900,000	EUR	1,426,212.42	2,326,752.28	1.61
			1,426,212.42	2,326,752.28	1.61

Man Umbrella SICAV

Man Convertibles Far East

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Virgin Islands (British)					
Crotona Assets Limited 4.00% 14/Apr/2019	4,000,000	EUR	3,324,158.29	4,236,509.25	2.93
Shine Power 0.00% 28/Jul/2019	40,000,000	EUR	4,419,355.45	4,626,360.38	3.21
			7,743,513.74	8,862,869.63	6.14
Total Bonds - convertibles			116,971,527.62	121,723,442.59	84.45
Equities					
Malaysia					
Genting Malaysia Bhd	32	EUR	17.92	30.05	0.00
			17.92	30.05	0.00
Vietnam					
Vincom JSC	1,069,898	EUR	1,570,239.77	1,980,439.01	1.37
			1,570,239.77	1,980,439.01	1.37
Total Equities			1,570,257.69	1,980,469.06	1.37
Total Transferable securities and money market instruments admitted to an official exchange listing			119,305,363.80	124,316,634.89	86.25
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
Bonds - convertibles					
Cayman Islands					
Ctrip.com International Limited 1.25% 15/Oct/2018	1,000,000	EUR	1,255,733.54	1,236,384.98	0.86
Qihoo 360 Technology Limited 1.75% 15/Aug/2021	2,000,000	EUR	1,614,463.91	1,776,958.48	1.23
Vipshop Holding Limited 1.50% 15/Mar/2019	2,000,000	EUR	2,162,209.53	1,949,756.05	1.35
YY Inc. 2.25% 1/Apr/2019	1,000,000	EUR	887,734.79	890,637.95	0.62
			5,920,141.77	5,853,737.46	4.06
Total Bonds - convertibles			5,920,141.77	5,853,737.46	4.06
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			5,920,141.77	5,853,737.46	4.06
Other transferable securities and money market instruments					
Bonds - convertibles					
Singapore					
Bld Investments Pte Limited 8.63% 23/Mar/2016 *	3,000,000	EUR	2,104,669.25	334,852.25	0.23
			2,104,669.25	334,852.25	0.23
Total Bonds - convertibles			2,104,669.25	334,852.25	0.23
Equities					
Thailand					
Alphatec Electronics **	34,000	EUR	55,223.90	—	0.00
			55,223.90	—	0.00
Total Equities			55,223.90	—	0.00
Total Other transferable securities and money market instruments			2,159,893.15	334,852.25	0.23
Total investment in securities			127,385,398.72	130,505,224.60	90.54
Financial Instruments					
Options					
Thailand					
Call Bangkok Dusit Med Service Bgh Tb 18 18/Sep/2017	210,000,000	EUR	—	601,216.28	0.42
			—	601,216.28	0.42
Taiwan					
Call Taiwan Glass Convertible 0.00% 10/Sep/2016 10/Sep/2016	4,000,000	EUR	—	—	0.00
			—	—	0.00
Total Options			—	601,216.28	0.42
Total Financial Instruments			—	601,216.28	0.42
TOTAL INVESTMENT PORTFOLIO			127,385,398.72	131,106,440.88	90.96

* Defaulted securities

** Illiquid securities

Man Umbrella SICAV

Man Convertibles Far East

Geographical & Economic Portfolio Breakdown as at December 31, 2015

(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
Cayman Islands	41.41	Semiconductors	19.02
Taiwan	13.74	Real estate	11.91
Singapore	12.80	Oil and gas services	8.28
Malaysia	6.90	Financial services	7.51
Virgin Islands (British)	6.14	Electronic equipment	6.74
Vietnam	2.98	Apparel	5.18
Bermuda	2.76	Software	4.41
Australia	2.01	Investment companies	3.80
Hong Kong	1.26	Medical	3.52
Republic of Korea (South)	0.54	Internet software and services	3.20
Thailand	0.42	Food services	3.02
	90.96	Media	2.92
		Machinery	2.34
		Leisure and entertainment	2.23
		Household products	2.18
		Energy - alternate sources	1.78
		Chemicals	1.06
		Oil and gas producers	0.68
		Construction and Building materials	0.64
		Retail	0.54
			90.96

Man Convertibles Japan

Statement of Investments
as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing					
Bonds - convertibles					
Japan					
Asics Corp. 0.00% 1/Mar/2019	50,000,000	EUR	386,308.16	444,682.37	1.76
Chugoku Electric 0.00% 25/Mar/2020	70,000,000	EUR	541,415.19	569,619.99	2.25
DCM Holdings Company Limited 0.00% 21/Dec/2020	50,000,000	EUR	395,029.72	412,826.97	1.63
Ebara Corp 0.00% 19/Mar/2018	50,000,000	EUR	434,927.46	483,027.09	1.91
Iwatani Corp. 0.00% 22/Oct/2020	50,000,000	EUR	385,154.85	394,744.14	1.56
Japan Airport Terminal 0.00% 4/Mar/2022	60,000,000	EUR	472,178.98	500,022.89	1.98
Joyo Bank Limited 0.00% 24/Apr/2019	500,000	EUR	470,594.37	451,645.49	1.79
Kawasaki Kisen Kaisha Limited 0.00% 26/Sep/2018	80,000,000	EUR	619,410.38	643,898.88	2.54
Kureha Corp. 0.00% 14/Mar/2018	60,000,000	EUR	514,533.86	529,390.08	2.09
Makino Milling Machine Company Limited 0.00% 19/Mar/2018	60,000,000	EUR	522,233.29	552,437.09	2.19
Mitsumi Electric Company Limited 0.00% 3/Aug/2022	60,000,000	EUR	463,825.92	466,447.59	1.84
Nagoya Railroad Company Limited 0.00% 11/Dec/2024	50,000,000	EUR	362,481.83	422,769.47	1.67
Oita Bank Limited 0.00% 18/Dec/2019	300,000	EUR	282,470.96	284,984.81	1.13
Resorttrust Inc. 0.00% 1/Dec/2021	60,000,000	EUR	470,155.51	546,392.38	2.16
Sankyo Company Limited 0.00% 23/Jul/2020	80,000,000	EUR	616,594.33	637,786.07	2.52
Sbi Holdings Inc. 0.00% 2/Nov/2017	50,000,000	EUR	401,903.60	405,821.12	1.61
Shizuoka Bank Limited 0.00% 25/Apr/2018	800,000	EUR	661,726.69	730,597.44	2.88
Sony Corp. 0.00% 30/Sep/2022	150,000,000	EUR	1,175,331.21	1,181,741.52	4.68
Sumitomo Forestry Company Limited 0.00% 24/Aug/2018	40,000,000	EUR	319,199.66	330,279.94	1.31
T&D Holdings Inc. 0.00% 5/Jun/2020	80,000,000	EUR	635,031.14	628,844.90	2.49
Takashimaya Company Limited 0.00% 11/Dec/2018	60,000,000	EUR	438,897.40	482,336.45	1.91
Teijin Limited 0.00% 12/Dec/2018	80,000,000	EUR	615,266.53	714,087.52	2.82
Terumo Corp. 0.00% 4/Dec/2019	60,000,000	EUR	486,561.61	538,444.51	2.13
Tohoku Electric 0.00% 3/Dec/2020	80,000,000	EUR	631,804.19	644,713.11	2.55
Toray Industries 0.00% 31/Aug/2021	80,000,000	EUR	602,856.17	865,845.58	3.43
Unicharm Corp. 0.00% 25/Sep/2020	80,000,000	EUR	669,528.27	742,172.16	2.94
Yamada Denki 0.00% 28/Jun/2019	110,000,000	EUR	885,969.91	951,440.22	3.77
Yamaguchi Financial Group Inc. FRN 26/Mar/2020	300,000	EUR	292,040.65	290,784.31	1.15
			14,753,431.84	15,847,784.09	62.69
Total Bonds - convertibles			14,753,431.84	15,847,784.09	62.69
Transferable securities and money market instruments admitted to an official exchange listing					
			14,753,431.84	15,847,784.09	62.69
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
Bonds - convertibles					
Japan					
HIS Company Limited 0.00% 30/Aug/2019	90,000,000	EUR	702,373.87	780,834.07	3.09
Iida Group Holdings Company Limited 0.00% 18/Jun/2020	60,000,000	EUR	446,637.59	515,778.60	2.04
K'S Denki Corp. 0.00% 20/Dec/2019	40,000,000	EUR	276,691.94	378,522.77	1.50
Maeda Corp. 0.00% 13/Sep/2018	70,000,000	EUR	593,679.01	628,345.96	2.49
NHK Spring Company Limited 0.00% 20/Sep/2019	500,000	EUR	406,646.99	496,524.90	1.96
Nihon Unisys Limited 0.00% 20/Jun/2016	45,000,000	EUR	376,464.82	416,392.27	1.65
Nippon Ceramic Company Limited 0.00% 24/Apr/2018	40,000,000	EUR	342,611.24	361,065.91	1.43
Nippon Light Metal 0.00% 10/Dec/2018	50,000,000	EUR	376,116.42	441,135.44	1.74
Seino Holdings Corp. 0.00% 1/Oct/2018	60,000,000	EUR	455,363.38	504,919.71	2.00
Shionogi & Company Limited 0.00% 17/Dec/2019	50,000,000	EUR	390,380.05	542,716.51	2.15
Toho Holdings Company Limited 0.00% 30/Dec/2019	30,000,000	EUR	209,062.93	322,462.92	1.28
Tokai Holdings Corp. 0.00% 25/Jun/2020	50,000,000	EUR	366,425.31	422,800.08	1.67
Towa Pharmaceutical 0.00% 22/Jul/2022	80,000,000	EUR	616,594.33	649,059.72	2.56
Vital KSK Holdings Inc. 0.00% 28/Sep/2020	40,000,000	EUR	296,887.21	319,338.41	1.26
			5,855,935.09	6,779,897.27	26.82
Total Bonds - convertibles			5,855,935.09	6,779,897.27	26.82
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
			5,855,935.09	6,779,897.27	26.82

Man Umbrella SICAV

Man Convertibles Japan

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Other transferable securities and money market instruments					
Bonds - convertibles					
Japan					
Konami Holdings Corp. 0.00% 22/Dec/2022	50,000,000	EUR	393,797.95	405,581.98	1.60
Shimizu Corp. 0.00% 16/Oct/2020	100,000,000	EUR	791,710.97	818,208.07	3.23
			1,185,508.92	1,223,790.05	4.83
Total Bonds - convertibles			1,185,508.92	1,223,790.05	4.83
Total Other transferable securities and money market instruments			1,185,508.92	1,223,790.05	4.83
Total investment in securities			21,794,875.85	23,851,471.41	94.34
Financial Instruments					
Options					
Japan					
Call Toppan Printing Convertible 0.00% 19/Dec/2016	200,000,000	EUR	—	137,989.70	0.54
19/Dec/2016					
Call Gs Yuasa Corp Conv 0% 14-13/mar/19	100,000,000	EUR	40,892.68	17,183.67	0.08
13/Mar/2019			40,892.68	155,173.37	0.62
Total Options			40,892.68	155,173.37	0.62
Total Financial Instruments			40,892.68	155,173.37	0.62
TOTAL INVESTMENT PORTFOLIO			21,835,768.53	24,006,644.78	94.96

Man Umbrella SICAV

Man Convertibles Japan

Geographical & Economic Portfolio Breakdown as at December 31, 2015

(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
Japan	94.96	Industrials	10.41
	94.96	Retail	8.81
		Chemicals	8.34
		Pharmaceuticals	7.25
		Banks	6.95
		Electrical utilities	6.36
		Leisure and entertainment	5.61
		Transportation	4.54
		Machinery	4.10
		Lodging	3.83
		Software	3.25
		Consumer goods	2.94
		Insurance	2.49
		Medical	2.13
		Home builders	2.04
		Engineering and construction	1.98
		Automobile parts and equipment	1.96
		Electrical equipment	1.91
		Apparel	1.76
		Mining (non precious)	1.74
		Oil and gas producers	1.67
		Financial services	1.61
		Electronic equipment	1.43
		Forest products and paper	1.31
		Commercial services	0.54
			94.96

Man Convertibles Europe

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing					
Bonds - convertibles					
Austria					
Steinhoff Finance Holding GmbH 1.25% 11/Aug/2022	1,500,000	EUR	1,533,350.00	1,540,387.50	1.28
			1,533,350.00	1,540,387.50	1.28
Belgium					
BNP Paribas Fortis FRN 29/Dec/2049	2,486,335	EUR	1,357,538.84	1,882,192.80	1.57
Nyrstar 4.25% 25/Sep/2018	2,000,000	EUR	2,492,000.00	1,566,630.00	1.31
			3,849,538.84	3,448,822.80	2.88
Bermuda					
Gulf Keystone Petroleum 6.25% 18/Oct/2017	5,000,000	EUR	3,527,180.55	1,294,969.16	1.08
			3,527,180.55	1,294,969.16	1.08
Finland					
Outokumpu Oyj 3.25% 26/Feb/2020	2,000,000	EUR	2,235,312.00	1,578,440.00	1.32
			2,235,312.00	1,578,440.00	1.32
France					
Cap Gemini SA 0.00% 1/Jan/2019	25,000	EUR	2,297,178.57	2,319,050.00	1.93
Orpea 1.75% 1/Jan/2020	35,000	EUR	1,761,843.41	2,718,081.93	2.27
Pierre & Vacances SA 3.50% 1/Oct/2019	25,000	EUR	960,595.37	912,959.15	0.76
Rallye SA 1.00% 2/Oct/2020	12,000	EUR	1,172,291.98	980,080.62	0.82
Total SA 0.50% 2/Dec/2022	4,000,000	EUR	3,591,705.42	3,594,034.80	3.00
			9,783,614.75	10,524,206.50	8.78
Germany					
Adidas AG 0.25% 14/Jun/2019	2,000,000	EUR	2,516,000.00	2,516,470.00	2.10
Arcandor AG 8.88% 11/Jul/2016 *	5,000,000	EUR	—	1,000.00	0.00
Aurelius SE & Company 1.00% 1/Dec/2020	1,800,000	EUR	1,800,000.00	1,920,105.00	1.60
Deutsche Post AG 0.60% 6/Dec/2019	3,000,000	EUR	3,930,300.00	3,953,850.00	3.30
Deutsche Wohnen AG 0.88% 8/Sep/2021	1,000,000	EUR	1,000,000.00	1,412,435.00	1.18
Fresenius SE 0.00% 24/Sep/2019	2,500,000	EUR	2,577,857.14	3,547,200.00	2.95
Heidelberger Druckmaschinen AG 8.50% 10/Jul/2017	2,000,000	EUR	2,169,600.00	2,156,770.00	1.80
Leg Immobilien AG 0.50% 1/Jul/2021	1,000,000	EUR	1,370,000.00	1,464,555.00	1.22
SGL Carbon SE 3.50% 30/Sep/2020	1,000,000	EUR	1,000,000.00	910,760.00	0.76
			16,363,757.14	17,883,145.00	14.91
Guernsey - Channel Islands					
Market Tech Holdings Limited 2.00% 31/Mar/2020	1,000,000	EUR	1,370,841.88	1,332,636.47	1.11
			1,370,841.88	1,332,636.47	1.11
Italy					
FCT Holding Srl 0.63% 30/Nov/2020	1,300,000	EUR	1,312,500.00	1,343,043.00	1.12
Prismian SpA 1.25% 8/Mar/2018	1,500,000	EUR	1,544,142.86	1,687,095.00	1.41
Telecom Italia SpA 1.13% 26/Mar/2022	1,000,000	EUR	1,000,000.00	1,130,160.00	0.94
			3,856,642.86	4,160,298.00	3.47
Jersey - Channel Islands					
Capital Shopping Centres Jersey Limited 2.50% 4/Oct/2018	2,500,000	EUR	3,512,458.68	3,691,009.60	3.07
Php Finance Jersey Limited 4.25% 20/May/2019	1,500,000	EUR	1,842,757.50	2,304,877.59	1.92
Premier Oil Finance Jersey Limited 2.50% 27/Jul/2018	5,000,000	EUR	3,808,646.37	3,371,536.41	2.81
Pt Jersey Limited 0.50% 19/Nov/2019	2,300,000	EUR	2,293,483.34	2,853,621.50	2.38
			11,457,345.89	12,221,045.10	10.18
Luxembourg					
Ageasfinlux SA FRN 29/Aug/2049	2,500,000	EUR	1,418,750.00	1,579,550.00	1.32
Aperam 0.63% 8/Jul/2021	3,400,000	EUR	2,608,342.16	3,485,273.87	2.90
Saf-Holland SA 1.00% 12/Sep/2020	1,500,000	EUR	1,515,125.00	1,789,245.00	1.49
			5,542,217.16	6,854,068.87	5.71
Mexico					
America Movil SAB de CV 0.00% 28/May/2020	1,500,000	EUR	1,500,000.00	1,541,497.50	1.28
			1,500,000.00	1,541,497.50	1.28
Netherlands					
ACS Actividades Finance BV 2.63% 22/Oct/2018	1,500,000	EUR	1,696,875.00	1,836,382.50	1.53
Brenntag Finance BV 1.88% 2/Dec/2022	3,250,000	EUR	3,093,040.58	3,142,354.78	2.62
OCI 3.88% 25/Sep/2018	2,000,000	EUR	2,031,500.00	2,280,540.00	1.90
Qiagen NV 0.38% 19/Mar/2019	4,000,000	EUR	2,876,663.07	4,242,842.68	3.54
Salzgitter Finance BV 2.00% 8/Nov/2017	2,000,000	EUR	2,171,333.33	2,199,840.00	1.83
Siemens Finance NV 1.65% 16/Aug/2019	4,500,000	EUR	4,065,394.04	4,549,585.75	3.79
Sonae Investments BV 1.63% 11/Jun/2019	1,000,000	EUR	1,000,000.00	990,785.00	0.82
			16,934,806.02	19,242,330.71	16.03

Man Umbrella SICAV

Man Convertibles Europe

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
South Africa					
Impala Platinum Holdings Limited 1.00% 21/Feb/2018	600,000	EUR	453,267.65 453,267.65	435,117.37 435,117.37	0.36 0.36
Spain					
Acciona SA 3.00% 30/Jun/2019	2,000,000	EUR	2,000,000.00	2,735,090.00	2.28
Caja de Ahorros y Pensiones de Barcelona 1.00% 25/Nov/2017	2,000,000	EUR	2,027,500.00	2,042,160.00	1.70
International Consolidated Airlines Group SA 0.25% 17/Nov/2020	2,000,000	EUR	2,011,500.00	2,044,940.00	1.70
Melia Hotels International SA 4.50% 4/Apr/2018	1,200,000	EUR	1,241,950.02	2,003,388.00	1.67
NH Hoteles SA 4.00% 8/Nov/2018	2,500,000	EUR	2,618,645.83 9,899,595.85	3,051,237.50 11,876,815.50	2.54 9.89
Sweden					
Elekta AB 2.75% 25/Apr/2017	10,000,000	EUR	1,441,327.01 1,441,327.01	1,115,343.09 1,115,343.09	0.93 0.93
Switzerland					
Implemia AG 0.50% 30/Jun/2022	3,000,000	EUR	2,796,258.87	2,753,156.82	2.30
Swiss Life Holding AG 0.00% 2/Dec/2020	1,665,000	EUR	1,351,526.13 4,147,785.00	1,940,191.96 4,693,348.78	1.62 3.92
United Arab Emirates					
Aabar Investments PJSC 0.50% 27/Mar/2020	3,000,000	EUR	3,107,720.00 3,107,720.00	2,826,375.00 2,826,375.00	2.36 2.36
United Kingdom					
British Land International 1.50% 10/Sep/2017	1,000,000	EUR	1,756,543.62	1,598,360.53	1.33
Inmarsat plc 1.75% 16/Nov/2017	1,500,000	EUR	1,889,373.59	2,107,905.27	1.76
J Sainsbury plc 1.25% 21/Nov/2019	1,000,000	EUR	1,264,381.93 4,910,299.14	1,448,175.45 5,154,441.25	1.21 4.30
Total Bonds - convertibles			101,914,601.74	107,723,288.60	89.79
Equities					
United Kingdom					
Vedanta Resources plc - GDR - Reg **	307,084	EUR	7,313,091.03 7,313,091.03	664,599.54 664,599.54	0.55 0.55
Total Equities			7,313,091.03	664,599.54	0.55
Total Transferable securities and money market instruments admitted to an official exchange listing			109,227,692.77	108,387,888.14	90.34
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
Bonds - convertibles					
Netherlands					
Yandex NV 1.13% 15/Dec/2018	2,000,000	EUR	1,490,079.93 1,490,079.93	1,583,356.35 1,583,356.35	1.32 1.32
Total Bonds - convertibles			1,490,079.93	1,583,356.35	1.32
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			1,490,079.93	1,583,356.35	1.32
Other transferable securities and money market instruments					
Bonds - convertibles					
Jersey - Channel Islands					
Enterprise Funding Limited 3.50% 10/Sep/2020	1,400,000	EUR	1,740,527.66 1,740,527.66	1,668,092.32 1,668,092.32	1.39 1.39
Norway					
Marine Harvest ASA 0.13% 5/Nov/2020	1,300,000	EUR	1,300,000.00 1,300,000.00	1,345,565.00 1,345,565.00	1.12 1.12
Total Bonds - convertibles			3,040,527.66	3,013,657.32	2.51
Total Other transferable securities and money market instruments			3,040,527.66	3,013,657.32	2.51
TOTAL INVESTMENT PORTFOLIO			113,758,300.36	112,984,901.81	94.17

* Defaulted securities

** Illiquid securities

Man Umbrella SICAV

Man Convertibles Europe

Geographical & Economic Portfolio Breakdown as at December 31, 2015

(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
Netherlands	17.35	Real estate	9.83
Germany	14.91	Oil and gas producers	6.89
Jersey - Channel Islands	11.57	Industrials	6.11
Spain	9.89	Iron and steel	6.05
France	8.78	Chemicals	5.28
Luxembourg	5.71	Healthcare services	5.22
United Kingdom	4.85	Electrical equipment	5.20
Switzerland	3.92	Healthcare supplies and equipment	4.47
Italy	3.47	Financial services	4.42
Belgium	2.88	Telecommunication services	3.98
United Arab Emirates	2.36	Lodging	3.30
Finland	1.32	Transportation	3.30
Austria	1.28	Banks	2.89
Mexico	1.28	Software	2.38
Norway	1.12	Investment companies	2.36
Guernsey - Channel Islands	1.11	Apparel	2.10
Bermuda	1.08	IT Consulting and services	1.93
Sweden	0.93	Mining (non precious)	1.86
South Africa	0.36	Machinery	1.80
	94.17	Airlines	1.70
		Leisure and entertainment	1.67
		Retail	1.64
		Insurance	1.62
		Automobile parts and equipment	1.49
		Restaurants	1.39
		Internet software and services	1.32
		Home builders	1.28
		Food services	1.21
		Food	1.12
		Precious metals	0.36
			94.17

Man Convertibles Global

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing					
Mortgage and Asset Backed Securities					
Bermuda					
Rexlot Holdings Limited 4.50% 17/Apr/2019	20,000,000	EUR	2,266,950.81	1,531,808.10	0.26
			2,266,950.81	1,531,808.10	0.26
Total Mortgage and Asset Backed Securities			2,266,950.81	1,531,808.10	0.26
Bonds - convertibles					
Austria					
Steinhoff Finance Holding GmbH 1.25% 11/Aug/2022	5,000,000	EUR	5,109,050.00	5,134,625.00	0.86
			5,109,050.00	5,134,625.00	0.86
Bermuda					
China Lotsynergy Holdings Limited 5.00% 17/Apr/2019	40,000,000	EUR	3,900,071.80	4,157,277.00	0.70
Gulf Keystone Petroleum 6.25% 18/Oct/2017	10,000,000	EUR	6,595,927.01	2,589,938.32	0.43
			10,495,998.81	6,747,215.32	1.13
Cayman Islands					
China Overseas Finance 0.00% 5/Jan/2023	5,400,000	EUR	4,925,883.69	5,062,145.82	0.85
Enn Energy Holdings Limited 0.00% 26/Feb/2018	6,750,000	EUR	5,667,623.54	6,804,774.23	1.14
Kingsoft Corp. 1.25% 11/Apr/2019	32,000,000	EUR	3,666,627.63	3,664,922.37	0.61
Semiconductor Manufacturing International Corp. 0.00% 7/Nov/2018	3,500,000	EUR	3,475,998.49	3,664,802.54	0.61
Tpk Holding Company Limited 0.00% 8/Apr/2020	7,000,000	EUR	6,626,756.93	5,441,319.16	0.91
			24,362,890.28	24,637,964.12	4.12
Finland					
Outokumpu Oyj 3.25% 26/Feb/2020	5,600,000	EUR	6,317,760.75	4,419,632.00	0.74
			6,317,760.75	4,419,632.00	0.74
France					
Orpea 1.75% 1/Jan/2020	80,000	EUR	4,714,034.28	6,212,758.71	1.04
Rallye SA 1.00% 2/Oct/2020	23,000	EUR	2,246,640.85	1,878,487.86	0.32
Total SA 0.50% 2/Dec/2022	8,000,000	EUR	7,237,604.64	7,188,069.59	1.21
			14,198,279.77	15,279,316.16	2.57
Germany					
Adidas AG 0.25% 14/Jun/2019	8,000,000	EUR	9,370,200.00	10,065,880.00	1.69
Aurelius SE & Company 1.00% 1/Dec/2020	3,200,000	EUR	3,200,000.00	3,413,520.00	0.57
Deutsche Post AG 0.60% 6/Dec/2019	6,000,000	EUR	7,860,600.00	7,907,700.00	1.32
Deutsche Wohnen AG 0.88% 8/Sep/2021	4,000,000	EUR	4,013,500.00	5,649,740.00	0.95
Fresenius SE 0.00% 24/Sep/2019	5,000,000	EUR	5,479,500.00	7,094,400.00	1.19
			29,923,800.00	34,131,240.00	5.72
Italy					
Prysmian SpA 1.25% 8/Mar/2018	6,000,000	EUR	6,237,000.00	6,748,380.00	1.13
Telecom Italia SpA 1.13% 26/Mar/2022	6,000,000	EUR	6,006,720.00	6,780,960.00	1.14
			12,243,720.00	13,529,340.00	2.27
Japan					
Asics Corp. 0.00% 1/Mar/2019	530,000,000	EUR	4,236,536.58	4,713,633.16	0.79
Chugoku Electric 0.00% 25/Mar/2020	800,000,000	EUR	6,256,083.72	6,509,942.72	1.09
Joyo Bank Limited 0.00% 24/Apr/2019	4,000,000	EUR	3,794,342.90	3,613,163.95	0.61
Kawasaki Kisen Kaisha Limited 0.00% 26/Sep/2018	700,000,000	EUR	6,757,155.55	5,634,115.23	0.95
Nagoya Railroad Company Limited 0.00% 11/Dec/2024	700,000,000	EUR	5,020,338.08	5,918,772.56	0.99
Sony Corp. 0.00% 30/Sep/2022	1,400,000,000	EUR	10,920,040.50	11,029,587.55	1.85
Teijin Limited 0.00% 12/Dec/2018	600,000,000	EUR	5,222,438.63	5,355,656.42	0.90
Terumo Corp. 0.00% 4/Dec/2019	800,000,000	EUR	6,200,147.18	7,179,260.12	1.20
Unicharm Corp. 0.00% 25/Sep/2020	700,000,000	EUR	5,837,729.18	6,494,006.41	1.09
			54,244,812.32	56,448,138.12	9.47
Jersey - Channel Islands					
Premier Oil Finance Jersey Limited 2.50% 27/Jul/2018	9,000,000	EUR	7,995,991.05	6,068,765.53	1.02
Pt Jersey Limited 0.50% 19/Nov/2019	6,000,000	EUR	6,287,152.50	7,444,230.00	1.26
			14,283,143.55	13,512,995.53	2.28
Luxembourg					
Aperam 0.63% 8/Jul/2021	8,000,000	EUR	6,660,256.87	8,200,644.39	1.38
GBL Verwaltung SA 1.25% 7/Feb/2017	3,000,000	EUR	3,433,725.00	3,189,150.00	0.53
			10,093,981.87	11,389,794.39	1.91
Mexico					
America Movil SAB de CV 0.00% 28/May/2020	10,000,000	EUR	10,043,772.73	10,276,650.00	1.72
			10,043,772.73	10,276,650.00	1.72

Man Umbrella SICAV

Man Convertibles Global

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Netherlands					
Brenntag Finance BV 1.88% 2/Dec/2022	5,750,000	EUR	5,505,129.97	5,559,550.77	0.93
Qiagen NV 0.38% 19/Mar/2019	10,000,000	EUR	7,574,049.76	10,607,106.69	1.78
Siemens Finance NV 1.65% 16/Aug/2019	9,500,000	EUR	9,370,538.85	9,604,681.03	1.61
			22,449,718.58	25,771,338.49	4.32
South Africa					
Impala Platinum Holdings Limited 1.00% 21/Feb/2018	1,400,000	EUR	971,906.02	1,015,273.87	0.17
			971,906.02	1,015,273.87	0.17
Spain					
Acciona SA 3.00% 30/Jan/2019	7,000,000	EUR	8,893,415.00	9,572,815.00	1.61
Caja de Ahorros y Pensiones de Barcelona 1.00% 25/Nov/2017	8,500,000	EUR	9,845,324.53	8,679,180.00	1.46
International Consolidated Airlines Group SA 0.25% 17/Nov/2020	6,000,000	EUR	6,034,500.00	6,134,820.00	1.03
Melia Hotels International SA 4.50% 4/Apr/2018	3,000,000	EUR	3,478,295.46	5,008,470.00	0.84
NH Hoteles SA 4.00% 8/Nov/2018	7,000,000	EUR	7,760,365.00	8,543,465.00	1.44
			36,011,899.99	37,938,750.00	6.38
Sweden					
Elekta AB 2.75% 25/Apr/2017	60,000,000	EUR	8,068,045.26	6,692,058.55	1.12
			8,068,045.26	6,692,058.55	1.12
Taiwan					
Advanced Semiconductor Engineering Inc. 0.00% 5/Sep/2018	5,000,000	EUR	5,639,371.44	5,638,520.67	0.95
			5,639,371.44	5,638,520.67	0.95
United Arab Emirates					
Aabar Investments PJSC 0.50% 27/Mar/2020	9,000,000	EUR	9,238,360.00	8,479,125.00	1.42
			9,238,360.00	8,479,125.00	1.42
United Kingdom					
J Sainsbury plc 1.25% 21/Nov/2019	5,000,000	EUR	6,413,266.82	7,240,877.25	1.21
			6,413,266.82	7,240,877.25	1.21
United States					
Gogo Inc. 3.75% 1/Mar/2020	5,000,000	EUR	4,517,528.02	4,530,866.24	0.76
Intel Corp. 2.95% 15/Dec/2035	7,000,000	EUR	6,008,460.86	8,287,876.28	1.38
			10,525,988.88	12,818,742.52	2.14
Vietnam					
Vingroup JSC 5.00% 3/Apr/2017	4,400,000	EUR	3,842,471.52	5,388,268.43	0.90
			3,842,471.52	5,388,268.43	0.90
Virgin Islands (British)					
Crotona Assets Limited 4.00% 14/Apr/2019	6,100,000	EUR	4,446,671.00	6,460,676.61	1.08
			4,446,671.00	6,460,676.61	1.08
Total Bonds - convertibles			298,924,909.59	312,950,542.03	52.48
Equities					
Hong Kong					
REXLot Holdings Limited *	26,613,091	EUR	2,058,823.60	632,217.09	0.11
			2,058,823.60	632,217.09	0.11
Total Equities			2,058,823.60	632,217.09	0.11
Total Transferable securities and money market instruments admitted to an official exchange listing			303,250,684.00	315,114,567.22	52.85
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
Bonds - convertibles					
Bermuda					
Jazz Investment 1.88% 15/Aug/2021	6,000,000	EUR	4,861,194.01	5,797,072.63	0.97
			4,861,194.01	5,797,072.63	0.97
Cayman Islands					
Ctrip.com International Limited 1.25% 15/Oct/2018	3,000,000	EUR	3,767,200.62	3,709,154.93	0.62
Vipshop Holding Limited 1.50% 15/Mar/2019	5,000,000	EUR	4,932,165.98	4,874,390.13	0.82
			8,699,366.60	8,583,545.06	1.44
Japan					
Maeda Corp. 0.00% 13/Sep/2018	700,000,000	EUR	6,100,067.08	6,283,459.62	1.05
Nihon Unisys Limited 0.00% 20/Jun/2016	440,000,000	EUR	3,557,016.28	4,071,391.04	0.68
			9,657,083.36	10,354,850.66	1.73
Netherlands					
NXP Semiconductor NV 1.00% 1/Dec/2019	6,000,000	EUR	5,583,822.22	6,146,644.57	1.03
Yandex NV 1.13% 15/Dec/2018	10,000,000	EUR	7,412,772.99	7,916,781.74	1.33
			12,996,595.21	14,063,426.31	2.36

Man Umbrella SICAV

Man Convertibles Global

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
United States					
Carriage Services Inc. 2.75% 15/Mar/2021	6,000,000	EUR	4,424,900.70	6,589,947.53	1.11
Cepheid 1.25% 1/Feb/2021	8,000,000	EUR	6,340,570.26	6,591,181.07	1.11
Euronet Worldwide 1.50% 1/Oct/2044	7,000,000	EUR	5,741,274.77	7,736,085.80	1.30
Fireeye Inc. 1.00% 1/Jun/2035	7,500,000	EUR	7,144,951.47	5,907,207.95	0.99
Homeaway Inc. 0.13% 1/Apr/2019	7,000,000	EUR	5,373,182.18	6,468,056.71	1.08
Huron Consulting 1.25% 1/Oct/2019	5,000,000	EUR	4,052,898.48	4,598,453.47	0.77
Iconix Brand Group Inc. 2.50% 1/Jun/2016	5,600,000	EUR	4,510,170.78	4,595,783.85	0.77
Illumina Inc. 0.50% 15/Jun/2021	7,000,000	EUR	5,157,754.08	7,549,212.92	1.27
Interactive Intelligence Group Inc. 1.25% 1/Jun/2020	7,000,000	EUR	6,308,263.91	5,257,764.89	0.88
Invensense Inc. 1.75% 1/Nov/2018	6,000,000	EUR	4,697,342.23	5,219,552.61	0.88
Isis Pharmaceutical 1.00% 15/Nov/2021	7,000,000	EUR	5,610,322.99	7,303,765.07	1.22
Ligand Pharmaceuticals 0.75% 15/Aug/2019	4,000,000	EUR	3,097,201.35	5,710,208.97	0.96
Linkedin Corp. 0.50% 1/Nov/2019	7,000,000	EUR	5,677,254.92	6,770,210.81	1.14
Medidata Solutions Inc. 1.00% 1/Aug/2018	6,000,000	EUR	4,802,819.85	6,020,160.18	1.01
Micron Technology Inc. 3.00% 15/Nov/2043	5,000,000	EUR	5,190,723.72	3,865,322.65	0.65
National Health Investors Inc. 3.25% 1/Apr/2021	7,000,000	EUR	5,769,705.32	6,369,142.96	1.07
Nvidia Corp. 1.00% 1/Dec/2018	7,500,000	EUR	6,007,808.28	11,544,324.77	1.93
On Semiconductor Corp. 1.00% 1/Dec/2020	6,000,000	EUR	5,473,641.18	5,166,224.80	0.87
Priceline Group 0.35% 15/Jun/2020	8,000,000	EUR	5,905,758.72	8,740,458.44	1.48
RWT Holdings 5.63% 15/Nov/2019	7,000,000	EUR	5,702,392.88	5,972,682.50	1.00
Salesforce.com 0.25% 1/Apr/2018	5,000,000	EUR	3,839,950.85	5,963,983.25	1.00
Sandisk Corp. 1.50% 15/Aug/2017	5,000,000	EUR	6,741,931.92	7,249,539.72	1.22
Solarcity Corp. 1.63% 1/Nov/2019	6,000,000	EUR	4,741,135.25	4,454,349.63	0.75
Sunedison Inc. 0.25% 15/Jan/2020	7,000,000	EUR	5,460,545.19	2,629,623.49	0.44
Sunedison Inc. 2.63% 1/Jun/2023	8,000,000	EUR	7,183,483.43	2,820,753.01	0.47
Twitter Inc. 1.00% 15/Sep/2021	12,500,000	EUR	9,868,116.46	9,611,928.10	1.61
Web.Com Group Inc. 1.00% 15/Aug/2018	5,000,000	EUR	3,698,274.10	4,297,546.72	0.72
Whiting Petroleum Corp. 1.25% 1/Apr/2020	7,500,000	EUR	7,071,408.99	4,694,835.68	0.79
Wright Medical Group Inc. 2.00% 15/Feb/2020	11,000,000	EUR	10,085,467.96	10,492,884.10	1.76
Yahoo! Inc. 0.00% 1/Dec/2018	8,000,000	EUR	6,181,420.36	7,226,364.72	1.21
			171,860,672.58	187,417,556.37	31.46
Total Bonds - convertibles			208,074,911.76	226,216,451.03	37.96
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			208,074,911.76	226,216,451.03	37.96
Other transferable securities and money market instruments					
Bonds - convertibles					
Japan					
Shimizu Corp. 0.00% 16/Oct/2020	770,000,000	EUR	6,082,677.52	6,300,202.12	1.06
			6,082,677.52	6,300,202.12	1.06
Norway					
Marine Harvest ASA 0.13% 5/Nov/2020	2,700,000	EUR	2,700,000.00	2,794,635.00	0.47
				2,794,635.00	0.47
United States					
Impax Laboratories Inc. 2.00% 15/Jun/2022	7,000,000	EUR	6,254,188.07	6,369,916.23	1.07
Integrated Development 0.88% 15/Nov/2022	6,000,000	EUR	5,551,984.79	5,792,322.56	0.97
Microchip Technology Inc. 1.63% 15/Feb/2025	6,000,000	EUR	5,449,712.50	5,571,665.29	0.93
Restoration Hardware Holdings 0.00% 15/Jul/2020	7,000,000	EUR	6,326,766.34	5,748,686.37	0.96
			23,582,651.70	23,482,590.45	3.93
Total Bonds - convertibles			32,365,329.22	32,577,427.57	5.46
Total Other transferable securities and money market instruments			32,365,329.22	32,577,427.57	5.46
Total investment in securities			543,690,924.98	573,908,445.82	96.27
Financial Instruments					
Options					
Japan					
Call Toppan Printing Convertible 0.00% 19/Dec/2016	1,500,000,000	EUR	—	1,034,922.76	0.18
Call Takashimaya Co Ltd Conv 0% 13-11/de	500,000,000	EUR	—	244,439.67	0.04
Call Taiyo Yuden Co Ltd Conv 0% 14-27/ja	500,000,000	EUR	—	513,627.48	0.09
Call H.I.S.Co 9603 Jp 30/08/2019 0 30/Aug/2019	500,000,000	EUR	—	607,079.69	0.10
Call Gs Yuasa Corp Conv 0% 14-13/Mar/19	500,000,000	EUR	208,031.48	85,918.33	0.01
Call Advantest Corp Conv 0% 14-14/Mar/19	700,000,000	EUR	—	254,375.66	0.04
			208,031.48	2,740,363.59	0.46

Man Umbrella SICAV

Man Convertibles Global

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Taiwan					
Call Taiwan Glass Convertible 0.00% 10/Sep/2016	4,000,000	EUR	–	–	0.00
10/Sep/2016			–	–	0.00
Thailand					
Call Bangkok Dusit Med Service Bgh Tb 18	340,000,000	EUR	–	973,397.79	0.16
18/Sep/2017			–	973,397.79	0.16
Total Options			208,031.48	3,713,761.38	0.62
Total Financial Instruments			208,031.48	3,713,761.38	0.62
TOTAL INVESTMENT PORTFOLIO			543,898,956.46	577,622,207.20	96.89

* Illiquid securities

Man Umbrella SICAV

Man Convertibles Global

Geographical & Economic Portfolio Breakdown as at December 31, 2015

(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
United States	37.53	Semiconductors	10.24
Japan	12.72	Financial services	6.15
Netherlands	6.68	Media	6.14
Spain	6.38	Software	5.91
Germany	5.72	Industrials	5.57
Cayman Islands	5.56	Internet software and services	5.47
France	2.57	Healthcare supplies and equipment	4.66
Bermuda	2.36	Medical	3.74
Jersey - Channel Islands	2.28	Oil and gas producers	3.45
Italy	2.27	Healthcare services	3.34
Luxembourg	1.91	Real estate	2.92
Mexico	1.72	Telecommunication services	2.86
United Arab Emirates	1.42	Electrical equipment	2.75
United Kingdom	1.21	Apparel	2.48
Sweden	1.12	Lodging	2.43
Virgin Islands (British)	1.08	Transportation	2.27
Taiwan	0.95	Biotechnology	2.18
Vietnam	0.90	Iron and steel	2.12
Austria	0.86	Leisure and entertainment	2.01
Finland	0.74	Electrical utilities	1.84
Norway	0.47	Chemicals	1.83
South Africa	0.17	Investment companies	1.42
Thailand	0.16	Retail	1.32
Hong Kong	0.11	Computers and peripherals	1.22
	96.89	Food services	1.21
		Oil and gas services	1.14
		Consumer goods	1.09
		Pharmaceuticals	1.07
		Airlines	1.03
		Electronic equipment	1.00
		Commercial services	0.95
		Energy - alternate sources	0.91
		Home builders	0.86
		Auto manufacturers	0.77
		Telecommunication equipment	0.76
		Banks	0.61
		Diversified companies	0.53
		Food	0.47
		Precious metals	0.17
			96.89

Man Convertibles America

Statement of Investments
as at December 31, 2015

(expressed in USD)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing					
Bonds – convertibles					
United States					
Intel Corp. 2.95% 15/Dec/2035	700,000	USD	898,134.80	900,312.00	2.09
			898,134.80	900,312.00	2.09
Total Bonds - convertibles			898,134.80	900,312.00	2.09
Equities					
Ireland					
Allergan plc	400	USD	400,000.00	412,072.00	0.96
			400,000.00	412,072.00	0.96
United States					
Anthem Inc.	10,000	USD	502,171.00	460,500.00	1.07
Southwestern Energy Company	18,000	USD	931,708.60	333,900.00	0.78
Stericycle Inc.	1,200	USD	113,127.00	109,872.00	0.26
Sunedison Inc.	200	USD	189,404.36	64,000.00	0.15
T-Mobile US Inc.	18,000	USD	1,032,657.65	1,218,780.00	2.82
			2,769,068.61	2,187,052.00	5.08
Total Equities			3,169,068.61	2,599,124.00	6.04
Total Transferable securities and money market instruments admitted to an official exchange listing			4,067,203.41	3,499,436.00	8.13
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
Bonds - convertibles					
Bermuda					
Jazz Investment 1.88% 15/Aug/2021	200,000	USD	208,997.60	209,912.00	0.49
			208,997.60	209,912.00	0.49
Canada					
Canadian Solar Inc. 4.25% 15/Feb/2019	600,000	USD	599,859.75	556,272.00	1.29
			599,859.75	556,272.00	1.29
Mexico					
Cemex SAB de CV 3.72% 15/Mar/2020	300,000	USD	222,302.10	236,954.70	0.55
			222,302.10	236,954.70	0.55
United States					
Acorda Therapeutics Inc. 1.75% 15/Jun/2021	1,300,000	USD	1,296,168.14	1,500,707.00	3.49
Air Lease Corp. 3.88% 1/Dec/2018	700,000	USD	997,544.40	954,940.00	2.21
Amag Pharmaceuticals Inc. 2.50% 15/Feb/2019	450,000	USD	603,321.00	569,205.00	1.32
BioMarin Pharmaceuticals Inc. 1.50% 15/Oct/2020	1,100,000	USD	1,208,654.72	1,478,191.00	3.43
Bottomline Technologies 1.50% 1/Dec/2017	1,000,000	USD	1,284,081.82	1,131,700.00	2.63
Cepheid 1.25% 1/Feb/2021	800,000	USD	879,459.80	716,000.00	1.66
Chart Industries Inc. 2.00% 1/Aug/2018	1,100,000	USD	1,164,847.21	956,884.50	2.22
Cornerstone Ondem 1.50% 1/Jul/2018	400,000	USD	407,939.60	395,740.40	0.92
Echo Global Logistics Inc. 2.50% 1/May/2020	900,000	USD	899,211.78	791,055.00	1.84
Euronet Worldwide 1.50% 1/Oct/2044	300,000	USD	361,944.30	360,159.00	0.84
Forestar Group Inc. 3.75% 1/Mar/2020	1,000,000	USD	1,087,773.12	805,000.00	1.87
General Cable Corp. FRN 15/Nov/2029	500,000	USD	530,000.00	305,531.67	0.71
Gilead Sciences Inc. 1.63% 1/May/2016	100,000	USD	460,051.51	450,178.00	1.05
Iconix Brand Group Inc. 2.50% 1/Jun/2016	650,000	USD	716,590.13	579,475.00	1.35
Invensense Inc. 1.75% 1/Nov/2018	500,000	USD	504,324.50	472,500.00	1.10
Jarden Corp. 1.88% 15/Sep/2018	400,000	USD	603,129.70	728,512.00	1.69
Medidata Solutions Inc. 1.00% 1/Aug/2018	300,000	USD	318,874.42	326,985.00	0.76
Micron Technology Inc. 3.00% 15/Nov/2043	700,000	USD	814,486.79	587,846.00	1.37
National Health Investors Inc. 3.25% 1/Apr/2021	1,100,000	USD	1,097,819.40	1,087,240.00	2.53
Netsuite Inc. 0.25% 1/Jun/2018	800,000	USD	848,932.00	796,000.00	1.85
Nvidia Corp. 1.00% 1/Dec/2018	1,100,000	USD	1,274,903.65	1,839,288.00	4.27
Palo Alto Networks 0.00% 1/Jul/2019	500,000	USD	821,296.30	829,865.00	1.93
Priceline.Com Inc. 1.00% 15/Mar/2018	800,000	USD	913,446.15	1,141,684.00	2.65
Quidel Corp. 3.25% 15/Dec/2020	1,300,000	USD	1,293,035.71	1,267,411.60	2.94
Redwood Trust Inc. 4.63% 15/Apr/2018	1,400,000	USD	1,427,226.26	1,310,750.00	3.04
Royal Gold Inc. 2.88% 15/Jun/2019	400,000	USD	373,584.00	364,364.00	0.85
Salesforce.com 0.25% 1/Apr/2018	500,000	USD	569,825.25	647,867.50	1.51
Servicenow Inc. 0.00% 1/Nov/2018	900,000	USD	1,042,899.06	1,156,500.00	2.69
Solarcity Corp. 2.75% 1/Nov/2018	1,400,000	USD	1,605,844.91	1,354,320.80	3.15
Spectranetics Corp. 2.63% 1/Jun/2034	1,000,000	USD	1,135,733.95	760,415.00	1.77
Spirit Realty Capital Inc. 3.75% 15/May/2021	1,300,000	USD	1,282,973.31	1,228,435.00	2.85

Man Umbrella SICAV

Man Convertibles America

Statement of Investments as at December 31, 2015

(expressed in USD)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Stillwater Minig Company 1.75% 15/Oct/2032	700,000	USD	694,008.05	666,806.00	1.55
Sunedison Inc. 2.75% 1/Jan/2021	500,000	USD	903,340.40	252,972.50	0.59
Synchronoss Technologies Inc. 0.75% 15/Aug/2019	1,400,000	USD	1,479,507.36	1,424,500.00	3.30
Take-Two Interactive Software Inc. 1.00% 1/Jul/2018	800,000	USD	929,121.86	1,337,592.00	3.10
Tesaro Inc. 3.00% 1/Oct/2021	700,000	USD	743,732.76	1,180,081.00	2.74
Theravance Inc. 2.13% 15/Jan/2023	500,000	USD	710,371.50	379,325.00	0.88
Trulia Inc. 2.75% 15/Dec/2020	200,000	USD	228,193.40	249,720.00	0.58
TTM Technologies Inc. 1.75% 15/Dec/2020	1,000,000	USD	1,009,346.66	897,915.00	2.09
Twitter Inc. 1.00% 15/Sep/2021	900,000	USD	788,715.40	751,783.50	1.75
Web.Com Group Inc. 1.00% 15/Aug/2018	700,000	USD	678,974.96	653,579.50	1.52
Webmd Health Corp. 1.50% 1/Dec/2020	300,000	USD	300,566.63	335,976.00	0.78
Workday Inc. 0.75% 15/Jul/2018	500,000	USD	584,527.75	573,125.00	1.33
XPO Logistics Inc. 4.50% 1/Oct/2017	300,000	USD	505,835.73	512,754.00	1.19
Yahoo! Inc. 0.00% 1/Dec/2018	1,500,000	USD	1,646,127.80	1,471,875.00	3.42
			39,028,293.15	37,582,754.97	87.31
Total Bonds - convertibles			40,059,452.60	38,585,893.67	89.64
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			40,059,452.60	38,585,893.67	89.64
TOTAL INVESTMENT PORTFOLIO			44,126,656.01	42,085,329.67	97.77

Man Umbrella SICAV

Man Convertibles America

Geographical & Economic Portfolio Breakdown as at December 31, 2015

(expressed as a percentage of the net assets)

Geographical breakdown	%
United States	94.48
Canada	1.29
Ireland	0.96
Mexico	0.55
Bermuda	0.49
	97.77

Economic breakdown	%
Software	20.02
Real estate	10.29
Biotechnology	10.17
Semiconductors	8.83
Internet software and services	6.70
Medical	6.37
Energy - alternate sources	4.59
Media	4.00
Pharmaceuticals	3.70
Financial services	3.54
Transportation	3.03
Telecommunication services	2.82
Precious metals	2.40
Industrial goods	2.22
Electronic equipment	2.09
Leisure and entertainment	1.69
Auto manufacturers	1.35
Healthcare services	1.07
Oil and gas producers	0.78
Electrical equipment	0.71
Electrical utilities	0.59
Construction and Building materials	0.55
Environment control and services	0.26
	97.77

Man Umbrella SICAV

Man AHL Trend Alternative⁽¹⁾

Statement of Investments as at December 31, 2015

(expressed in USD)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing					
Structured notes					
United Kingdom					
Credit Suisse 0.00% 25/Sep/2018	9,720,000	USD	18,594,094.67	25,083,636.12	8.47
			18,594,094.67	25,083,636.12	8.47
Total Structured notes			18,594,094.67	25,083,636.12	8.47
Total Transferable securities and money market instruments admitted to an official exchange listing					
			18,594,094.67	25,083,636.12	8.47
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
United States Treasury Bill 0.00% 14/Jan/2016	20,000,000	USD	20,000,000.00	19,999,375.00	6.76
United States Treasury Bill 0.00% 21/Jan/2016	20,000,000	USD	19,998,666.60	19,998,937.40	6.76
United States Treasury Bill 0.00% 28/Jan/2016	20,000,000	USD	19,996,979.20	19,998,366.60	6.75
United States Treasury Bill 0.00% 4/Feb/2016	20,000,000	USD	19,997,127.80	19,998,751.40	6.75
United States Treasury Bill 0.00% 11/Feb/2016	20,000,000	USD	19,996,913.80	19,997,836.20	6.75
United States Treasury Bill 0.00% 18/Feb/2016	13,000,000	USD	12,999,786.79	12,998,415.56	4.39
			112,989,474.19	112,991,682.16	38.16
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			112,989,474.19	112,991,682.16	38.16
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
			112,989,474.19	112,991,682.16	38.16
Other transferable securities and money market instruments					
Bonds					
Switzerland					
Credit Suisse 0.00% 29/Dec/2049	6,929,449	USD	25,458,746.29	25,831,516.83	8.72
			25,458,746.29	25,831,516.83	8.72
Total Bonds			25,458,746.29	25,831,516.83	8.72
Total Other transferable securities and money market instruments			25,458,746.29	25,831,516.83	8.72
TOTAL INVESTMENT PORTFOLIO			157,042,315.15	163,906,835.11	55.35

⁽¹⁾ Formerly known as Man AHL Trend

Man Umbrella SICAV

Man AHL Trend Alternative⁽¹⁾

Geographical & Economic Portfolio Breakdown as at December 31, 2015

(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
United States	38.16	Governments	38.16
Switzerland	8.72	Banks	8.72
United Kingdom	8.47	Financial services	8.47
	55.35		55.35

⁽¹⁾ Formerly known as Man AHL Trend

Man Umbrella SICAV

Man AHL Diversity Alternative⁽¹⁾

Statement of Investments as at December 31, 2015

(expressed in USD)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
Supranationals, Governments and Local Public Authorities, Debt Instruments					
United States					
United States Treasury Bill 0.00% 14/Jan/2016	9,000,000	USD	8,999,852.80	8,999,718.75	10.33
United States Treasury Bill 0.00% 21/Jan/2016	4,500,000	USD	4,499,699.99	4,499,760.92	5.16
United States Treasury Bill 0.00% 28/Jan/2016	4,500,000	USD	4,499,320.32	4,499,632.49	5.16
United States Treasury Bill 0.00% 4/Feb/2016	4,500,000	USD	4,499,353.76	4,499,719.07	5.16
United States Treasury Bill 0.00% 11/Feb/2016	4,500,000	USD	4,499,305.61	4,499,513.15	5.16
United States Treasury Bill 0.00% 18/Feb/2016	7,500,000	USD	7,498,236.83	7,499,085.90	8.60
United States Treasury Bill 0.00% 25/Feb/2016	5,000,000	USD	4,998,036.45	4,999,404.15	5.73
			39,493,805.76	39,496,834.43	45.30
Total Supranationals, Governments and Local Public Authorities, Debt Instruments			39,493,805.76	39,496,834.43	45.30
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			39,493,805.76	39,496,834.43	45.30
TOTAL INVESTMENT PORTFOLIO			39,493,805.76	39,496,834.43	45.30

⁽¹⁾ Formerly known as Man AHL Diversity

Man Umbrella SICAV

Man AHL Diversity Alternative⁽¹⁾

Geographical & Economic Portfolio Breakdown as at December 31, 2015

(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
United States	45.30	Governments	45.30
	45.30		45.30

⁽¹⁾ Formerly known as Man AHL Diversity

Man Umbrella SICAV

Man GLG Multi-Strategy Alternative⁽¹⁾

Statement of Investments as at December 31, 2015

(expressed in USD)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Undertakings for collective investments in transferable securities					
Funds					
Ireland					
GLG Investments IV plc - GLG Cred-EQ Alternative *	196,111	USD	19,750,000.00	18,785,499.42	7.80
GLG Investments PLC - GLG Global Convertible UCITS *	224,814	USD	30,449,083.90	32,256,366.97	13.41
GLG Investments plc - GLG Japan Corealpha Equity *	98,966	USD	15,417,468.83	16,535,205.03	6.87
GLG Investments VI plc - GLG Alpha Select Alternative *	179,744	USD	17,998,117.49	19,331,452.35	8.03
GLG Investments VI plc - GLG European Equity Alternative *	405,963	USD	43,267,568.64	46,344,708.22	19.25
Man AHL Directional Equities Alternative DN USD Cap *	96,593	USD	9,500,000.04	9,128,085.56	3.79
Man AHL Multi Strategy Alternative *	214,733	USD	22,000,000.00	21,578,504.40	8.97
Man GLG European Mid-Cap Equity Alternative *	136,410	USD	13,900,000.00	14,534,476.87	6.04
Man GLG Numeric Market Neutral Alternative *	149,729	USD	15,000,000.02	15,065,749.19	6.26
			187,282,238.92	193,560,048.01	80.42
Luxembourg					
Man Umbrella SICAV - Man AHL Trend Alternative *	196,538	USD	20,164,847.11	22,118,366.40	9.19
			20,164,847.11	22,118,366.40	9.19
Total Funds			207,447,086.03	215,678,414.41	89.61
Total Undertakings for collective investments in transferable securities			207,447,086.03	215,678,414.41	89.61
TOTAL INVESTMENT PORTFOLIO			207,447,086.03	215,678,414.41	89.61

⁽¹⁾ Formerly known as GLG Multi-Strategy

* Related party funds

Man Umbrella SICAV

Man GLG Multi-Strategy Alternative⁽¹⁾

Geographical & Economic Portfolio Breakdown as at December 31, 2015

(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
Ireland	80.42	Open-ended Funds	89.61
Luxembourg	9.19		89.61
	89.61		

⁽¹⁾ Formerly known as GLG Multi-Strategy

Man GLG Flexible Bond⁽¹⁾

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Transferable securities and money market instruments admitted to an official exchange listing					
Bonds					
Belgium					
Ethias SA 5.00% 14/Jan/2026	3,000,000	EUR	2,400,000.00	2,495,715.00	0.60
KBC Groep NV FRN 29/Mar/2049	1,300,000	EUR	1,283,713.37	1,301,456.00	0.31
			3,683,713.37	3,797,171.00	0.91
Canada					
Enertainment One Limited 6.88% 15/Dec/2022	550,000	EUR	762,958.90	745,625.02	0.18
First Quantum Mineral 7.25% 15/May/2022	615,000	EUR	470,642.43	349,564.35	0.08
VRX Escrow Corp. 4.50% 15/May/2023	1,500,000	EUR	1,502,816.08	1,314,682.50	0.31
			2,736,417.41	2,409,871.87	0.57
Cayman Islands					
Kaisa Group Holdings Limited 9.00% 6/Jun/2019	425,000	EUR	309,075.87	266,361.50	0.06
UPCB Finance IV Limited 4.00% 15/Jan/2027	2,385,000	EUR	2,385,000.00	2,250,164.03	0.54
			2,694,075.87	2,516,525.53	0.60
France					
Arkema SA FRN 29/Oct/2049	5,900,000	EUR	6,010,137.80	5,845,720.00	1.40
BNP Paribas SA FRN 29/Dec/2049	5,900,000	EUR	6,046,725.36	6,057,530.00	1.45
BPCE SA 5.25% 16/Apr/2029	2,200,000	EUR	3,337,210.83	3,129,032.62	0.75
CMA CGM SA 7.75% 15/Jan/2021	645,000	EUR	641,775.00	563,607.45	0.13
Credit Agricole SA FRN 29/Sep/2049	1,500,000	EUR	1,382,010.36	1,360,425.30	0.33
Credit Agricole SA FRN 29/Jan/2049	1,800,000	EUR	1,710,082.23	1,696,097.76	0.41
Credit Logement SA FRN 29/Mar/2049	11,500,000	EUR	9,848,705.00	9,399,525.00	2.26
Crown European Holdings SA 3.38% 15/May/2025	1,000,000	EUR	993,940.00	937,700.00	0.22
Electricite de France FRN 29/Dec/2049	2,250,000	EUR	1,972,026.78	1,974,285.42	0.47
Electricite de France FRN 22/Jul/2049	1,400,000	EUR	1,794,225.80	1,768,919.43	0.42
Financiere Quick SAS FRN 15/Apr/2019	400,000	EUR	400,000.00	337,176.00	0.08
Novalis SAS 3.00% 30/Apr/2022	880,000	EUR	880,000.00	865,607.60	0.21
Numericable Group SA 5.63% 15/May/2024	1,250,000	EUR	1,286,860.80	1,270,075.00	0.30
Orange SA FRN 29/Oct/2049	2,090,000	EUR	2,953,558.12	2,810,575.81	0.67
Scor SE FRN 8/Jun/2046	1,600,000	EUR	1,584,048.00	1,561,408.00	0.37
			40,841,306.08	39,577,685.39	9.47
Germany					
Aareal Bank AG 7.63% 29/Nov/2049	1,200,000	EUR	1,200,454.69	1,205,850.00	0.29
Rapid Holding GmbH 6.63% 15/Nov/2020	1,250,000	EUR	1,248,597.64	1,291,743.75	0.31
			2,449,052.33	2,497,593.75	0.60
Ireland					
Allied Irish Banks FRN 26/Nov/2025	1,500,000	EUR	1,498,140.00	1,511,347.50	0.36
Allied Irish Banks FRN 29/Dec/2049	1,000,000	EUR	1,000,000.00	1,014,725.00	0.24
Pgh Capital Limited 6.63% 18/Dec/2025	3,520,000	EUR	4,569,627.39	4,797,814.20	1.15
			7,067,767.39	7,323,886.70	1.75
Italy					
Assicurazioni Generali SpA FRN 29/Jun/2049	900,000	EUR	1,117,617.05	1,221,927.04	0.29
Enel SpA FRN 24/Sep/2073	8,792,000	EUR	8,642,870.39	9,246,856.30	2.22
Indesit Company SpA 4.50% 26/Apr/2018	1,480,000	EUR	1,570,786.30	1,594,862.80	0.38
Unicredit SpA FRN 3/Apr/2049	6,505,000	EUR	5,951,117.36	5,691,740.27	1.36
			17,282,391.10	17,755,386.41	4.25
Japan					
Fukoku Mutual Life Insurance FRN 29/Dec/2049	1,300,000	EUR	1,193,591.34	1,200,701.92	0.29
Sumitomo Mitsui Financial Group 4.44% 2/Apr/2024	250,000	EUR	212,152.09	236,143.33	0.06
			1,405,743.43	1,436,845.25	0.35
Jersey - Channel Islands					
Cpuk Finance Limited 7.24% 28/Feb/2042	2,809,000	EUR	4,968,368.66	4,689,886.59	1.12
			4,968,368.66	4,689,886.59	1.12
Luxembourg					
Alpha Trains Finance SA 2.06% 30/Jun/2030	3,750,000	EUR	3,750,000.00	3,339,637.50	0.80
Alice SA 7.25% 15/May/2022	1,660,000	EUR	1,692,162.50	1,556,963.80	0.38
Contourglobal Power 7.13% 1/Jun/2019	750,000	EUR	696,100.43	659,348.25	0.16
Galapagos SA FRN 15/Jun/2021	2,400,000	EUR	2,403,713.20	2,293,848.00	0.55
Garfunkelux Holdco 8.50% 1/Nov/2022	1,230,000	EUR	1,676,981.82	1,689,968.41	0.40
Matterhorn Telecom SA 3.88% 1/May/2022	1,500,000	EUR	1,494,300.00	1,371,045.00	0.33
Puma International Financing 6.75% 1/Feb/2021	1,210,000	EUR	884,596.67	1,099,180.80	0.26
Topaz Marine SA 8.63% 1/Nov/2018	1,200,000	EUR	913,985.92	1,026,263.46	0.25
Wind Acquisition Finance SA FRN 15/Jul/2020	2,750,000	EUR	2,754,306.25	2,738,188.75	0.66
			16,266,146.79	15,774,443.97	3.79

Man Umbrella SICAV

Man GLG Flexible Bond⁽¹⁾

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Marshall Islands					
Drill Rigs Holdings Inc. 6.50% 1/Oct/2017	3,125,000	EUR	2,380,345.18	1,686,156.57	0.40
			2,380,345.18	1,686,156.57	0.40
Mexico					
Cemex SAB de CV 4.38% 5/Mar/2023	1,000,000	EUR	996,112.50	908,220.00	0.22
Cemex SAB de CV 6.13% 5/May/2025	1,550,000	EUR	1,445,913.56	1,228,442.42	0.29
			2,442,026.06	2,136,662.42	0.51
Netherlands					
Achmea BV FRN 29/Dec/2049	830,000	EUR	864,586.00	772,389.70	0.18
Darling Global Finance BV 4.75% 30/May/2022	2,000,000	EUR	2,000,000.00	1,943,490.00	0.47
Gas Natural Fenosa Finance BV FRN 29/Dec/2049	8,700,000	EUR	8,451,034.70	7,572,784.50	1.81
Gas Natural Fenosa Finance BV FRN 29/Nov/2049	900,000	EUR	904,218.75	861,466.50	0.21
ING Groep NV FRN 29/Dec/2049	1,000,000	EUR	936,504.96	922,328.09	0.22
ING Groep NV FRN 29/Dec/2049	5,100,000	EUR	4,638,464.48	4,609,976.53	1.10
Koninklijke KPN NV FRN 29/Mar/2049	1,700,000	EUR	1,843,346.43	1,810,262.00	0.43
NN Group NV FRN 8/Apr/2044	3,050,000	EUR	3,143,265.61	3,170,795.25	0.76
Rabobank 4.63% 23/May/2029	3,742,000	EUR	5,107,482.72	5,153,460.10	1.23
Rabobank 5.25% 14/Sep/2027	3,040,000	EUR	4,578,414.87	4,465,396.24	1.07
Repsol International Finance BV FRN 25/Mar/2075	2,610,000	EUR	2,495,109.12	2,056,379.85	0.50
Selecta Group BV 6.50% 15/Jun/2020	770,000	EUR	637,356.92	685,456.63	0.16
Telefonica Europe BV FRN 29/Dec/2049	2,100,000	EUR	2,149,117.83	2,074,579.50	0.50
Telefonica Europe BV FRN 31/Mar/2049	4,500,000	EUR	4,786,576.96	4,535,235.00	1.08
Volkswagen International Finance NV FRN 29/Dec/2049	750,000	EUR	717,735.00	650,028.75	0.16
Volkswagen International Finance NV FRN 29/Dec/2049	3,000,000	EUR	2,531,562.50	2,519,250.00	0.60
Volkswagen International Finance NV FRN 29/Mar/2049	3,800,000	EUR	3,592,000.00	3,690,161.00	0.88
Volkswagen International Finance NV FRN 29/Sep/2049	450,000	EUR	449,437.50	460,986.75	0.11
Vonovia Finance BV FRN 29/Dec/2049	2,100,000	EUR	2,112,637.09	2,047,563.00	0.49
			51,938,851.44	50,001,989.39	11.96
Norway					
Norwegian Energy Company AS 6.50% 6/Mar/2018 *	1,060,406	EUR	129,121.74	79,955.89	0.02
			129,121.74	79,955.89	0.02
Spain					
Banco Bilbao Vizcaya Argentaria SA FRN 29/Dec/2049	4,400,000	EUR	4,496,979.59	4,314,882.00	1.03
			4,496,979.59	4,314,882.00	1.03
Sweden					
Dannemora Mineral AB 11.75% 22/Mar/2016 *	250,000	EUR	172,583.73	1,173.71	0.00
Skandinaviska Enskilda Banken AB FRN 29/Nov/2049	1,600,000	EUR	1,289,341.22	1,452,490.10	0.35
Svenska Handelsbanken AB FRN 29/Dec/2049	3,600,000	EUR	3,168,595.69	3,213,405.14	0.77
Swedbank AB FRN 29/Dec/2049	2,000,000	EUR	1,758,628.27	1,842,327.17	0.44
Volvo Treasury AB FRN 10/Mar/2078	5,900,000	EUR	5,998,134.18	5,694,060.50	1.37
			12,387,283.09	12,203,456.62	2.93
Switzerland					
Credit Suisse Group AG FRN 29/Dec/2049	3,000,000		2,630,930.51	2,764,650.65	0.66
UBS Group FRN 29/Dec/2049	5,000,000	EUR	5,149,485.29	5,253,625.00	1.26
UBS Group FRN 29/Dec/2049	3,200,000	EUR	2,896,320.77	2,916,792.78	0.70
			10,676,736.57	10,935,068.43	2.62
United Kingdom					
Aviva plc FRN 29/Nov/2049	445,000	EUR	550,658.35	622,475.60	0.15
Barclays Bank plc FRN 29/Jun/2049	5,507,000	EUR	5,075,690.16	5,022,533.05	1.20
Barclays plc FRN 29/Dec/2049	5,111,000	EUR	5,255,734.30	5,187,383.90	1.24
Barclays plc FRN 29/Dec/2049	800,000	EUR	1,138,338.15	1,085,462.68	0.26
Bibby Offshore Services 7.50% 15/Jun/2021	1,850,000	EUR	2,111,936.25	1,782,167.31	0.43
Care UK Health & Social Care plc FRN 15/Jul/2019	391,000	EUR	510,609.46	487,612.09	0.12
Coventry Building Society FRN 31/Dec/2049	2,350,000	EUR	2,935,471.56	3,093,672.85	0.74
Esure Group 6.75% 19/Dec/2024	2,000,000	EUR	2,548,078.20	2,537,393.78	0.61
International Game Tech 6.25% 15/Feb/2022	1,400,000	EUR	1,245,356.56	1,214,673.66	0.29
John Lewis plc 4.25% 18/Dec/2034	2,500,000	EUR	3,414,928.57	3,321,364.22	0.80
Johnston Press Bond plc 8.63% 1/Jun/2019	1,000,000	EUR	1,301,260.53	1,134,060.83	0.27

Man Umbrella SICAV

Man GLG Flexible Bond⁽¹⁾

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
United Kingdom (continued)					
KCA Deutag UK Finance 7.25% 15/May/2021	1,020,000	EUR	726,260.15	645,539.91	0.15
Legal & General FRN 27/Oct/2045	2,700,000	EUR	3,691,417.16	3,686,387.64	0.88
Liverpool Victoria Friendly Society FRN 22/May/2043	1,680,000	EUR	2,422,530.44	2,253,178.32	0.54
Lloyds Banking Group plc FRN 30/Apr/2049	4,450,000	EUR	4,285,321.22	4,383,555.19	1.05
Lloyds Banking Group plc FRN 29/Dec/2049	2,200,000	EUR	2,974,704.52	3,134,375.73	0.75
Nationwide Building Society FRN 29/Jun/2049	525,000	EUR	631,432.98	921,776.01	0.22
New Look Secured Issuer plc 6.50% 1/Jul/2022	1,185,000	EUR	1,622,059.14	1,602,407.18	0.38
Old Mutual plc 7.88% 3/Nov/2025	400,000	EUR	558,222.80	545,995.82	0.13
Pension Insurance 6.50% 3/Jul/2024	5,100,000	EUR	6,561,445.88	6,750,464.43	1.62
Premier Foods plc FRN 16/Mar/2020	1,100,000	EUR	1,348,059.40	1,407,842.30	0.34
RI Finance Bonds No3 6.13% 13/Nov/2028	1,820,000	EUR	2,578,144.66	2,514,148.26	0.60
RI Finance FRN 30/Nov/2043	1,195,000	EUR	1,462,548.68	1,674,145.45	0.40
Rothsay Life 8.00% 30/Oct/2025	4,600,000	EUR	6,352,126.20	6,456,018.10	1.55
Royal Bank of Scotland FRN 29/Oct/2049	2,400,000	EUR	2,612,250.00	2,532,600.00	0.61
Royal Bank of Scotland FRN 29/Mar/2049	4,900,000	EUR	4,794,338.81	4,722,277.46	1.13
Scottish Widows plc 5.50% 16/Jun/2023	1,130,000	EUR	1,453,524.94	1,603,712.25	0.38
Virgin Media Secured Finance plc 4.88% 15/Jan/2027	2,360,000	EUR	3,281,900.96	2,951,040.85	0.71
			73,444,350.03	73,274,264.87	17.55
United States					
Ball Corp. 4.38% 15/Dec/2023	1,080,000	EUR	1,080,000.00	1,113,204.60	0.27
Berkshire Hathaway Inc. 1.63% 16/Mar/2035	1,200,000	EUR	1,225,690.75	1,010,352.00	0.24
Coca-Cola Enterprises Inc. 1.88% 18/Mar/2030	5,900,000	EUR	5,831,303.33	5,238,551.00	1.25
Enova International Inc. 9.75% 1/Jun/2021	830,000	EUR	601,345.85	553,944.58	0.13
L Brands Inc. 5.63% 15/Oct/2023	1,100,000	EUR	1,108,678.80	1,082,952.68	0.26
Rain CII Carbon LLC 8.50% 15/Jan/2021	1,500,000	EUR	1,493,409.50	1,136,872.50	0.27
			11,340,428.23	10,135,877.36	2.42
Total Bonds			268,631,104.36	262,547,610.01	62.85
Equities					
United States					
Hercules Offshore Inc.	16,700	EUR	754,671.19	33,360.03	0.01
			754,671.19	33,360.03	0.01
Total Equities			754,671.19	33,360.03	0.01
Collateralized debt obligations, loans and assimilated instruments					
Ireland					
Richmond Park Limited FRN 14/Jan/2027	400,000	EUR	398,920.00	398,320.00	0.10
			398,920.00	398,320.00	0.10
Total Collateralized debt obligations, loans and assimilated instruments			398,920.00	398,320.00	0.10
Total Transferable securities and money market instruments admitted to an official exchange listing			269,784,695.55	262,979,290.04	62.96
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
Bonds					
Japan					
Meiji Yasuda Life Insurance Company FRN 20/Oct/2045	1,300,000	EUR	1,141,702.89	1,228,346.22	0.29
			1,141,702.89	1,228,346.22	0.29
Nigeria					
Sea Trucks Group Limited 9.00% 26/Mar/2018	1,248,000	EUR	886,131.75	716,138.08	0.17
			886,131.75	716,138.08	0.17
Singapore					
Deep Drilling 1 Pte Limited 12.00% 21/Dec/2017 *	288,889	EUR	228,067.37	252,617.65	0.06
			228,067.37	252,617.65	0.06
United States					
Cemex Finance LLC 6.00% 1/Apr/2024	1,550,000	EUR	1,450,693.22	1,231,731.34	0.30
DFC Finance Corp. 10.50% 15/Jun/2020	1,320,000	EUR	967,812.89	723,004.69	0.17
			2,418,506.11	1,954,736.03	0.47
Total Bonds			4,674,408.12	4,151,837.98	0.99
Bonds - convertibles					
United States					
Prospect Capital Corp. 4.75% 15/Apr/2020	2,265,000	EUR	1,819,521.41	1,816,259.78	0.43
			1,819,521.41	1,816,259.78	0.43
Total Bonds - convertibles			1,819,521.41	1,816,259.78	0.43
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			6,493,929.53	5,968,097.76	1.42
Other transferable securities and money market instruments					

Man Umbrella SICAV

Man GLG Flexible Bond⁽¹⁾

Statement of Investments as at December 31, 2015

(expressed in EUR)

Description	Face Value/ Quantity	Currency	Cost	Market Value	% of Net Assets
Bonds					
Italy					
Intesa Sanpaolo SpA FRN 29/Dec/2049	1,800,000	EUR	1,603,920.86	1,683,322.29	0.40
			1,603,920.86	1,683,322.29	0.40
United Kingdom					
Iona Energy Company 12.50% 27/Sep/2018	947,088	EUR	685,000.44	169,923.09	0.05
			685,000.44	169,923.09	0.05
Total Bonds			2,288,921.30	1,853,245.38	0.45
Warrants Equity					
Canada					
Iona Energy Inc. - Wts *	134,756	EUR	—	—	0.00
			—	—	0.00
Total Warrants Equity			—	—	0.00
Total Other transferable securities and money market instruments			2,288,921.30	1,853,245.38	0.45
Total investment in securities			278,567,546.38	270,800,633.18	64.83
Financial Instruments					
Transferable securities and money market instruments admitted to an official exchange listing					
Options					
United States					
Put Swaption Rec 2.3% Pay Us3m 19Jan2016 19/Jan/2016	215,000,000	EUR	2,631,947.30	2,159,698.05	0.52
Put Swaption Rec Us3m Pay 1.8% 19Jan2016 19/Jan/2016	(215,000,000)	EUR	(595,207.07)	(13,260.60)	0.00
Put Swaption Rec 2% Pay Us3m 26/Jul/16 2 25/Jul/2016	375,000,000	EUR	3,830,702.45	3,380,626.90	0.80
Put Swaption Rec Us3m Pay 1.5% 25/Jul/16 25/Jul/2016	(375,000,000)	EUR	(1,307,293.56)	(855,081.45)	(0.20)
			4,560,149.12	4,671,982.90	1.12
Total Options			4,560,149.12	4,671,982.90	1.12
Total Transferable securities and money market instruments admitted to an official exchange listing			4,560,149.12	4,671,982.90	1.12
TOTAL INVESTMENT PORTFOLIO			283,127,695.50	275,472,616.08	65.95

⁽¹⁾ Formerly known as GLG Flexible Bond Fund

* Illiquid securities

Man Umbrella SICAV

Man GLG Flexible Bond⁽¹⁾

Geographical & Economic Portfolio Breakdown as at December 31, 2015

(expressed as a percentage of the net assets)

Geographical breakdown	%	Economic breakdown	%
United Kingdom	17.60	Banks	19.08
Netherlands	11.96	Insurance	11.03
France	9.47	Financial services	6.04
Italy	4.65	Electrical utilities	5.29
United States	4.45	Telecommunication services	4.92
Luxembourg	3.79	Auto manufacturers	3.12
Sweden	2.93	Chemicals	1.67
Switzerland	2.62	Retail	1.52
Ireland	1.85	Oil and gas producers	1.44
Jersey - Channel Islands	1.12	Leisure and entertainment	1.41
Spain	1.03	Beverages	1.25
Belgium	0.91	Transportation	1.18
Japan	0.64	Engineering and construction	0.96
Cayman Islands	0.60	Construction and Building materials	0.81
Germany	0.60	Machinery	0.71
Canada	0.57	Media	0.68
Mexico	0.51	Oil and gas services	0.60
Marshall Islands	0.40	Real estate	0.55
Nigeria	0.17	Packaging and containers	0.49
Singapore	0.06	Food	0.47
Norway	0.02	Investment companies	0.43
	65.95	Home furnishings	0.38
		Food services	0.34
		Electrical equipment	0.31
		Pharmaceuticals	0.31
		Publishing and printing	0.27
		Diversified companies	0.21
		Commercial services	0.18
		Healthcare services	0.12
		Mortgage and Asset Backed Securities	0.10
		Commercial papers and other short term instruments	0.08
			65.95

⁽¹⁾ Formerly known as GLG Flexible Bond Fund

Man Umbrella SICAV

Notes to the Financial Statements For the year ended December 31, 2015

Note 1 – General

Man Umbrella SICAV (the 'Fund') is a public limited company, which was incorporated in Luxembourg on December 13, 1995 for an unlimited duration as an investment company with variable capital (société d'investissement à capital variable or 'SICAV').

The Fund is set up in accordance with Part I of the Luxembourg Law of December 17, 2010, as amended, on undertakings for collective investment (the 'Law of December 17, 2010'). The Fund is an undertaking for collective investment in transferable securities ('UCITS') pursuant to EU Directive 2009/65/EC of July 13, 2009, as amended. As a formerly self-managed SICAV, the Fund satisfied the requirements of Article 27 of the Luxembourg Law of 20 December 2002 on undertakings for collective investment, as amended (the 'Law of December 20, 2002'). The Law of December 20, 2002 was replaced by the Law of December 17, 2010, as amended, as of July 1, 2011. With effect of March 31, 2009, the Fund has delegated its investment management, administration and marketing functions to a management company. As of December 10, 2009, the name of the Fund was changed from RMF Umbrella SICAV into Man Umbrella SICAV. The Fund's Board of Directors intends to offer Fund shares for sale in a number of European Union member states and in Switzerland, in addition to Luxembourg.

The Articles of Incorporation set out the legal basis on which the Fund operates. The Luxembourg Law of August 10, 1915 on Commercial Companies (the 'Law of August 10, 1915') and the Law of December 17, 2010, as amended, together with any amending enactments thereto, shall also apply. The Articles of Incorporation were first published in Mémorial C, Recueil des Sociétés et Associations (the Luxembourg Official Gazette) on January 17, 1996. The Articles of Incorporation were last changed on October 12, 2011. A notice of the depositation of the effective Articles of Incorporation was published in the Mémorial C, Recueil des Sociétés et Associations on December 14, 2011. The changes were made to the Articles of Incorporation of the Fund on October 12, 2011 in order to comply with the provisions of Part I of the Law of December 17, 2010, as amended, and the requirements of EU Directive 2009/65/EC of July 13, 2009.

The following Sub-Funds have been established to date:

- Man Umbrella SICAV – Man Convertibles Far East
- Man Umbrella SICAV – Man Convertibles Japan
- Man Umbrella SICAV – Man Convertibles Europe
- Man Umbrella SICAV – Man Convertibles Global
- Man Umbrella SICAV – Man Convertibles America
- Man Umbrella SICAV – Man AHL Trend Alternative ¹
- Man Umbrella SICAV – Man AHL Diversity Alternative ²
- Man Umbrella SICAV – Man GLG Multi-Strategy Alternative ³
- Man Umbrella SICAV – Man GLG Flexible Bond ⁴

The Shares are registered shares. All Shares are evidenced in a global certificate. No provision is made in principle for delivery of actual securities.

The investment objective of the Man Umbrella SICAV – Man Convertibles Far East (the 'Sub-Fund') is to increase the value of investments in equity-related securities, while providing maximum possible capital security to investors. In order to achieve this objective, at least two-thirds of the assets of the Sub-Fund shall be invested in convertible bonds, exchangeable bonds, convertible notes, warrant bonds, notes with warrants on transferable securities, mandatory convertible bonds and convertible preference shares issued by issuers the registered office of which is located in or which maintain the bulk of their production or generate a substantial part of their turnover in the Asia-Pacific region (including Oceania and the Indian subcontinent).

¹ Formerly known as Man AHL Trend (see Note 16)

² Formerly known as Man AHL Diversity (see Note 16)

³ Formerly known as GLG Multi-Strategy (see Note 16)

⁴ Formerly known as GLG Flexible Bond Fund (see Note 16)

Man Umbrella SICAV

Notes to the Financial Statements
For the year ended December 31, 2015

Note 1 – General (continued)

The investment objective of Man Umbrella SICAV – Man Convertibles Japan (the ‘Sub-Fund’) is to increase the value of investments in equity-related securities, while providing maximum possible capital security to investors. In order to achieve this objective, at least two-thirds of the assets of the Sub-Fund shall be invested in convertible bonds, exchangeable bonds, convertible notes, warrant bonds, notes with warrants on transferable securities, mandatory convertible bonds, convertible preference shares issued by issuers the registered office of which is located in or which maintain the bulk of their production or generate a substantial part of their turnover in Japan. The investment objective of Man Umbrella SICAV – Man Convertibles Europe (the ‘Sub-Fund’) is to increase the value of investments in equity-related securities, while providing maximum possible capital security to investors. In order to achieve this objective, at least two-thirds of the assets of the Sub-Fund shall be invested in convertible bonds, exchangeable bonds, convertible notes, warrant bonds, notes with warrants on transferable securities, mandatory convertible bonds and convertible preference shares issued by issuers the registered office of which is located in or which maintain the bulk of their production or generate a substantial part of their turnover in a European and Monetary Union member state or any other European country. The investment objective of Man Umbrella SICAV – Man Convertibles Global (the ‘Sub-Fund’) is to increase the value of investments in equity-related securities, while providing maximum possible capital security to investors. In order to achieve this objective, at least two-thirds of the assets of the Sub-Fund shall be invested globally in convertible bonds, exchangeable bonds, convertible notes, warrant bonds, notes with warrants on transferable securities, mandatory convertible bonds and convertible preference shares.

The investment objective of Man Umbrella SICAV – Man Convertibles America (the ‘Sub-Fund’) is to increase the value of investments in equity-related securities, while providing maximum possible capital security to investors. In order to achieve this objective, at least two-thirds of the assets of the Sub-Fund shall be invested in convertible bonds, exchangeable bonds, convertible notes, warrant bonds, notes with warrants on transferable securities, mandatory convertible bonds and convertible preference shares issued by issuers the registered office of which is located in or which maintain the bulk of their production or generate a substantial part of their turnover in North, Central and South America.

The Man Umbrella SICAV – Man AHL Trend Alternative (the ‘Sub-Fund’) seeks to achieve medium-term capital growth while restricting the associated risks, by trading a diversified portfolio of Investments using the AHL Diversified Programme (the ‘AHL Diversified Programme’, as further described). The Sub-Fund aims to perform independently of traditional stock and bond investments thereby providing valuable diversification benefits and enhancing the risk/reward profile of a traditional investment portfolio. AHL manages the AHL Diversified Programme which employs sophisticated computerised processes primarily to identify trends and other opportunities in markets around the world. A stable and finely tuned trading and implementation infrastructure is then employed to capitalise on these trading opportunities. This process is quantitative and primarily directional in nature, and is underpinned by rigorous risk control, ongoing research, diversification and the constant quest for efficiency.

The Man Umbrella SICAV – Man AHL Diversity Alternative (the ‘Sub-Fund’) seeks to achieve medium-term capital growth targeting double digit annualised returns while restricting the associated risks, by trading a diversified portfolio of Investments. The Sub-Fund aims to perform independently of traditional stock and bond investments thereby providing valuable diversification benefits and enhancing the risk/reward profile of a traditional investment portfolio. In order to achieve its investment objective, the Sub-Fund employs a systematic, statistically based investment approach that is predominantly designed to identify and capitalise on upward and downward price trends across global markets. The Sub-Fund currently invests in over 100 international markets across a broad range of sectors.

Man Umbrella SICAV

Notes to the Financial Statements
For the year ended December 31, 2015

Note 1 – General (continued)

The investment objective of the Man Umbrella SICAV – Man GLG Multi-Strategy Alternative (the 'Sub-Fund') is to provide shareholders of each Share Class with consistent long-term capital appreciation. In order to achieve its investment objective, the Sub-Fund will invest in a diversified portfolio of UCITS and non-UCITS of which a majority invest in alternative investment strategies (each a "Target Fund" and "Target Funds" shall be construed accordingly). The Sub-Fund may invest up to 20% of its net assets in any Target Fund and up to 100% of its net assets in aggregate in Target Funds, provided that investments in non-UCITS do in aggregate not exceed 30% of the Sub-Funds' net assets. Notwithstanding the foregoing, the Sub-Fund primarily focuses on investments in UCITS. The Sub-Fund may also invest in other Sub-Funds of the Fund.

The investment objective of the Man Umbrella SICAV – Man GLG Flexible Bond (the 'Sub-Fund') is to achieve an above average level of return, through income and capital appreciation, investing primarily in: debt securities, global currencies, money market instruments, time deposits, and any associated derivatives.

To achieve the investment objective the Sub-Fund may invest either directly or indirectly in fixed and floating rate securities (such as government or corporate bonds), convertible bonds and convertible preference shares, index-linked securities, Derivatives (including credit Derivatives, interest rate Derivatives and foreign exchange derivative contracts), time deposits and money market instruments, globally. There may be occasions, in exceptional market conditions or where the Investment Manager is of the opinion that there are inappropriate or insufficient investment opportunities in the above securities, where the Sub-Fund may have significant holdings of cash and cash equivalents such as, but without limitation, liquid government debt instruments and money market instruments.

Note 2 - Significant accounting policies

The financial statements are prepared in accordance with accounting principles generally accepted in Luxembourg for investment funds. The principal accounting policies adopted in the preparation of these financial statements are set out below:

a) Calculation of the net asset value of shares

The net asset value of shares is calculated by dividing the net Sub-Fund Assets of the Sub-Fund concerned by the total number of Sub-Fund shares.

Net asset values are determined on any applicable valuation day. The actual calculation and publication of the net asset values take place on the next bank business day after such valuation day.

b) Valuation of investments

Securities listed on an official stock exchange are valued at the mid price (debt securities) or at the last available price. If a security is listed on several stock exchanges, the mid price or the last available price on the stock exchange which is the main market for this security is authoritative.

Securities not listed on an official stock exchange, but which are traded on another regulated market which is recognised, open to the public and operated correctly ('Regulated Market'), are valued at the last available price on that market.

Units in undertakings for collective investment are valued at their last quoted redemption price.

If the securities are not listed or traded on a stock exchange or other regulated market or if the prices are not fair market prices, these securities and other legally permissible assets are valued on the basis of a prudent assessment of their reasonably foreseeable sales price.

Notes to the Financial Statements For the year ended December 31, 2015

Note 2 - Significant accounting policies (continued)

Cash and cash equivalents are valued at their nominal value plus accrued interest. Fixed term deposits with an original maturity of less than 12 months and more than 90 days may be valued at the relevant yield price, provided that a corresponding agreement between the financial institution which has custody of the fixed-term deposits and the Fund, stipulates that these fixed-term deposits are callable at any time and that if they are called their realisation value will correspond to this yield price.

c) Valuation of future contracts, forward foreign exchange contracts, options and swaps

Future contracts

Outstanding futures contracts, if any, are valued at the closing date at last available market price of the instruments. The futures contracts not traded on an official exchange or other regulated market are determined by the Board of Directors.

The unrealised gain and loss on futures contracts is included in the Statement of Net Assets and margin accounts are included in 'Margin paid'.

The realised gain/(loss) on futures contracts is disclosed in the Statement of Changes in Net Assets under the line 'Net realised profit/(loss) on future contracts'.

Forward foreign exchange contracts

Unrealised gains and losses on outstanding forward foreign exchange contracts are valued by reference to the forward rate of exchange applicable to the outstanding life of the contract and are included in the Statement of Net Assets.

The realised gain/(loss) on forward foreign exchange contracts is disclosed in the Statement of Changes in Net Assets under the line 'Net realised profit/(loss) on forward foreign exchange'.

Options

Outstanding options, if any, are valued at the close of business market price or the last available market price of the instruments.

The market value of options is included in the Statement of Net Assets under the line 'Options at market value'.

The realised gain/(loss) on options is disclosed in the Statement of Changes in Net Assets under the line 'Net realised profit/(loss) on sale of options'.

Swaps

Outstanding swaps are valued by using the counterparty valuation based on Close of Business data and are reconciled to an independent valuation provider. The valuations represent estimated values based on a calculation model using Close of Business market data. The realised gain/(loss) on swap contracts are included in the Statement of Changes in Net Assets under the line 'Net realised profit/(loss) on swap'.

d) Net profit/loss realised from sales of securities

Profits or losses realised from sales of securities are calculated on the basis of the average acquisition price of the securities sold.

e) Sub-Fund currency

The combined figures of the Fund are expressed in EUR ('Reference Currency').

Notes to the Financial Statements For the year ended December 31, 2015

Note 2 - Significant accounting policies (continued)

Exchange rates as at December 31, 2015

1 EUR =	1.493093	AUD	1 EUR =	4.664033	MYR
1 EUR =	4.297668	BRL	1 EUR =	9.615231	NOK
1 EUR =	1.508978	CAD	1 EUR =	1.586766	NZD
1 EUR =	1.087386	CHF	1 EUR =	3.705864	PEN
1 EUR =	769.879518	CLP	1 EUR =	51.115189	PHP
1 EUR =	7.135866	CNH	1 EUR =	4.289742	PLN
1 EUR =	7.053988	CNY	1 EUR =	4.521502	RON
1 EUR =	3,448.571429	COP	1 EUR =	79.338300	RUB
1 EUR =	27.021716	CZK	1 EUR =	9.158124	SEK
1 EUR =	0.737024	GBP	1 EUR =	1.541081	SGD
1 EUR =	8.418972	HKD	1 EUR =	39.091007	THB
1 EUR =	316.005353	HUF	1 EUR =	3.170744	TRY
1 EUR =	4.226848	ILS	1 EUR =	35.681908	TWD
1 EUR =	71.864250	INR	1 EUR =	1.086300	USD
1 EUR =	130.676419	JPY	1 EUR =	24,688.636364	VND
1 EUR =	1,273.744196	KRW	1 EUR =	16.832726	ZAR
1 EUR =	18.761658	MXN			

Note 3 - Issue and redemption of Shares

Shares are issued and redeemed through the paying and sales agents for the Fund stated in the Prospectus, based on a written subscription/redemption application which must be sent to the Registrar and Transfer Agent of the Fund. Subscription and redemption applications, which must be received by the Registrar and Transfer Agent no later than 12:00 PM (Luxembourg time) on a valuation date are settled, at the issue/redemption price on the next valuation date. Subscription/redemption applications received by the Registrar and Transfer Agent after 12:00 PM (Luxembourg time) are settled at the issue/redemption price of the next valuation date.

The issue price for the Sub-Funds is the Share value calculated plus a sales fee of up to 5% of the Net Asset value, levied on behalf of the Distribution Agents.

Redemption applications shall be settled at the net asset value per Share (the 'redemption price') on the valuation day as of which the redemption is to be effected, which, unless otherwise provided for in the relevant Appendix of a particular Sub-Fund, shall be calculated and published on the next bank business day, provided that they are received by the Registrar and Transfer Agent no later than 12:00 PM (Luxembourg time) (the 'Cut-off Time') on such valuation day.

Any redemption applications received after the Cut-off Time shall be settled at the redemption price applying on the next following applicable valuation day, which, unless otherwise provided for in the relevant Appendix of a particular Sub-Fund, shall be calculated and published on the next bank business day. Details about the redemption price are set out in the relevant Appendix of each Sub-Fund. Payments shall be made by cheque sent to the address specified by the shareholder, or by bank transfer to an account designated by the shareholder. Any charges payable in respect of such transaction shall be chargeable to the shareholder and no liability shall accrue to the Fund in respect of any payments so made.

Note 4 - Custodian bank

Citibank International Limited, Luxembourg Branch (hereinafter referred to as the 'Custodian') was appointed as custodian of the assets of the Fund under the terms of an agreement signed on July 1, 2012 with an indefinite duration.

The Custodian, in its capacity as custodian of the assets of the Fund, is entitled to receive from the Fund a fee, expressed in percentage, and calculated on the average of net assets of the month and payable monthly in arrears, of up to 0.03% p.a.

Notes to the Financial Statements For the year ended December 31, 2015

Note 5 - Subscription tax

Under Luxembourg law and in line with standard administration practice, the Fund is not liable to income and net worth tax. Moreover, subject to the information regarding the Savings Directive on the taxation of savings income, no withholding tax shall be payable on any distributions of income by the Fund in Luxembourg. However, the Fund is liable in Luxembourg to pay tax on the net assets attributable to the Sub-Fund concerned at an annual rate of 0.05% ('taxe d'abonnement'). The taxe d'abonnement is payable quarterly on the value of assets attributable to the Sub-Funds at the end of the relevant calendar quarter. For share classes being reserved for institutional investors, a reduced annual tax rate of 0.01% of the Net Assets of the relevant share class applies. Such tax is payable quarterly and calculated on the net assets of the relevant share class.

Notes to the Financial Statements For the year ended December 31, 2015

Note 6 - Management and performance fees

The Investment Managers shall be paid the following management fees p.a. from the Net Sub-Fund Assets of the following Sub-Funds:

– Man Umbrella SICAV – Man Convertibles Far East:

Man Convertibles Far East D EUR Acc 1.50%
Man Convertibles Far East D H CHF Acc 1.50%
Man Convertibles Far East I H CHF Acc 0.75%
Man Convertibles Far East D H USD Acc⁽⁵⁾ 1.50%

– Man Umbrella SICAV – Man Convertibles Japan:

Man Convertibles Japan D EUR Acc 1.50%

– Man Umbrella SICAV – Man Convertibles Europe:

Man Convertibles Europe D EUR Acc 1.50%
Man Convertibles Europe I EUR Acc 0.75%
Man Convertibles Europe D H CHF Acc 1.50%

– Man Umbrella SICAV – Man Convertibles Global:

Man Convertibles Global D EUR Acc 1.50%
Man Convertibles Global I EUR Acc 0.75%
Man Convertibles Global I EUR Inc 0.75%
Man Convertibles Global I H CHF Acc 0.75%
Man Convertibles Global D H CHF Acc 1.50%
Man Convertibles Global D H USD Acc 1.50%
Man Convertibles Global I H USD Acc 0.75%
Man Convertibles Global DR EUR Acc⁽⁶⁾ 0.75%
Man Convertibles Global DR H CHF Acc⁽⁷⁾ 0.75%
Man Convertibles Global DR H USD Acc⁽⁸⁾ 0.75%

– Man Umbrella SICAV – Man Convertibles America:

Man Convertibles America D USD Acc 1.50%
Man Convertibles America I USD Acc 0.75%
Man Convertibles America I H CHF Acc 0.75%

– Man Umbrella SICAV – Man AHL Trend Alternative⁽¹⁾:

Man AHL Trend Alternative DNY H EUR Acc up to 2.50%
Man AHL Trend Alternative IN H EUR Acc up to 1.50%
Man AHL Trend Alternative DNY USD Acc up to 2.50%
Man AHL Trend Alternative IN USD Acc up to 1.50%
Man AHL Trend Alternative DNY H CHF Acc up to 2.50%
Man AHL Trend Alternative DNY H GBP Acc up to 2.50%
Man AHL Trend Alternative DNY H SGD Acc up to 2.50%
Man AHL Trend Alternative DN H CHF Acc⁽⁹⁾ up to 2.00%
Man AHL Trend Alternative IN H CHF Acc⁽¹⁰⁾ up to 1.50%
Man AHL Trend Alternative IN H CAD Acc⁽¹¹⁾ up to 1.50%

– Man Umbrella SICAV – Man AHL Diversity Alternative⁽²⁾:

Man AHL Diversity Alternative DN H GBP Acc up to 1.75%
Man AHL Diversity Alternative DNR H GBP Acc up to 1.00%
Man AHL Diversity Alternative IN H EUR Acc⁽¹²⁾ up to 1.00%
Man AHL Diversity Alternative IN H JPY Acc⁽¹³⁾ up to 1.00%

– Man Umbrella SICAV – Man GLG Multi-Strategy Alternative⁽³⁾

No management fee is charged.

⁽¹⁾ Formerly known as Man AHL Trend

⁽²⁾ Formerly known as Man AHL Diversity

⁽³⁾ Formerly known as GLG Multi-Strategy

⁽⁵⁾ The share class was launched on June 10, 2015

⁽⁶⁾ The share class was launched on March 10, 2015

⁽⁷⁾ The share class was launched on March 10, 2015

⁽⁸⁾ The share class was launched on March 10, 2015

⁽⁹⁾ The share class was launched on April 2, 2015

⁽¹⁰⁾ The share class was launched on January 7, 2015

⁽¹¹⁾ The share class was launched on July 24, 2015

⁽¹²⁾ The share class was launched on October 26, 2015

⁽¹³⁾ The share class was launched on July 17, 2015

Notes to the Financial Statements For the year ended December 31, 2015

Note 6 - Management and performance fees (continued)

– Man Umbrella SICAV – Man GLG Flexible Bond⁽⁴⁾
Man GLG Flexible Bond D EUR Acc up to 1.25%
Man GLG Flexible Bond D H USD Acc up to 1.25%
Man GLG Flexible Bond I EUR Acc up to 0.60%
Man GLG Flexible Bond I H GBP Acc up to 0.60%
Man GLG Flexible Bond I H CHF Acc up to 0.60%
Man GLG Flexible Bond I H USD Acc up to 0.60%
Man GLG Flexible Bond I EUR Inc up to 0.60%
Man GLG Flexible Bond I H GBP Inc up to 0.60%
Man GLG Flexible Bond I H CHF Inc up to 0.60%
Man GLG Flexible Bond I H USD Inc up to 0.60%
Man GLG Flexible Bond D H USD Div up to 1.75%
Man GLG Flexible Bond D H CHF Acc up to 1.25%
Man GLG Flexible Bond D H USD Inc up to 1.25%
Man GLG Flexible Bond DY EUR Acc up to 1.60%
Man GLG Flexible Bond I H NOK Acc⁽¹⁴⁾ up to 0.60%
Man GLG Flexible Bond I H JPY Acc⁽¹⁵⁾ up to 0.60%
Man GLG Flexible Bond DY H USD Acc⁽¹⁶⁾ up to 1.60%

In addition, the Investment Managers shall be paid the following performance fees:

The Investment Managers of each Sub-Fund named below receive a performance fee based on the appreciation in the value of the Sub-Funds net assets and accordingly the performance fee will increase with regard to unrealised appreciation, as well as realised gains.

Accordingly, the performance fee may be paid on unrealised gains which may subsequently never be realised. The performance fee may create an incentive for the Investment Manager to make investments for the Sub-Fund which are riskier than would be the case in the absence of the performance fee.

Man AHL Trend Alternative

A weekly performance fee (the 'Performance Fee') will be calculated and accrued as at each valuation day at a rate of up to 20% of the Net New Appreciation attributable to each Share Class. The Performance Fee period is the period from the last time a Performance Fee was payable up to and including the first valuation day of each calendar week (the 'Performance Fee Day').

'Net New Appreciation' means the amount, if any, by which the net asset value of each share class (prior to the reduction of any accrued Performance Fee but after the reduction of any Performance Fees payable due to shareholder redemptions) at the end of the relevant Performance Fee period exceeds the High Water Mark (as defined below).

⁽⁴⁾ Formerly known as GLG Flexible Bond Fund

⁽¹⁴⁾ The share class was launched on February 16, 2015

⁽¹⁵⁾ The share class was launched on April 8, 2015

⁽¹⁶⁾ The share class was launched on April 23, 2015

Notes to the Financial Statements For the year ended December 31, 2015

Note 6 - Management and performance fees (continued)

'High Water Mark', calculated as at each valuation day, means the net asset value of each share class as of the most recent Performance Fee Day where a Performance Fee was paid by such relevant share class. The High Water Mark for each share class will be reduced pro rata by the amount of redemptions, dividends and distributions and then increased by the amount of any subscriptions on each valuation day within the relevant performance fee period. For the purpose of calculating the Performance Fee, the net asset value of each share class will be calculated prior to reduction for any accrued Performance Fee. The Central Administrative agent (in consultation with the Investment Manager) may also make related adjustments to the High Water Mark for the purpose of determining the High Water Mark to account for any other changes caused by subscriptions, redemptions, dividends, distributions, and other similar events.

Calculated and accrued on each valuation day but payable weekly, performance fees are liabilities in the relevant Share Class' accounts and incorporated into the official net asset value of the relevant Share Class. If a shareholder redeems Shares part way through the relevant Performance Fee period, a pro rata portion of the accrued performance fee liability at the immediately preceding valuation day shall become immediately due and payable.

If the appointment of the Investment Manager is terminated during a Performance Fee period, any accrued Performance Fees on the final valuation day will be calculated and paid as if the final valuation day was the end of the relevant Performance Fee period.

Please note that the Performance Fees payable by each of the Sub-Fund's share classes shareholder may not correspond to the performance of the relevant share class. This is because the Sub-Fund is not calculating the Performance Fees using an equalisation or series accounting methodology. As a result, daily dealing in the Sub-Fund's share classes may have a positive or negative impact on the Performance Fee borne by shareholders.

Any Performance Fees payable in respect of Performance Fee periods are paid annually in arrears to Man Investments AG who will forward a significant part of it to the Investment Manager for its services.

Man AHL Diversity Alternative

An annual performance fee (the 'Performance Fee') will be calculated and accrued as at each valuation day at a rate of up to 15% of the Net New Appreciation attributable to each Share Class. The Performance Fee period is the period from the last time a Performance Fee was paid up to and including the last valuation day in the Fund's accounting year (the 'Performance Fee Day'). The performance will be calculated and accrued daily but payable annually following the end of each accounting year.

'Net New Appreciation' means the amount, if any, by which the Net Asset Value of each Share Class (prior to the reduction of any accrued Performance Fee but after the reduction of any Performance Fees payable due to shareholder redemptions) at the end of the relevant Performance Fee period exceeds the High Water Mark (as defined below).

'High Water Mark', calculated as at each valuation day, means the Net Asset Value of each Share Class as of the most recent Performance Fee Day where a Performance Fee was paid by such relevant Share Class. The High Water Mark for each share class will be reduced pro rata by the amount of redemptions, dividends and distributions and then increased by the amount of any subscriptions on each valuation day within the relevant performance fee period. For the purpose of calculating the Performance Fee, the Net Asset Value of each Share Class will be calculated prior to reduction for any accrued Performance Fee. The Central Administrative Agent (in consultation with the Investment Manager) may also make related adjustments to the High Water Mark for the purpose of determining the High Water Mark to account for any other changes caused by subscriptions, redemptions, dividends, distributions, and other similar events.

Notes to the Financial Statements For the year ended December 31, 2015

Note 6 - Management and performance fees (continued)

Calculated and accrued on each valuation day but payable weekly, performance fees are liabilities in the relevant Share Class' accounts and incorporated into the official Net Asset Value of the relevant Share Class. If a shareholder redeems Shares part way through the relevant Performance Fee period, a pro rata portion of the accrued performance fee liability at the immediately preceding valuation day shall become immediately due and payable.

If the appointment of the Investment Manager is terminated during a Performance Fee period, any accrued Performance Fees on the final valuation day will be calculated and paid as if the final valuation day was the end of the relevant Performance Fee period.

Please note that the Performance Fees payable by each of the Sub-fund's Share Classes shareholder may not correspond to the performance of the relevant Share Class. This is because the Sub-fund is not calculating the Performance Fees using an equalisation or series accounting methodology. As a result, daily dealing in the Sub-fund's Share Classes may have a positive or negative impact on the Performance Fee borne by shareholders.

Any Performance Fees payable in respect of Performance Fee periods are paid annually in arrears to Man Investments (CH) AG who will forward a significant part of it to the Investment Manager for its services.

Note 7 - Taxes and expenses payable

	Man Convertibles Far East EUR	Man Convertibles Japan EUR	Man Convertibles Europe EUR
Subscription tax (Note 5)	21,018.62	5,798.95	25,934.86
Administration fees, Domiciliary fees, custodian fees, paying and transfer agent expenses	70,266.53	27,347.38	50,605.22
Professional fees	7,385.37	410.65	4,999.36
Other expenses	37,531.51	4,422.91	36,769.85
Total	136,202.03	37,979.89	118,309.29

	Man Convertibles Global EUR	Man Convertibles America USD	Man AHL Trend Alternative USD
Subscription tax (Note 5)	57,592.27	10,138.96	41,299.52
Administration fees, Domiciliary fees, custodian fees, paying and transfer agent expenses	228,308.10	35,360.09	103,405.69
Professional fees	49,149.56	753.12	25,490.99
Other expenses	236,461.83	348.51	50,595.97
Total	571,511.76	46,600.68	220,792.17

	Man AHL Diversity Alternative USD	Man GLG Multi- Strategy Alternative USD	Man GLG Flexible Bond EUR
Subscription tax (Note 5)	8,090.70	47,802.29	49,435.24
Administration fees, Domiciliary fees, custodian fees, paying and transfer agent expenses	(9,895.87)	89,734.40	149,439.70
Professional fees	4,960.33	5,425.83	38,163.89
Other expenses	4,038.47	(63,235.24)	84,585.39
Total	7,193.63	79,727.28	321,624.22

Note 8 - Transaction costs

The transaction costs related to purchases and sales of financial instruments are included in the Transactions Costs in the Statement of Changes in Net Assets.

The transaction costs mainly relate to brokerage fees.

Note 9 – Other charges

The other charges includes Key Investor Information Documents ("KIIDs") fee, regulatory fee, listing fee, paying agent fee, advisory fee, director fee, Lux VAT paid, Tax agent fee, CSSF fee and compliance reporting fee.

Notes to the Financial Statements For the year ended December 31, 2015

Note 10 – Administration subsidy

The Investment Manager shall pay to Man GLG Multi-Strategy Alternative an amount in US Dollar at the end of each calendar month equal to the administration costs in the respect of the relevant month as calculated by the administrator minus 1/12th of 0.40% of the average net asset value of the shares of the Sub-Fund during this month, subject to a minimum of zero.

If the calculation is a negative figure, the Fund and the Management Company agree that the client service fee that is payable at the end of each calendar month by the Fund on behalf of the Sub-Fund shall equal to 1/12th of 0.40% of the average net asset value of the shares of the Sub-Fund during the relevant month minus the administration costs in respect of this month as calculated by the administrator.

Note 11 – Cross investment in sub funds

As at December 31, 2015, the Man GLG Multi-Strategy Alternative Sub-Fund invested in shares of the Sub-Fund Man AHL Trend Alternative. The value of the shares held amounts to EUR 20,361,195.25 (USD 22,118,366.40) and represents 7.47% of the net assets of the Sub-Fund Man AHL Trend Alternative.

The impact of the cross investment transactions has been eliminated from the combined Statement of Net Assets and Statement of Changes in Net Assets.

Note 12 - Outstanding forward foreign exchange contracts

Man Convertibles Far East

	Purchases		Sales	Maturity	Counterparty	Commitments (in EUR)	Unrealised profit (in EUR)
EUR	10,193.69	CHF	11,052.00	22-Jan-16	Citibank London	10,193.69	25.57
EUR	5,136.64	CHF	5,554.00	29-Jan-16	Citibank London	5,136.64	26.08
EUR	10,599.49	CHF	11,485.53	29-Jan-16	Citibank London	10,599.49	30.99
EUR	7,254.05	CHF	7,839.60	29-Jan-16	Citibank London	7,254.05	40.37
EUR	16,941.12	CHF	18,336.78	29-Jan-16	Citibank London	16,941.12	68.38
EUR	44,468.91	CHF	48,226.98	29-Jan-16	Citibank London	44,468.91	92.51
EUR	19,410.77	CHF	20,979.80	29-Jan-16	Citibank London	19,410.77	106.02
EUR	38,227.34	CHF	41,422.88	29-Jan-16	Citibank London	38,227.34	111.75
EUR	48,193.45	CHF	52,218.04	29-Jan-16	Citibank London	48,193.45	144.61
EUR	30,360.64	CHF	32,827.50	29-Jan-16	Citibank London	30,360.64	154.12
EUR	36,170.77	CHF	39,090.00	29-Jan-16	Citibank London	36,170.77	201.75
EUR	44,809.46	CHF	48,449.83	29-Jan-16	Citibank London	44,809.46	227.92
EUR	36,328.52	CHF	39,177.00	29-Jan-16	Citibank London	36,328.52	279.40
EUR	83,607.00	CHF	90,489.95	29-Jan-16	Citibank London	83,607.00	341.92
EUR	78,447.42	CHF	84,851.00	29-Jan-16	Citibank London	78,447.42	371.04
EUR	135,712.44	CHF	147,045.65	29-Jan-16	Citibank London	135,712.44	407.24
EUR	146,910.38	SGD	225,979.46	22-Jan-16	Citibank London	146,910.38	470.45
EUR	146,988.36	SGD	225,979.46	22-Jan-16	Citibank London	146,988.36	548.53
EUR	277,784.79	CHF	300,610.09	29-Jan-16	Citibank London	277,784.79	1,175.88
EUR	150,838.65	CHF	162,407.97	29-Jan-16	Citibank London	150,838.65	1,397.16
EUR	12,581,047.22	SGD	19,411,398.40	22-Jan-16	Citibank London	12,581,047.22	1,959.31
EUR	781,295.42	CHF	845,493.68	29-Jan-16	Citibank London	781,295.42	3,307.30
EUR	1,339,746.82	SGD	2,049,826.03	22-Jan-16	Citibank London	1,339,746.82	11,421.60
EUR	3,339,338.94	USD	3,614,433.68	22-Jan-16	Citibank London	3,339,338.94	13,916.22
USD	9,111,340.58	TWD	299,999,999.94	22-Jan-16	Citibank London	8,387,499.38	14,735.18
USD	6,099,792.61	TWD	200,000,000.10	22-Jan-16	Citibank London	5,615,200.78	33,455.79
Unrealised profit on forward foreign exchange contracts							85,017.09

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Notes to the Financial Statements For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

Man Convertibles Far East

	Purchases		Sales	Maturity	Counterparty	Commitments (in EUR)	Unrealised (loss) (in EUR)
EUR	78,548,175.86	USD	85,972,785.09	22-Jan-16	Citibank London	78,548,175.86	(550,697.70)
CHF	75,857,942.49	EUR	70,168,602.07	29-Jan-16	Citibank London	69,761,742.83	(367,445.53)
EUR	32,770,466.48	HKD	277,857,835.94	22-Jan-16	Citibank London	32,770,466.48	(222,107.34)
CHF	27,064,510.81	EUR	25,034,674.38	29-Jan-16	Citibank London	24,889,515.60	(131,096.80)
EUR	2,082,445.09	USD	2,280,985.40	22-Jan-16	Citibank London	2,082,445.09	(16,166.11)
USD	3,929,727.23	MYR	17,000,000.00	22-Jan-16	Citibank London	3,617,534.04	(11,467.67)
EUR	1,524,286.25	USD	1,666,137.85	22-Jan-16	Citibank London	1,524,286.25	(8,635.23)
EUR	335,291.06	HKD	2,842,902.72	22-Jan-16	Citibank London	335,291.06	(2,272.49)
USD	95,389.22	EUR	89,590.14	29-Jan-16	Citibank London	87,811.12	(1,843.80)
EUR	1,417,607.19	HKD	11,947,465.81	22-Jan-16	Citibank London	1,417,607.19	(1,020.57)
EUR	888,473.08	USD	966,250.01	22-Jan-16	Citibank London	888,473.08	(517.72)
CHF	86,567.50	EUR	80,051.17	29-Jan-16	Citibank London	79,610.64	(395.55)
CHF	32,827.49	EUR	30,351.65	6-Jan-16	Citibank London	30,189.36	(159.37)
CHF	26,448.00	EUR	24,472.87	29-Jan-16	Citibank London	24,322.55	(136.58)
CHF	19,500.25	EUR	18,076.07	29-Jan-16	Citibank London	17,933.14	(132.79)
CHF	39,432.00	EUR	36,415.02	29-Jan-16	Citibank London	36,263.11	(131.42)
CHF	27,725.00	EUR	25,620.93	29-Jan-16	Citibank London	25,496.93	(109.60)
EUR	62,609.65	CHF	68,129.57	29-Jan-16	Citibank London	62,609.65	(80.16)
EUR	27,043.47	CHF	29,420.16	29-Jan-16	Citibank London	27,043.47	(27.65)
CHF	5,554.00	EUR	5,135.12	6-Jan-16	Citibank London	5,107.66	(26.96)
EUR	853.33	USD	936.53	29-Jan-16	Citibank London	853.33	(8.17)
CHF	86,567.50	EUR	79,660.02	29-Jan-16	Citibank London	79,610.64	(4.40)
EUR	19,924.79	CHF	21,656.25	29-Jan-16	Citibank London	19,924.79	(2.35)
EUR	163.95	USD	179.09	29-Jan-16	Citibank London	163.95	(0.79)
Unrealised loss on forward foreign exchange contracts							(1,314,486.75)

Man Convertibles Japan

	Purchases		Sales	Maturity	Counterparty	Commitments (in EUR)	Unrealised profit (in EUR)
JPY	20,000,001.00	EUR	150,275.61	22-Jan-16	Citibank London	153,049.81	2,766.00
JPY	20,000,000.00	EUR	149,133.31	22-Jan-16	Citibank London	153,049.80	3,908.29
Unrealised profit on forward foreign exchange contracts							6,674.29

Man Convertibles Japan

	Purchases		Sales	Maturity	Counterparty	Commitments (in EUR)	Unrealised (loss) (in EUR)
EUR	21,123,561.69	JPY	2,833,242,071.00	22-Jan-16	Citibank London	21,123,561.69	(556,664.91)
EUR	1,246,282.26	USD	1,364,084.60	22-Jan-16	Citibank London	1,246,282.26	(8,737.63)
EUR	399,456.29	JPY	52,750,001.00	22-Jan-16	Citibank London	399,456.29	(4,191.19)
EUR	399,662.39	JPY	52,750,000.00	22-Jan-16	Citibank London	399,662.39	(3,985.08)
Unrealised loss on forward foreign exchange contracts							(573,578.81)

Man Convertibles Europe

	Purchases		Sales	Maturity	Counterparty	Commitments (in EUR)	Unrealised profit (in EUR)
EUR	922.62	CHF	1,000.00	29-Jan-16	Citibank London	922.62	2.46
EUR	508.33	CHF	549.36	29-Jan-16	Citibank London	508.33	2.83
CHF	33,883.21	EUR	31,174.17	29-Jan-16	Citibank London	31,160.24	3.68
CHF	63,274.49	EUR	58,147.94	29-Jan-16	Citibank London	58,189.54	74.47
EUR	20,353.61	CHF	22,030.40	29-Jan-16	Citibank London	20,353.61	82.15
EUR	41,423.63	CHF	44,882.88	29-Jan-16	Citibank London	41,423.63	124.30
EUR	44,888.09	CHF	48,583.50	29-Jan-16	Citibank London	44,888.09	183.58
EUR	39,368.34	CHF	42,550.60	29-Jan-16	Citibank London	39,368.34	215.02
EUR	90,039.77	CHF	97,527.30	29-Jan-16	Citibank London	90,039.77	299.25
EUR	119,612.73	CHF	129,200.89	29-Jan-16	Citibank London	119,612.73	727.32
USD	1,000,000.00	EUR	914,279.86	22-Jan-16	Citibank London	920,556.02	5,762.06
EUR	1,362,789.27	CHF	1,470,937.50	22-Jan-16	Citibank London	1,362,789.27	9,486.00
SEK	10,312,152.83	EUR	1,115,780.27	22-Jan-16	Citibank London	1,126,011.49	10,342.50
EUR	2,893,045.76	CHF	3,131,884.05	22-Jan-16	Citibank London	2,893,045.76	11,629.26
USD	1,000,000.00	EUR	906,017.04	22-Jan-16	Citibank London	920,556.02	14,024.88
USD	3,722,256.95	EUR	3,385,377.99	22-Jan-16	Citibank London	3,426,546.03	39,254.43
EUR	16,128,165.39	GBP	11,733,224.19	22-Jan-16	Citibank London	16,128,165.39	216,412.97
Unrealised profit on forward foreign exchange contracts							308,627.16

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

Man Convertibles Europe

	Purchases		Sales	Maturity	Counterparty	Commitments (in EUR)	Unrealised (loss) (in EUR)
EUR	21,912,557.28	USD	23,983,797.93	22-Jan-16	Citibank London	21,912,557.28	(153,627.94)
CHF	9,402,116.05	EUR	8,696,958.00	29-Jan-16	Citibank London	8,646,530.35	(45,542.57)
GBP	1,000,000.00	EUR	1,384,849.74	22-Jan-16	Citibank London	737,023.96	(28,712.74)
EUR	2,727,443.19	USD	2,993,527.09	22-Jan-16	Citibank London	2,727,443.19	(26,742.14)
EUR	1,955,018.14	SEK	18,096,429.91	22-Jan-16	Citibank London	1,955,018.14	(21,172.53)
EUR	1,806,469.32	USD	1,977,222.22	22-Jan-16	Citibank London	1,806,469.32	(12,665.07)
CHF	625,559.85	EUR	577,301.49	29-Jan-16	Citibank London	575,287.75	(1,688.71)
EUR	416,744.52	CHF	453,901.04	29-Jan-16	Citibank London	416,744.52	(914.82)
CHF	100,678.13	EUR	93,381.05	29-Jan-16	Citibank London	92,587.30	(741.44)
EUR	510,025.94	USD	554,673.61	22-Jan-16	Citibank London	510,025.94	(297.20)
CHF	16,367.00	EUR	15,144.72	29-Jan-16	Citibank London	15,051.69	(84.52)
CHF	16,862.40	EUR	15,593.09	29-Jan-16	Citibank London	15,507.28	(77.05)
CHF	1,000.00	EUR	922.36	5-Jan-16	Citibank London	919.64	(2.65)
CHF	16,862.40	EUR	15,516.90	29-Jan-16	Citibank London	15,507.28	(0.86)
Unrealised loss on forward foreign exchange contracts							(292,270.24)

Man Convertibles Global

	Purchases		Sales	Maturity	Counterparty	Commitments (in EUR)	Unrealised profit (in EUR)
EUR	270.12	CHF	292.30	29-Jan-16	Citibank London	270.12	1.16
CHF	10,975.05	EUR	10,097.57	29-Jan-16	Citibank London	10,093.06	1.19
EUR	665.33	CHF	721.35	22-Jan-16	Citibank London	665.33	1.67
USD	2,030.55	EUR	1,865.68	29-Jan-16	Citibank London	1,869.24	2.18
EUR	1,083.58	CHF	1,174.16	29-Jan-16	Citibank London	1,083.58	3.16
EUR	1,479.88	CHF	1,604.00	29-Jan-16	Citibank London	1,479.88	3.95
EUR	1,306.36	CHF	1,413.00	29-Jan-16	Citibank London	1,306.36	6.18
EUR	1,193.89	CHF	1,290.25	29-Jan-16	Citibank London	1,193.89	6.66
CHF	5,729.10	EUR	5,264.92	29-Jan-16	Citibank London	5,268.69	6.75
EUR	4,332.13	CHF	4,698.24	29-Jan-16	Citibank London	4,332.13	9.01
EUR	2,140.13	CHF	2,314.00	29-Jan-16	Citibank London	2,140.13	10.88
EUR	3,362.21	CHF	3,639.00	29-Jan-16	Citibank London	3,362.21	13.76
EUR	5,655.01	USD	6,127.24	29-Jan-16	Citibank London	5,655.01	18.71
EUR	4,615.99	CHF	4,996.00	29-Jan-16	Citibank London	4,615.99	18.88
EUR	5,343.03	CHF	5,783.20	29-Jan-16	Citibank London	5,343.03	21.57
EUR	5,491.49	CHF	5,937.62	29-Jan-16	Citibank London	5,491.49	27.94
USD	5,800.30	EUR	5,299.02	29-Jan-16	Citibank London	5,339.50	36.54
EUR	13,611.59	CHF	14,748.28	29-Jan-16	Citibank London	13,611.59	40.84
EUR	10,401.42	CHF	11,258.94	29-Jan-16	Citibank London	10,401.42	41.41
USD	193,464.00	EUR	177,892.04	29-Jan-16	Citibank London	178,094.45	71.02
EUR	13,854.03	CHF	14,967.60	29-Jan-16	Citibank London	13,854.03	81.45
EUR	25,289.55	USD	27,401.40	29-Jan-16	Citibank London	25,289.55	83.70
EUR	24,409.59	CHF	26,420.53	29-Jan-16	Citibank London	24,409.59	98.52
EUR	29,173.34	CHF	31,596.92	29-Jan-16	Citibank London	29,173.34	99.18
EUR	20,019.30	CHF	21,633.22	29-Jan-16	Citibank London	20,019.30	113.29
EUR	39,483.03	CHF	42,806.40	5-Jan-16	Citibank London	39,483.03	113.69
EUR	43,628.07	CHF	47,287.20	29-Jan-16	Citibank London	43,628.07	116.39
USD	118,015.99	EUR	108,433.60	29-Jan-16	Citibank London	108,640.33	126.58
EUR	18,435.69	CHF	19,888.20	29-Jan-16	Citibank London	18,435.69	135.36
EUR	23,918.21	CHF	25,835.49	29-Jan-16	Citibank London	23,918.21	145.44
USD	165,347.35	EUR	151,921.86	29-Jan-16	Citibank London	152,211.50	177.35
EUR	34,384.59	CHF	37,164.00	29-Jan-16	Citibank London	34,384.59	187.80
USD	39,964.60	EUR	36,583.41	6-Jan-16	Citibank London	36,789.65	200.89
USD	35,105.40	EUR	32,062.95	29-Jan-16	Citibank London	32,316.49	229.70
EUR	73,823.96	CHF	80,000.00	4-Jan-16	Citibank London	73,823.96	248.82
USD	43,254.00	EUR	39,512.99	29-Jan-16	Citibank London	39,817.73	275.36
EUR	212,966.54	CHF	230,751.16	29-Jan-16	Citibank London	212,966.54	639.06
EUR	137,459.45	CHF	148,555.18	29-Jan-16	Citibank London	137,459.45	765.05
EUR	222,470.00	CHF	240,630.00	29-Jan-16	Citibank London	222,470.00	1,052.22
EUR	229,847.00	CHF	248,520.00	29-Jan-16	Citibank London	229,847.00	1,169.12
USD	255,802.40	EUR	233,735.44	29-Jan-16	Citibank London	235,480.44	1,571.27
EUR	321,600.67	CHF	347,527.47	29-Jan-16	Citibank London	321,600.67	1,820.08
EUR	438,794.21	CHF	473,967.95	29-Jan-16	Citibank London	438,794.21	2,668.15
EUR	1,227,980.16	CHF	1,330,527.56	29-Jan-16	Citibank London	1,227,980.16	3,684.88
EUR	1,097,368.52	CHF	1,185,573.90	29-Jan-16	Citibank London	1,097,368.52	6,451.69
EUR	1,847,571.70	CHF	1,996,519.24	29-Jan-16	Citibank London	1,847,571.70	10,456.22
USD	1,000,000.00	EUR	909,171.08	22-Jan-16	Citibank London	920,556.02	10,870.84
EUR	2,507,534.26	CHF	2,708,538.21	29-Jan-16	Citibank London	2,507,534.26	15,247.40
JPY	99,999,999.00	EUR	745,666.55	22-Jan-16	Citibank London	765,249.00	19,541.44
USD	4,574,844.46	TWD	150,000,000.15	22-Jan-16	Citibank London	4,211,400.59	25,091.84
USD	2,000,000.00	EUR	1,812,034.08	22-Jan-16	Citibank London	1,841,112.03	28,049.75
EUR	12,351,329.57	GBP	8,985,579.91	22-Jan-16	Citibank London	12,351,329.57	165,734.15
Unrealised profit on forward foreign exchange contracts							297,590.14

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

Man Convertibles Global

	Purchases		Sales	Maturity	Counterparty	Commitments (in EUR)	Unrealised (loss) (in EUR)
EUR	324,741,395.08	USD	355,436,925.97	22-Jan-16	Citibank London	324,741,395.08	(2,276,747.19)
EUR	69,994,226.80	JPY	9,388,122,657.00	22-Jan-16	Citibank London	69,994,226.80	(1,844,543.57)
CHF	241,211,112.08	EUR	223,120,295.41	29-Jan-16	Citibank London	221,826,575.00	(1,168,393.74)
USD	14,940,856.81	EUR	14,032,544.25	29-Jan-16	Citibank London	13,753,895.62	(288,795.45)
CHF	42,303,464.96	EUR	39,130,708.02	29-Jan-16	Citibank London	38,903,816.09	(204,912.21)
USD	9,193,696.92	EUR	8,634,776.47	29-Jan-16	Citibank London	8,463,313.01	(177,707.20)
EUR	15,694,617.63	HKD	133,073,250.37	22-Jan-16	Citibank London	15,694,617.63	(106,372.91)
EUR	5,962,066.29	SEK	55,187,270.41	22-Jan-16	Citibank London	5,962,066.29	(64,568.22)
EUR	4,822,607.02	USD	5,278,454.30	22-Jan-16	Citibank London	4,822,607.02	(33,811.07)
EUR	3,472,836.24	USD	3,796,021.85	22-Jan-16	Citibank London	3,472,836.24	(19,673.97)
CHF	2,568,167.67	EUR	2,382,028.79	29-Jan-16	Citibank London	2,361,781.07	(18,913.37)
EUR	694,846.61	JPY	92,630,002.00	22-Jan-16	Citibank London	694,846.61	(13,966.38)
CHF	2,041,947.55	EUR	1,888,801.63	29-Jan-16	Citibank London	1,877,849.77	(9,890.92)
USD	182,206.88	EUR	171,129.82	29-Jan-16	Citibank London	167,731.64	(3,521.92)
CHF	442,805.23	EUR	410,711.04	29-Jan-16	Citibank London	407,219.91	(3,261.06)
USD	88,029.80	EUR	83,226.78	29-Jan-16	Citibank London	81,036.36	(2,250.20)
CHF	416,592.60	EUR	385,476.90	29-Jan-16	Citibank London	383,113.82	(2,146.63)
CHF	251,264.00	EUR	232,241.77	29-Jan-16	Citibank London	231,071.58	(1,039.64)
CHF	204,904.99	EUR	189,572.03	29-Jan-16	Citibank London	188,438.14	(1,027.43)
EUR	95,156.73	USD	104,360.00	29-Jan-16	Citibank London	95,156.73	(842.24)
EUR	91,087.36	USD	99,890.13	29-Jan-16	Citibank London	91,087.36	(799.85)
EUR	102,728.83	USD	112,476.77	29-Jan-16	Citibank London	102,728.83	(736.49)
CHF	273,292.35	EUR	252,191.49	29-Jan-16	Citibank London	251,329.66	(719.84)
EUR	61,890.89	USD	67,872.09	29-Jan-16	Citibank London	61,890.89	(543.48)
EUR	39,638.27	USD	43,525.60	22-Jan-16	Citibank London	39,638.27	(407.34)
EUR	76,450.24	USD	83,512.33	29-Jan-16	Citibank London	76,450.24	(371.09)
USD	934,014.73	EUR	859,512.21	29-Jan-16	Citibank London	859,812.88	(333.65)
EUR	32,500.41	USD	35,679.60	29-Jan-16	Citibank London	32,500.41	(320.67)
CHF	116,556.00	EUR	107,561.99	29-Jan-16	Citibank London	107,189.17	(312.26)
CHF	61,113.61	EUR	56,543.06	29-Jan-16	Citibank London	56,202.31	(308.99)
EUR	39,536.50	USD	43,254.00	5-Jan-16	Citibank London	39,536.50	(276.61)
CHF	49,982.39	EUR	46,263.76	29-Jan-16	Citibank London	45,965.64	(272.15)
EUR	54,768.31	USD	59,827.53	29-Jan-16	Citibank London	54,768.31	(265.85)
CHF	80,000.00	EUR	73,863.77	29-Jan-16	Citibank London	73,570.93	(251.27)
CHF	27,807.87	EUR	25,792.38	29-Jan-16	Citibank London	25,573.14	(204.80)
EUR	36,562.63	USD	39,964.60	29-Jan-16	Citibank London	36,562.63	(200.03)
CHF	34,440.00	EUR	31,868.03	29-Jan-16	Citibank London	31,672.29	(177.85)
CHF	23,870.55	EUR	22,134.97	29-Jan-16	Citibank London	21,952.23	(170.34)
CHF	22,753.80	EUR	21,092.00	29-Jan-16	Citibank London	20,925.23	(154.95)
CHF	33,855.96	EUR	31,300.90	29-Jan-16	Citibank London	31,135.18	(148.13)
CHF	47,287.20	EUR	43,615.96	5-Jan-16	Citibank London	43,487.04	(125.60)
CHF	42,806.40	EUR	39,494.00	29-Jan-16	Citibank London	39,366.33	(105.43)
EUR	10,463.79	USD	11,488.40	29-Jan-16	Citibank London	10,463.79	(104.20)
CHF	26,765.20	EUR	24,728.03	29-Jan-16	Citibank London	24,614.26	(99.87)
CHF	31,596.92	EUR	29,157.62	4-Jan-16	Citibank London	29,057.69	(98.28)
CHF	19,062.12	EUR	17,636.51	29-Jan-16	Citibank London	17,530.22	(96.38)
CHF	24,848.90	EUR	22,947.68	29-Jan-16	Citibank London	22,851.96	(82.81)
CHF	20,912.68	EUR	19,299.39	29-Jan-16	Citibank London	19,232.07	(56.46)
EUR	44,792.90	USD	48,750.80	29-Jan-16	Citibank London	44,792.90	(51.87)
CHF	4,848.03	EUR	4,483.10	29-Jan-16	Citibank London	4,458.43	(22.16)
EUR	2,888.41	USD	3,161.10	29-Jan-16	Citibank London	2,888.41	(19.42)
CHF	10,080.80	EUR	9,295.26	29-Jan-16	Citibank London	9,270.67	(19.35)
EUR	14,318.33	USD	15,583.50	29-Jan-16	Citibank London	14,318.33	(16.58)
EUR	1,099.07	USD	1,205.29	29-Jan-16	Citibank London	1,099.07	(9.66)
USD	20,698.35	EUR	19,047.33	29-Jan-16	Citibank London	19,053.99	(7.40)
CHF	117,206.82	EUR	107,854.54	29-Jan-16	Citibank London	107,787.69	(5.96)
EUR	938.60	USD	1,025.30	29-Jan-16	Citibank London	938.60	(4.56)
CHF	1,604.00	EUR	1,479.47	5-Jan-16	Citibank London	1,475.10	(4.26)
EUR	159,629.88	USD	173,538.43	29-Jan-16	Citibank London	159,629.88	(4.11)
EUR	33,811.76	CHF	36,750.00	29-Jan-16	Citibank London	33,811.76	(3.98)
CHF	66,249.75	EUR	60,963.48	29-Jan-16	Citibank London	60,925.70	(3.36)
EUR	3,106.81	CHF	3,379.85	29-Jan-16	Citibank London	3,106.81	(3.18)
EUR	113,988.26	USD	123,920.06	29-Jan-16	Citibank London	113,988.26	(2.94)
USD	27,812.20	EUR	25,584.91	29-Jan-16	Citibank London	25,602.69	(1.11)
CHF	4,848.00	EUR	4,461.16	29-Jan-16	Citibank London	4,458.40	(0.24)
EUR	1,950.73	USD	2,120.70	29-Jan-16	Citibank London	1,950.73	(0.06)
Unrealised loss on forward foreign exchange contracts							(6,250,310.19)

Man Umbrella SICAV

Notes to the Financial Statements For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

Man Convertibles America

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
CHF	1,693,327.34	USD	1,667,642.31	29-Jan-16	Citibank London	1,691,635.71	26,199.80
Unrealised profit on forward foreign exchange contracts							26,199.80

Man Convertibles America

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
USD	1,666,691.25	CHF	1,701,380.09	29-Jan-16	Citibank London	1,666,691.25	(35,160.20)
USD	2,876.59	CHF	2,955.00	29-Jan-16	Citibank London	2,876.59	(79.20)
Unrealised loss on forward foreign exchange contracts							(35,239.40)

Man AHL Trend Alternative

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
AUD	100,000.00	JPY	8,724,730.00	12-Feb-16	HSBC London	72,755.00	0.14
USD	2,797.45	EUR	2,573.56	22-Jan-16	Deutsche Bank AG	2,797.45	0.23
AUD	100,000.00	JPY	8,724,691.00	12-Feb-16	HSBC London	72,755.00	0.47
USD	126.00	EUR	114.85	29-Jan-16	Deutsche Bank AG	126.00	1.14
JPY	8,744,510.00	AUD	100,000.00	12-Jan-16	HSBC London	72,692.24	1.16
HUF	10,000,000.00	USD	34,359.51	22-Jan-16	Deutsche Bank AG	34,376.00	1.19
USD	194.31	GBP	130.77	22-Jan-16	Citibank London	194.31	1.56
CLP	10,000,000.00	USD	14,058.17	1-Feb-16	HSBC London	14,110.00	1.83
USD	50,474.45	BRL	200,000.00	5-Jan-16	HSBC London	50,474.45	1.85
AUD	100,000.00	JPY	8,724,350.00	12-Feb-16	HSBC London	72,755.00	3.30
CLP	4,000,000.00	USD	5,620.65	1-Feb-16	HSBC London	5,644.00	3.35
USD	1,015.01	MXN	17,499.86	22-Jan-16	Royal Bank Of Scotland	1,015.01	3.42
NZD	200,000.00	USD	136,589.26	4-Feb-16	Royal Bank Of Scotland	136,920.00	3.74
CLP	10,000,000.00	USD	14,056.20	1-Feb-16	HSBC London	14,110.00	3.80
CLP	4,000,000.00	USD	5,620.09	1-Feb-16	HSBC London	5,644.00	3.91
INR	520,000.00	USD	7,844.32	8-Jan-16	Deutsche Bank AG	7,860.32	4.04
CLP	3,000,000.00	USD	4,213.89	1-Feb-16	HSBC London	4,233.00	4.11
NZD	106,347.30	AUD	100,000.00	10-Feb-16	HSBC London	72,805.36	4.31
INR	530,000.00	USD	7,994.87	8-Jan-16	Deutsche Bank AG	8,011.48	4.42
EUR	19,000.00	HUF	6,009,829.20	25-Jan-16	Deutsche Bank AG	20,639.70	4.44
EUR	19,000.00	HUF	6,009,829.20	25-Jan-16	Deutsche Bank AG	20,639.70	4.44
CLP	4,000,000.00	USD	5,619.30	1-Feb-16	HSBC London	5,644.00	4.70
SEK	915,640.00	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,609.55	4.74
AUD	100,000.00	JPY	8,743,710.00	12-Jan-16	HSBC London	72,755.00	5.46
CLP	4,000,000.00	USD	5,618.51	1-Feb-16	HSBC London	5,644.00	5.49
CLP	4,000,000.00	USD	5,618.51	1-Feb-16	HSBC London	5,644.00	5.49
JPY	8,745,030.00	AUD	100,000.00	12-Jan-16	HSBC London	72,696.56	5.49
NZD	100,000.00	USD	68,290.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	5.90
CLP	4,000,000.00	USD	5,617.49	1-Feb-16	HSBC London	5,644.00	6.51
CLP	4,000,000.00	USD	5,617.49	1-Feb-16	HSBC London	5,644.00	6.51
CLP	4,000,000.00	USD	5,617.27	1-Feb-16	HSBC London	5,644.00	6.73
CLP	4,000,000.00	USD	5,617.27	1-Feb-16	HSBC London	5,644.00	6.73
TRY	221,000.00	USD	75,216.50	22-Jan-16	Deutsche Bank AG	75,714.82	6.82
USD	576.05	CHF	569.00	29-Jan-16	Deutsche Bank AG	576.05	6.86
SEK	915,661.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,612.13	7.31
JPY	700,000.00	USD	5,821.28	9-Mar-16	Deutsche Bank AG	5,819.03	7.35
CLP	4,000,000.00	USD	5,616.32	1-Feb-16	HSBC London	5,644.00	7.68
CLP	8,000,000.00	USD	11,240.22	1-Feb-16	HSBC London	11,288.00	7.78
JPY	8,745,318.00	AUD	100,000.00	12-Jan-16	HSBC London	72,698.95	7.89
CZK	2,000,000.00	USD	80,558.07	10-Mar-16	Royal Bank Of Scotland	80,402.00	7.93
USD	1,883.19	NZD	2,743.04	22-Jan-16	Royal Bank Of Scotland	1,883.19	8.21
SEK	915,672.30	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,613.39	8.57
TRY	116,000.00	USD	39,474.70	22-Jan-16	Deutsche Bank AG	39,741.72	9.03
USD	25,245.51	BRL	100,000.00	5-Jan-16	HSBC London	25,245.51	9.23
CLP	4,000,000.00	USD	5,614.57	1-Feb-16	HSBC London	5,644.00	9.43
CLP	8,000,000.00	USD	11,238.13	1-Feb-16	HSBC London	11,288.00	9.87
CLP	5,000,000.00	USD	7,019.20	1-Feb-16	HSBC London	7,055.00	10.80
CLP	10,000,000.00	USD	14,048.30	1-Feb-16	HSBC London	14,110.00	11.70
TRY	129,000.00	USD	43,896.84	22-Jan-16	Deutsche Bank AG	44,195.53	11.79
TRY	222,000.00	USD	75,551.71	22-Jan-16	Deutsche Bank AG	76,057.42	11.98
CLP	10,000,000.00	USD	14,047.71	1-Feb-16	HSBC London	14,110.00	12.29

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
PLN	100,000.00	USD	25,302.02	15-Jan-16	HSBC London	25,323.20	12.68
PLN	100,000.00	USD	25,302.02	15-Jan-16	HSBC London	25,323.20	12.68
CLP	8,000,000.00	USD	11,234.66	1-Feb-16	HSBC London	11,288.00	13.34
CLP	8,000,000.00	USD	11,234.54	1-Feb-16	HSBC London	11,288.00	13.46
GBP	100,000.00	AUD	202,932.80	3-Feb-16	HSBC London	147,390.00	13.46
USD	2,282.56	SGD	3,221.83	29-Jan-16	Deutsche Bank AG	2,282.56	13.84
EUR	3,600.88	USD	3,900.12	29-Jan-16	Deutsche Bank AG	3,911.64	14.40
TRY	222,000.00	USD	75,548.95	22-Jan-16	Deutsche Bank AG	76,057.42	14.74
KRW	100,000,000.00	USD	85,020.03	21-Jan-16	Deutsche Bank AG	85,284.00	14.97
CLP	9,000,000.00	USD	12,638.99	1-Feb-16	HSBC London	12,699.00	15.01
NZD	1,509.35	USD	1,016.03	22-Jan-16	Royal Bank Of Scotland	1,033.30	15.68
CHF	644.00	USD	628.43	29-Jan-16	Deutsche Bank AG	643.36	15.77
USD	72,011.71	CAD	100,000.00	8-Feb-16	Deutsche Bank AG	72,011.71	15.91
SEK	915,735.60	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,620.89	16.08
USD	1,094.36	CHF	1,077.77	29-Jan-16	Deutsche Bank AG	1,094.36	16.24
SEK	1,831,337.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,225.94	16.31
SEK	915,746.00	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,622.13	17.30
TRY	129,000.00	USD	43,891.14	22-Jan-16	Deutsche Bank AG	44,195.53	17.49
CLP	8,000,000.00	USD	11,229.93	1-Feb-16	HSBC London	11,288.00	18.07
CLP	8,000,000.00	USD	11,229.80	1-Feb-16	HSBC London	11,288.00	18.20
CLP	9,000,000.00	USD	12,635.44	1-Feb-16	HSBC London	12,699.00	18.56
USD	32,470.98	EUR	29,851.51	29-Jan-16	Deutsche Bank AG	32,470.98	19.33
CZK	2,000,000.00	USD	80,546.59	10-Mar-16	Royal Bank Of Scotland	80,402.00	19.41
USD	75,821.91	TWD	2,500,000.00	21-Jan-16	Deutsche Bank AG	75,821.91	19.49
EUR	181,000.00	HUF	57,258,155.40	25-Jan-16	Deutsche Bank AG	196,620.30	19.53
INR	4,000,000.00	USD	60,352.31	8-Jan-16	Deutsche Bank AG	60,464.00	19.69
USD	2,267.82	SGD	3,191.50	29-Jan-16	Deutsche Bank AG	2,267.82	20.46
EUR	100,000.00	GBP	73,758.70	10-Feb-16	Royal Bank Of Scotland	108,630.00	20.71
NZD	106,371.50	AUD	100,000.00	10-Feb-16	HSBC London	72,821.93	20.87
USD	57,559.77	BRL	228,000.00	5-Jan-16	HSBC London	57,559.77	21.04
EUR	197,000.00	HUF	62,319,649.80	25-Jan-16	Deutsche Bank AG	214,001.10	21.26
TRY	100,000.00	USD	34,016.43	22-Jan-16	Deutsche Bank AG	34,260.10	21.27
INR	3,950,000.00	USD	59,595.65	8-Jan-16	Deutsche Bank AG	59,708.20	21.70
AUD	100,000.00	NZD	106,309.00	10-Feb-16	HSBC London	72,755.00	21.91
INR	4,000,000.00	USD	60,350.03	8-Jan-16	Deutsche Bank AG	60,464.00	21.97
CLP	8,000,000.00	USD	11,225.99	1-Feb-16	HSBC London	11,288.00	22.01
PLN	300,000.00	USD	75,921.88	15-Jan-16	HSBC London	75,969.60	22.22
INR	1,320,000.00	USD	19,900.50	8-Jan-16	Deutsche Bank AG	19,953.12	22.26
USD	14,933.88	TRY	43,809.51	22-Jan-16	Deutsche Bank AG	14,933.88	22.28
NZD	100,000.00	USD	68,273.80	4-Feb-16	Royal Bank Of Scotland	68,460.00	22.70
USD	57,877.41	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	57,877.41	23.43
USD	11,293.82	CAD	15,654.36	29-Jan-16	Deutsche Bank AG	11,293.82	23.62
SEK	500,000.00	USD	59,356.33	10-Feb-16	Deutsche Bank AG	59,308.00	23.67
JPY	30,000,000.00	USD	249,773.54	9-Mar-16	Deutsche Bank AG	249,387.00	25.06
INR	990,000.00	USD	14,916.94	8-Jan-16	Deutsche Bank AG	14,964.84	25.13
PLN	100,000.00	USD	25,289.23	15-Jan-16	HSBC London	25,323.20	25.47
EUR	300,000.00	NOK	2,887,990.20	4-Feb-16	Deutsche Bank AG	325,890.00	25.83
INR	1,320,000.00	USD	19,896.75	8-Jan-16	Deutsche Bank AG	19,953.12	26.01
GBP	73,790.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,760.11	26.43
RON	452,452.20	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	108,702.55	26.82
INR	3,480,000.00	USD	52,496.61	8-Jan-16	Deutsche Bank AG	52,603.68	27.03
INR	1,000,000.00	USD	15,065.91	8-Jan-16	Deutsche Bank AG	15,116.00	27.09
TWD	2,500,000.00	USD	75,774.80	21-Jan-16	Deutsche Bank AG	76,110.00	27.70
USD	60,090.39	BRL	238,000.00	5-Jan-16	HSBC London	60,090.39	28.04
PLN	429,627.00	EUR	100,000.00	26-Jan-16	HSBC London	108,795.30	28.07
JPY	8,728,140.00	AUD	100,000.00	12-Feb-16	HSBC London	72,556.16	28.29
INR	1,720,000.00	USD	25,930.95	8-Jan-16	Deutsche Bank AG	25,999.52	29.01
INR	1,330,000.00	USD	20,044.61	8-Jan-16	Deutsche Bank AG	20,104.28	29.08
INR	3,490,000.00	USD	52,645.47	8-Jan-16	Deutsche Bank AG	52,754.84	29.10
AUD	200,000.00	USD	145,185.20	9-Feb-16	Royal Bank Of Scotland	145,510.00	29.40
USD	68,326.10	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	68,326.10	29.67
PLN	100,000.00	USD	25,284.80	15-Jan-16	HSBC London	25,323.20	29.90
KRW	200,000,000.00	USD	170,040.06	21-Jan-16	Deutsche Bank AG	170,568.00	29.94
MXN	2,500,000.00	USD	144,604.75	11-Jan-16	Royal Bank Of Scotland	144,750.00	30.25
JPY	8,748,100.00	AUD	100,000.00	12-Jan-16	HSBC London	72,722.08	31.04
INR	4,000,000.00	USD	60,340.93	8-Jan-16	Deutsche Bank AG	60,464.00	31.07
CLP	8,000,000.00	USD	11,216.55	1-Feb-16	HSBC London	11,288.00	31.45
EUR	100,000.00	HUF	31,628,233.00	25-Jan-16	Deutsche Bank AG	108,630.00	31.78
CHF	1,514.00	USD	1,482.23	29-Jan-16	Deutsche Bank AG	1,512.49	32.23
TRY	131,000.00	USD	44,557.05	22-Jan-16	Deutsche Bank AG	44,880.73	32.34
JPY	8,748,273.00	AUD	100,000.00	12-Jan-16	HSBC London	72,723.52	32.48
NZD	106,388.80	AUD	100,000.00	10-Feb-16	HSBC London	72,833.77	32.70

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
CLP	9,000,000.00	USD	12,621.27	1-Feb-16	HSBC London	12,699.00	32.73
CLP	48,000,000.00	USD	67,455.24	1-Feb-16	HSBC London	67,728.00	32.76
USD	124,700.24	BRL	494,000.00	5-Jan-16	HSBC London	124,700.24	32.97
TRY	128,000.00	USD	43,534.47	22-Jan-16	Deutsche Bank AG	43,852.93	33.79
INR	860,000.00	USD	12,945.96	8-Jan-16	Deutsche Bank AG	12,999.76	34.02
AUD	200,000.00	NZD	212,632.00	10-Feb-16	HSBC London	145,510.00	34.23
INR	1,000,000.00	USD	15,058.54	8-Jan-16	Deutsche Bank AG	15,116.00	34.46
TRY	128,000.00	USD	43,533.76	22-Jan-16	Deutsche Bank AG	43,852.93	34.50
PLN	300,000.00	USD	75,909.42	15-Jan-16	HSBC London	75,969.60	34.68
USD	60,097.06	BRL	238,000.00	5-Jan-16	HSBC London	60,097.06	34.72
USD	5,846.72	CHF	5,810.00	29-Jan-16	Deutsche Bank AG	5,846.72	34.91
INR	1,000,000.00	USD	15,057.41	8-Jan-16	Deutsche Bank AG	15,116.00	35.59
INR	1,330,000.00	USD	20,037.66	8-Jan-16	Deutsche Bank AG	20,104.28	36.03
USD	889.64	CAD	1,185.10	29-Jan-16	Deutsche Bank AG	889.64	36.43
INR	860,000.00	USD	12,943.52	8-Jan-16	Deutsche Bank AG	12,999.76	36.46
EUR	100,000.00	HUF	31,626,770.00	25-Jan-16	Deutsche Bank AG	108,630.00	36.81
GBP	73,797.90	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,770.72	37.03
EUR	100,000.00	RON	452,184.90	20-Jan-16	Royal Bank Of Scotland	108,630.00	37.38
EUR	100,000.00	RON	452,184.90	20-Jan-16	Royal Bank Of Scotland	108,630.00	37.38
MXN	179,000.00	USD	10,317.98	11-Jan-16	Royal Bank Of Scotland	10,364.10	37.89
INR	1,070,000.00	USD	16,111.55	8-Jan-16	Deutsche Bank AG	16,174.12	37.96
INR	860,000.00	USD	12,941.57	8-Jan-16	Deutsche Bank AG	12,999.76	38.41
INR	1,520,000.00	USD	22,902.78	8-Jan-16	Deutsche Bank AG	22,976.32	38.58
CLP	8,000,000.00	USD	11,209.16	1-Feb-16	HSBC London	11,288.00	38.84
NZD	106,398.00	AUD	100,000.00	10-Feb-16	HSBC London	72,840.07	39.00
CLP	20,000,000.00	USD	28,080.82	1-Feb-16	HSBC London	28,220.00	39.18
PLN	100,000.00	USD	25,275.30	15-Jan-16	HSBC London	25,323.20	39.40
USD	75,774.80	CNH	500,000.00	29-Jan-16	HSBC London	75,774.80	39.50
USD	72,035.52	CAD	100,000.00	8-Feb-16	Deutsche Bank AG	72,035.52	39.72
TRY	129,000.00	USD	43,868.34	22-Jan-16	Deutsche Bank AG	44,195.53	40.29
INR	1,070,000.00	USD	16,109.00	8-Jan-16	Deutsche Bank AG	16,174.12	40.51
INR	1,510,000.00	USD	22,749.53	8-Jan-16	Deutsche Bank AG	22,825.16	40.90
INR	1,060,000.00	USD	15,957.25	8-Jan-16	Deutsche Bank AG	16,022.96	41.33
INR	1,070,000.00	USD	16,107.79	8-Jan-16	Deutsche Bank AG	16,174.12	41.72
INR	1,060,000.00	USD	15,956.65	8-Jan-16	Deutsche Bank AG	16,022.96	41.93
CLP	16,000,000.00	USD	22,453.56	1-Feb-16	HSBC London	22,576.00	42.44
INR	1,080,000.00	USD	16,257.71	8-Jan-16	Deutsche Bank AG	16,325.28	42.73
INR	1,160,000.00	USD	17,464.62	8-Jan-16	Deutsche Bank AG	17,534.56	43.26
EUR	100,000.00	HUF	31,624,670.00	25-Jan-16	Deutsche Bank AG	108,630.00	44.03
TRY	128,000.00	USD	43,524.05	22-Jan-16	Deutsche Bank AG	43,852.93	44.21
AUD	200,000.00	USD	145,169.80	9-Feb-16	Royal Bank Of Scotland	145,510.00	44.80
CLP	51,000,000.00	USD	71,661.12	1-Feb-16	HSBC London	71,961.00	44.88
INR	1,170,000.00	USD	17,613.85	8-Jan-16	Deutsche Bank AG	17,685.72	44.96
INR	1,170,000.00	USD	17,613.85	8-Jan-16	Deutsche Bank AG	17,685.72	44.96
INR	1,220,000.00	USD	18,367.27	8-Jan-16	Deutsche Bank AG	18,441.52	46.19
INR	1,090,000.00	USD	16,405.16	8-Jan-16	Deutsche Bank AG	16,476.44	46.21
TRY	100,000.00	USD	33,670.44	25-Feb-16	Deutsche Bank AG	34,260.10	46.26
USD	257,122.29	ILS	1,000,000.00	20-Jan-16	HSBC London	257,122.29	46.28
INR	11,900,000.00	USD	178,976.97	29-Jan-16	Deutsche Bank AG	179,880.40	46.63
INR	1,220,000.00	USD	18,366.58	8-Jan-16	Deutsche Bank AG	18,441.52	46.88
CLP	30,000,000.00	USD	42,132.94	1-Feb-16	HSBC London	42,330.00	47.06
NZD	106,410.00	AUD	100,000.00	10-Feb-16	HSBC London	72,848.29	47.21
USD	215,817.53	BRL	855,000.00	5-Jan-16	HSBC London	215,817.53	47.24
CHF	2,305.03	USD	2,258.00	29-Jan-16	Deutsche Bank AG	2,302.73	47.73
NZD	100,000.00	USD	68,247.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	48.60
CLP	9,000,000.00	USD	12,605.36	1-Feb-16	HSBC London	12,699.00	48.64
INR	1,090,000.00	USD	16,402.69	8-Jan-16	Deutsche Bank AG	16,476.44	48.68
USD	124,968.44	BRL	495,000.00	5-Jan-16	HSBC London	124,968.44	48.83
TRY	100,000.00	USD	33,988.11	22-Jan-16	Deutsche Bank AG	34,260.10	49.59
INR	1,420,000.00	USD	21,381.68	8-Jan-16	Deutsche Bank AG	21,464.72	50.38
EUR	100,000.00	CAD	150,901.30	21-Jan-16	Deutsche Bank AG	108,630.00	50.54
INR	2,580,000.00	USD	38,889.10	8-Jan-16	Deutsche Bank AG	38,999.28	50.84
PLN	200,000.00	USD	50,578.48	15-Jan-16	HSBC London	50,646.40	50.92
AUD	100,000.00	NZD	106,266.60	10-Feb-16	HSBC London	72,755.00	50.93
NZD	100,000.00	USD	68,244.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	51.60
INR	1,220,000.00	USD	18,361.74	8-Jan-16	Deutsche Bank AG	18,441.52	51.72
NZD	106,416.70	AUD	100,000.00	10-Feb-16	HSBC London	72,852.87	51.79
USD	138,946.78	THB	5,000,000.00	14-Jan-16	Deutsche Bank AG	138,946.78	51.80
INR	1,510,000.00	USD	22,738.40	8-Jan-16	Deutsche Bank AG	22,825.16	52.03
INR	2,150,000.00	USD	32,397.82	8-Jan-16	Deutsche Bank AG	32,499.40	52.13
EUR	100,000.00	HUF	31,622,260.00	25-Jan-16	Deutsche Bank AG	108,630.00	52.32
SEK	1,831,646.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,262.59	52.96

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
NZD	106,418.90	AUD	100,000.00	10-Feb-16	HSBC London	72,854.38	53.29
JPY	5,100,000.00	USD	42,412.35	9-Mar-16	Deutsche Bank AG	42,395.79	53.41
INR	1,510,000.00	USD	22,736.68	8-Jan-16	Deutsche Bank AG	22,825.16	53.75
INR	1,420,000.00	USD	21,378.30	8-Jan-16	Deutsche Bank AG	21,464.72	53.76
NZD	106,420.80	AUD	100,000.00	10-Feb-16	HSBC London	72,855.68	54.60
EUR	100,000.00	CAD	150,895.40	21-Jan-16	Deutsche Bank AG	108,630.00	54.78
INR	1,420,000.00	USD	21,376.69	8-Jan-16	Deutsche Bank AG	21,464.72	55.37
AUD	200,000.00	USD	145,159.00	9-Feb-16	Royal Bank Of Scotland	145,510.00	55.60
USD	70,355.55	CLP	50,000,000.00	1-Feb-16	HSBC London	70,355.55	55.75
INR	1,430,000.00	USD	21,527.23	8-Jan-16	Deutsche Bank AG	21,615.88	55.76
SEK	1,000,000.00	USD	118,703.97	10-Feb-16	Deutsche Bank AG	118,616.00	56.03
EUR	100,000.00	HUF	31,621,170.00	25-Jan-16	Deutsche Bank AG	108,630.00	56.06
INR	2,580,000.00	USD	38,883.53	8-Jan-16	Deutsche Bank AG	38,999.28	56.41
SEK	916,075.60	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,661.22	56.41
USD	4,346.77	BRL	17,000.00	5-Jan-16	HSBC London	4,346.77	56.69
INR	2,140,000.00	USD	32,242.27	8-Jan-16	Deutsche Bank AG	32,348.24	56.75
INR	1,440,000.00	USD	21,676.95	8-Jan-16	Deutsche Bank AG	21,767.04	56.97
NZD	100,000.00	USD	68,238.50	4-Feb-16	Royal Bank Of Scotland	68,460.00	58.00
INR	1,550,000.00	USD	23,335.47	8-Jan-16	Deutsche Bank AG	23,429.80	58.68
KRW	100,000,000.00	USD	84,976.21	21-Jan-16	Deutsche Bank AG	85,284.00	58.79
SEK	916,097.90	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,663.87	59.06
INR	1,540,000.00	USD	23,184.04	8-Jan-16	Deutsche Bank AG	23,278.64	59.18
GBP	73,813.10	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,793.13	59.41
CLP	50,000,000.00	USD	70,240.50	1-Feb-16	HSBC London	70,550.00	59.50
USD	1,088.55	ZAR	16,000.00	19-Jan-16	Deutsche Bank AG	1,088.55	59.80
NZD	100,000.00	USD	68,236.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	60.20
INR	2,140,000.00	USD	32,238.63	8-Jan-16	Deutsche Bank AG	32,348.24	60.39
NZD	100,000.00	USD	68,236.00	4-Feb-16	Royal Bank Of Scotland	68,460.00	60.50
USD	32,644.78	SGD	46,273.00	29-Jan-16	Deutsche Bank AG	32,644.78	60.55
INR	2,150,000.00	USD	32,389.27	8-Jan-16	Deutsche Bank AG	32,499.40	60.68
KRW	100,000,000.00	USD	84,973.80	21-Jan-16	Deutsche Bank AG	85,284.00	61.20
NZD	100,000.00	USD	68,235.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	61.30
CLP	16,000,000.00	USD	22,434.67	1-Feb-16	HSBC London	22,576.00	61.33
INR	2,140,000.00	USD	32,237.41	8-Jan-16	Deutsche Bank AG	32,348.24	61.61
TRY	400,000.00	USD	136,088.81	22-Jan-16	Deutsche Bank AG	137,040.40	61.99
EUR	100,000.00	HUF	31,619,370.00	25-Jan-16	Deutsche Bank AG	108,630.00	62.25
INR	2,140,000.00	USD	32,236.20	8-Jan-16	Deutsche Bank AG	32,348.24	62.82
GBP	73,815.50	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,796.67	62.94
PLN	300,000.00	USD	75,879.23	15-Jan-16	HSBC London	75,969.60	64.87
SEK	500,000.00	USD	59,315.00	10-Feb-16	Deutsche Bank AG	59,308.00	65.00
JPY	30,000,000.00	USD	249,733.56	9-Mar-16	Deutsche Bank AG	249,387.00	65.04
INR	1,540,000.00	USD	23,177.94	8-Jan-16	Deutsche Bank AG	23,278.64	65.28
AUD	100,000.00	USD	72,541.30	9-Feb-16	Royal Bank Of Scotland	72,755.00	66.00
PLN	200,000.00	USD	50,563.21	15-Jan-16	HSBC London	50,646.40	66.19
JPY	8,752,380.00	AUD	100,000.00	12-Jan-16	HSBC London	72,757.66	66.65
USD	260,410.67	MXN	4,500,000.00	11-Jan-16	Royal Bank Of Scotland	260,410.67	67.72
JPY	40,000,000.00	USD	332,997.01	9-Mar-16	Deutsche Bank AG	332,516.00	67.79
INR	2,580,000.00	USD	38,870.06	8-Jan-16	Deutsche Bank AG	38,999.28	69.88
SEK	916,189.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,674.76	69.95
SEK	500,000.00	USD	59,309.84	10-Feb-16	Deutsche Bank AG	59,308.00	70.16
SEK	916,199.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,675.94	71.14
SEK	500,000.00	USD	59,308.47	10-Feb-16	Deutsche Bank AG	59,308.00	71.53
GBP	73,821.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,805.80	72.08
INR	4,430,000.00	USD	66,789.29	8-Jan-16	Deutsche Bank AG	66,963.88	72.70
SEK	916,213.40	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,677.57	72.76
USD	58,010.02	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	58,010.02	72.88
NZD	106,447.80	AUD	100,000.00	10-Feb-16	HSBC London	72,874.16	73.07
USD	25,309.40	BRL	100,000.00	5-Jan-16	HSBC London	25,309.40	73.22
USD	5,625.23	BRL	22,000.00	5-Jan-16	HSBC London	5,625.23	73.36
EUR	200,000.00	RON	904,371.40	20-Jan-16	Royal Bank Of Scotland	217,260.00	74.38
CLP	16,000,000.00	USD	22,421.46	1-Feb-16	HSBC London	22,576.00	74.54
USD	80,498.64	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	80,498.64	74.62
AUD	100,000.00	JPY	8,735,310.00	12-Jan-16	HSBC London	72,755.00	75.29
USD	80,499.55	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	80,499.55	75.53
SEK	500,000.00	USD	59,304.43	10-Feb-16	Deutsche Bank AG	59,308.00	75.57
USD	70,375.35	CLP	50,000,000.00	1-Feb-16	HSBC London	70,375.35	75.62
INR	2,140,000.00	USD	32,222.85	8-Jan-16	Deutsche Bank AG	32,348.24	76.17
KRW	100,000,000.00	USD	84,958.73	21-Jan-16	Deutsche Bank AG	85,284.00	76.27
KRW	100,000,000.00	USD	84,958.73	21-Jan-16	Deutsche Bank AG	85,284.00	76.27
CLP	16,000,000.00	USD	22,419.58	1-Feb-16	HSBC London	22,576.00	76.42
USD	79,318.97	BRL	314,000.00	5-Jan-16	HSBC London	79,318.97	77.11
TRY	100,000.00	USD	33,639.35	25-Feb-16	Deutsche Bank AG	34,260.10	77.35

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
AUD	100,000.00	USD	72,526.60	9-Feb-16	Royal Bank Of Scotland	72,755.00	80.70
NZD	212,801.60	AUD	200,000.00	10-Feb-16	HSBC London	145,683.98	81.83
NZD	106,460.70	AUD	100,000.00	10-Feb-16	HSBC London	72,883.00	81.89
EUR	100,000.00	GBP	73,716.90	10-Feb-16	Royal Bank Of Scotland	108,630.00	82.32
JPY	8,734,646.00	AUD	100,000.00	12-Feb-16	HSBC London	72,610.24	82.55
AUD	100,000.00	USD	72,524.73	9-Feb-16	Royal Bank Of Scotland	72,755.00	82.57
KRW	100,000,000.00	USD	84,951.51	21-Jan-16	Deutsche Bank AG	85,284.00	83.49
KRW	100,000,000.00	USD	84,951.51	21-Jan-16	Deutsche Bank AG	85,284.00	83.49
INR	3,230,000.00	USD	48,666.57	8-Jan-16	Deutsche Bank AG	48,824.68	83.82
SEK	1,500,000.00	USD	178,055.96	10-Feb-16	Deutsche Bank AG	177,924.00	84.04
USD	68,381.10	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	68,381.10	84.80
USD	34,122.41	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	34,122.41	85.26
JPY	30,000,000.00	USD	249,713.04	9-Mar-16	Deutsche Bank AG	249,387.00	85.56
INR	4,700,000.00	USD	70,851.36	8-Jan-16	Deutsche Bank AG	71,045.20	85.74
USD	58,023.49	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	58,023.49	86.42
INR	4,430,000.00	USD	66,775.20	8-Jan-16	Deutsche Bank AG	66,963.88	86.79
KRW	100,000,000.00	USD	84,947.90	21-Jan-16	Deutsche Bank AG	85,284.00	87.10
EUR	284,000.00	HUF	89,825,053.60	25-Jan-16	Deutsche Bank AG	308,509.20	87.26
NZD	212,810.00	AUD	200,000.00	10-Feb-16	HSBC London	145,689.73	87.58
EUR	100,000.00	RON	451,971.80	20-Jan-16	Royal Bank Of Scotland	108,630.00	88.58
JPY	10,325,162.00	USD	85,786.37	22-Jan-16	Deutsche Bank AG	85,832.04	89.03
CLP	50,000,000.00	USD	70,210.91	1-Feb-16	HSBC London	70,550.00	89.09
USD	10,117.11	EUR	9,224.27	29-Jan-16	Deutsche Bank AG	10,117.11	89.33
AUD	200,000.00	NZD	212,551.20	10-Feb-16	HSBC London	145,510.00	89.55
GBP	147,606.60	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,557.37	89.96
JPY	17,499,620.00	AUD	200,000.00	12-Jan-16	HSBC London	145,472.59	90.53
TRY	500,000.00	USD	168,492.45	25-Feb-16	Deutsche Bank AG	171,300.50	91.05
NZD	100,000.00	USD	68,204.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	91.60
INR	1,320,000.00	USD	19,830.99	8-Jan-16	Deutsche Bank AG	19,953.12	91.77
CLP	16,000,000.00	USD	22,403.25	1-Feb-16	HSBC London	22,576.00	92.75
JPY	8,755,574.00	AUD	100,000.00	12-Jan-16	HSBC London	72,784.21	93.22
JPY	8,755,574.00	AUD	100,000.00	12-Jan-16	HSBC London	72,784.21	93.22
EUR	100,000.00	CAD	150,841.70	21-Jan-16	Deutsche Bank AG	108,630.00	93.44
TRY	100,000.00	USD	33,944.14	22-Jan-16	Deutsche Bank AG	34,260.10	93.56
SEK	500,000.00	USD	59,286.28	10-Feb-16	Deutsche Bank AG	59,308.00	93.72
USD	20,726.26	SGD	29,291.28	22-Jan-16	Deutsche Bank AG	20,726.26	95.20
PLN	77,689.58	EUR	18,000.00	26-Jan-16	HSBC London	19,673.49	95.27
SEK	500,000.00	USD	59,282.90	10-Feb-16	Deutsche Bank AG	59,308.00	97.10
USD	75,832.26	CNH	500,000.00	29-Jan-16	HSBC London	75,832.26	97.25
AUD	100,000.00	USD	72,509.70	9-Feb-16	Royal Bank Of Scotland	72,755.00	97.60
EUR	100,000.00	CAD	150,835.60	21-Jan-16	Deutsche Bank AG	108,630.00	97.83
CLP	50,000,000.00	USD	70,202.04	1-Feb-16	HSBC London	70,550.00	97.96
USD	68,395.08	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	68,395.08	98.82
GBP	73,839.90	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,832.63	98.88
PLN	300,000.00	USD	75,844.82	15-Jan-16	HSBC London	75,969.60	99.28
THB	2,500,000.00	USD	69,348.13	14-Jan-16	Deutsche Bank AG	69,472.50	99.37
USD	144,091.39	CAD	200,000.00	8-Feb-16	Deutsche Bank AG	144,091.39	99.78
JPY	8,736,750.00	AUD	100,000.00	12-Feb-16	HSBC London	72,627.73	100.09
EUR	100,000.00	CAD	150,830.50	21-Jan-16	Deutsche Bank AG	108,630.00	101.50
SEK	1,832,059.80	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,311.61	101.98
AUD	200,000.00	NZD	212,532.80	10-Feb-16	HSBC London	145,510.00	102.14
AUD	100,000.00	JPY	8,712,460.00	12-Feb-16	HSBC London	72,755.00	102.14
AUD	100,000.00	USD	72,504.80	9-Feb-16	Royal Bank Of Scotland	72,755.00	102.50
AUD	100,000.00	USD	72,504.80	9-Feb-16	Royal Bank Of Scotland	72,755.00	102.50
PLN	100,000.00	USD	25,211.70	15-Jan-16	HSBC London	25,323.20	103.00
AUD	100,000.00	NZD	106,187.70	10-Feb-16	HSBC London	72,755.00	104.95
INR	2,830,000.00	USD	42,607.65	8-Jan-16	Deutsche Bank AG	42,778.28	105.54
SEK	916,490.40	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,710.43	105.63
INR	4,000,000.00	USD	60,069.98	29-Jan-16	Deutsche Bank AG	60,464.00	106.02
INR	4,000,000.00	USD	60,265.47	8-Jan-16	Deutsche Bank AG	60,464.00	106.53
INR	7,310,000.00	USD	110,223.16	8-Jan-16	Deutsche Bank AG	110,497.96	106.67
USD	151,577.16	CNH	1,000,000.00	29-Jan-16	HSBC London	151,577.16	106.69
USD	72,714.70	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,714.70	107.62
AUD	100,000.00	USD	72,499.60	9-Feb-16	Royal Bank Of Scotland	72,755.00	107.70
INR	2,820,000.00	USD	42,453.90	8-Jan-16	Deutsche Bank AG	42,627.12	108.36
INR	2,820,000.00	USD	42,453.90	8-Jan-16	Deutsche Bank AG	42,627.12	108.36
AUD	100,000.00	USD	72,498.70	9-Feb-16	Royal Bank Of Scotland	72,755.00	108.60
USD	62,232.09	CHF	62,103.95	29-Jan-16	Deutsche Bank AG	62,232.09	109.12
USD	17,934.88	SGD	25,307.41	22-Jan-16	Deutsche Bank AG	17,934.88	109.84
EUR	200,000.00	GBP	147,470.38	10-Feb-16	Royal Bank Of Scotland	217,260.00	110.73
TWD	2,500,000.00	USD	75,691.06	21-Jan-16	Deutsche Bank AG	76,110.00	111.44
AUD	100,000.00	USD	72,495.83	9-Feb-16	Royal Bank Of Scotland	72,755.00	111.47

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
SEK	430,000.00	USD	50,954.70	10-Feb-16	Deutsche Bank AG	51,004.88	112.10
JPY	8,757,880.00	AUD	100,000.00	12-Jan-16	HSBC London	72,803.38	112.41
PLN	300,000.00	USD	75,830.16	15-Jan-16	HSBC London	75,969.60	113.94
INR	4,430,000.00	USD	66,747.02	8-Jan-16	Deutsche Bank AG	66,963.88	114.97
NZD	200,000.00	USD	136,477.80	4-Feb-16	Royal Bank Of Scotland	136,920.00	115.20
GBP	73,851.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,850.02	116.25
NZD	200,000.00	USD	136,475.80	4-Feb-16	Royal Bank Of Scotland	136,920.00	117.20
GBP	73,852.80	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,851.64	117.86
JPY	8,739,010.00	AUD	100,000.00	12-Feb-16	HSBC London	72,646.52	118.93
SEK	500,000.00	USD	59,260.37	10-Feb-16	Deutsche Bank AG	59,308.00	119.63
KRW	100,000,000.00	USD	84,915.07	21-Jan-16	Deutsche Bank AG	85,284.00	119.93
SEK	378,000.00	USD	44,771.26	10-Feb-16	Deutsche Bank AG	44,836.85	120.02
NZD	100,000.00	USD	68,176.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	120.30
EUR	100,000.00	HUF	31,602,470.00	25-Jan-16	Deutsche Bank AG	108,630.00	120.35
AUD	100,000.00	NZD	106,165.20	10-Feb-16	HSBC London	72,755.00	120.35
GBP	73,854.97	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,854.84	121.07
EUR	100,000.00	CHF	108,560.50	27-Jan-16	HSBC London	108,630.00	121.08
INR	7,290,000.00	USD	109,906.68	8-Jan-16	Deutsche Bank AG	110,195.64	121.29
AUD	100,000.00	JPY	8,710,110.00	12-Feb-16	HSBC London	72,755.00	121.68
CAD	55,000.00	USD	39,475.65	8-Feb-16	Deutsche Bank AG	39,594.01	122.04
CAD	52,024.76	USD	37,332.67	29-Jan-16	Deutsche Bank AG	37,452.16	122.04
AUD	100,000.00	USD	72,484.70	9-Feb-16	Royal Bank Of Scotland	72,755.00	122.60
INR	7,290,000.00	USD	109,905.02	8-Jan-16	Deutsche Bank AG	110,195.64	122.95
AUD	100,000.00	USD	72,484.20	9-Feb-16	Royal Bank Of Scotland	72,755.00	123.10
INR	5,600,000.00	USD	84,123.24	29-Jan-16	Deutsche Bank AG	84,649.60	123.16
SEK	429,000.00	USD	50,824.04	10-Feb-16	Deutsche Bank AG	50,886.26	124.00
NZD	106,522.40	AUD	100,000.00	10-Feb-16	HSBC London	72,925.24	124.11
USD	161,636.57	BRL	640,000.00	5-Jan-16	HSBC London	161,636.57	124.45
EUR	100,000.00	CAD	150,798.00	21-Jan-16	Deutsche Bank AG	108,630.00	124.90
USD	34,164.53	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	34,164.53	127.66
INR	4,930,000.00	USD	74,280.55	8-Jan-16	Deutsche Bank AG	74,521.88	127.94
GBP	73,859.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,861.81	128.03
EUR	200,000.00	HUF	63,237,624.00	25-Jan-16	Deutsche Bank AG	217,260.00	128.34
SEK	500,000.00	USD	59,250.25	10-Feb-16	Deutsche Bank AG	59,308.00	129.75
JPY	20,000,000.00	USD	166,402.50	9-Mar-16	Deutsche Bank AG	166,258.00	129.90
AUD	100,000.00	JPY	8,709,110.00	12-Feb-16	HSBC London	72,755.00	129.99
AUD	100,000.00	JPY	8,709,110.00	12-Feb-16	HSBC London	72,755.00	129.99
SEK	430,000.00	USD	50,934.47	10-Feb-16	Deutsche Bank AG	51,004.88	132.33
NZD	200,000.00	USD	136,460.20	4-Feb-16	Royal Bank Of Scotland	136,920.00	132.80
AUD	200,000.00	USD	145,081.66	9-Feb-16	Royal Bank Of Scotland	145,510.00	132.94
CNH	500,000.00	USD	75,601.68	29-Jan-16	HSBC London	76,115.50	133.82
INR	4,990,000.00	USD	75,180.12	8-Jan-16	Deutsche Bank AG	75,428.84	133.95
AUD	149,939.00	EUR	100,000.00	8-Feb-16	HSBC London	109,088.12	134.05
AUD	100,000.00	JPY	8,728,180.00	12-Jan-16	HSBC London	72,755.00	134.56
PLN	700,000.00	USD	177,067.44	15-Jan-16	HSBC London	177,262.40	135.46
HUF	20,000,000.00	USD	68,585.89	22-Jan-16	Deutsche Bank AG	68,752.00	135.51
SEK	1,000,000.00	USD	118,624.40	10-Feb-16	Deutsche Bank AG	118,616.00	135.60
INR	7,290,000.00	USD	109,891.77	8-Jan-16	Deutsche Bank AG	110,195.64	136.20
INR	6,640,000.00	USD	100,081.29	8-Jan-16	Deutsche Bank AG	100,370.24	136.23
INR	3,090,000.00	USD	46,501.13	8-Jan-16	Deutsche Bank AG	46,708.44	136.24
TRY	100,000.00	USD	33,580.01	25-Feb-16	Deutsche Bank AG	34,260.10	136.69
BRL	200,000.00	USD	49,824.37	2-Feb-16	HSBC London	50,553.00	136.83
AUD	100,000.00	USD	72,469.70	9-Feb-16	Royal Bank Of Scotland	72,755.00	137.60
JPY	20,000,000.00	USD	166,394.75	9-Mar-16	Deutsche Bank AG	166,258.00	137.65
USD	68,433.90	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	68,433.90	137.73
NZD	200,000.00	USD	136,454.60	4-Feb-16	Royal Bank Of Scotland	136,920.00	138.40
NZD	106,543.70	AUD	100,000.00	10-Feb-16	HSBC London	72,939.82	138.68
NZD	106,543.70	AUD	100,000.00	10-Feb-16	HSBC London	72,939.82	138.68
INR	2,950,000.00	USD	44,385.15	8-Jan-16	Deutsche Bank AG	44,592.20	139.20
INR	7,640,000.00	USD	115,171.15	8-Jan-16	Deutsche Bank AG	115,486.24	139.37
INR	5,950,000.00	USD	89,663.80	8-Jan-16	Deutsche Bank AG	89,940.20	139.55
SEK	1,832,376.80	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,349.21	139.60
EUR	100,000.00	CAD	150,777.40	21-Jan-16	Deutsche Bank AG	108,630.00	139.73
GBP	73,867.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,873.60	139.81
INR	2,940,000.00	USD	44,233.14	8-Jan-16	Deutsche Bank AG	44,441.04	140.28
NZD	100,000.00	USD	68,155.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	140.60
EUR	200,000.00	RON	904,089.40	20-Jan-16	Royal Bank Of Scotland	217,260.00	142.13
INR	5,360,000.00	USD	80,755.73	8-Jan-16	Deutsche Bank AG	81,021.76	142.75
INR	8,000,000.00	USD	120,208.56	29-Jan-16	Deutsche Bank AG	120,928.00	143.44
INR	26,130,000.00	USD	394,236.57	8-Jan-16	Deutsche Bank AG	394,981.08	143.52
TRY	200,000.00	USD	67,289.43	25-Feb-16	Deutsche Bank AG	68,520.20	143.97
INR	7,300,000.00	USD	110,034.22	8-Jan-16	Deutsche Bank AG	110,346.80	144.68

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
PLN	100,000.00	USD	25,169.46	15-Jan-16	HSBC London	25,323.20	145.24
USD	116,020.05	MYR	500,000.00	7-Jan-16	Deutsche Bank AG	116,020.05	145.78
INR	5,500,000.00	USD	82,596.22	29-Jan-16	Deutsche Bank AG	83,138.00	145.78
NZD	300,000.00	USD	204,743.70	4-Feb-16	Royal Bank Of Scotland	205,380.00	145.80
USD	68,442.20	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	68,442.20	146.05
INR	6,400,000.00	USD	96,135.07	29-Jan-16	Deutsche Bank AG	96,742.40	146.53
USD	34,040.19	RUB	2,500,000.00	1-Feb-16	HSBC London	34,040.19	146.63
AUD	1,000,000.00	USD	725,926.00	9-Feb-16	Royal Bank Of Scotland	727,550.00	147.00
USD	68,443.90	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	68,443.90	147.75
USD	22,199.95	GBP	14,961.28	4-Jan-16	Deutsche Bank AG	22,199.95	148.29
AUD	100,000.00	JPY	8,706,900.00	12-Feb-16	HSBC London	72,755.00	148.36
USD	34,042.09	RUB	2,500,000.00	1-Feb-16	HSBC London	34,042.09	148.54
AUD	100,000.00	USD	72,458.61	9-Feb-16	Royal Bank Of Scotland	72,755.00	148.69
AUD	100,000.00	USD	72,458.61	9-Feb-16	Royal Bank Of Scotland	72,755.00	148.69
INR	8,160,000.00	USD	123,010.03	8-Jan-16	Deutsche Bank AG	123,346.56	148.85
CAD	151,180.80	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	108,833.70	150.60
JPY	17,506,940.00	AUD	200,000.00	12-Jan-16	HSBC London	145,533.44	151.43
AUD	100,000.00	USD	72,455.70	9-Feb-16	Royal Bank Of Scotland	72,755.00	151.60
USD	65,604.75	TRY	192,298.48	22-Jan-16	Deutsche Bank AG	65,604.75	151.76
PLN	200,000.00	USD	50,476.01	15-Jan-16	HSBC London	50,646.40	153.39
INR	7,000,000.00	USD	105,154.05	29-Jan-16	Deutsche Bank AG	105,812.00	153.95
AUD	100,000.00	JPY	8,706,210.00	12-Feb-16	HSBC London	72,755.00	154.10
JPY	3,200,000.00	USD	26,490.31	9-Mar-16	Deutsche Bank AG	26,601.28	154.87
EUR	100,000.00	CAD	150,755.50	21-Jan-16	Deutsche Bank AG	108,630.00	155.50
AUD	200,000.00	USD	145,058.60	9-Feb-16	Royal Bank Of Scotland	145,510.00	156.00
AUD	100,000.00	JPY	8,725,443.00	12-Jan-16	HSBC London	72,755.00	157.31
AUD	200,000.00	USD	145,056.60	9-Feb-16	Royal Bank Of Scotland	145,510.00	158.00
USD	68,454.30	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	68,454.30	158.18
EUR	100,000.00	GBP	73,665.10	10-Feb-16	Royal Bank Of Scotland	108,630.00	158.67
BRL	200,000.00	USD	49,802.04	2-Feb-16	HSBC London	50,553.00	159.16
NZD	106,573.80	AUD	100,000.00	10-Feb-16	HSBC London	72,960.42	159.28
AUD	100,000.00	USD	72,447.61	9-Feb-16	Royal Bank Of Scotland	72,755.00	159.69
AUD	100,000.00	USD	72,447.61	9-Feb-16	Royal Bank Of Scotland	72,755.00	159.69
USD	136,752.80	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	136,752.80	160.18
AUD	200,000.00	USD	145,052.60	9-Feb-16	Royal Bank Of Scotland	145,510.00	162.00
AUD	100,000.00	JPY	8,705,110.00	12-Feb-16	HSBC London	72,755.00	163.24
INR	2,950,000.00	USD	44,360.90	8-Jan-16	Deutsche Bank AG	44,592.20	163.45
SEK	1,000,000.00	USD	118,595.88	10-Feb-16	Deutsche Bank AG	118,616.00	164.12
USD	67,953.25	RUB	5,000,000.00	1-Feb-16	HSBC London	67,953.25	164.86
USD	34,058.46	RUB	2,500,000.00	1-Feb-16	HSBC London	34,058.46	165.08
SEK	500,000.00	USD	59,214.39	10-Feb-16	Deutsche Bank AG	59,308.00	165.61
GBP	73,885.40	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,899.69	165.87
CLP	50,000,000.00	USD	70,134.00	1-Feb-16	HSBC London	70,550.00	166.00
NZD	106,583.70	AUD	100,000.00	10-Feb-16	HSBC London	72,967.20	166.05
NZD	100,000.00	USD	68,130.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	166.20
EUR	100,000.00	CAD	150,740.40	21-Jan-16	Deutsche Bank AG	108,630.00	166.37
INR	6,540,000.00	USD	98,541.21	8-Jan-16	Deutsche Bank AG	98,858.64	167.01
SEK	644,000.00	USD	76,313.54	10-Feb-16	Deutsche Bank AG	76,388.70	167.90
AUD	100,000.00	JPY	8,724,150.00	12-Jan-16	HSBC London	72,755.00	168.06
AUD	100,000.00	JPY	8,724,030.00	12-Jan-16	HSBC London	72,755.00	169.06
SEK	917,026.60	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,774.03	169.25
INR	2,420,000.00	USD	36,355.44	8-Jan-16	Deutsche Bank AG	36,580.72	169.62
AUD	200,000.00	USD	145,044.80	9-Feb-16	Royal Bank Of Scotland	145,510.00	169.80
USD	14,807.44	BRL	58,000.00	5-Jan-16	HSBC London	14,807.44	170.66
JPY	4,000,000.00	USD	33,135.49	9-Mar-16	Deutsche Bank AG	33,251.60	170.99
AUD	100,000.00	JPY	8,723,640.00	12-Jan-16	HSBC London	72,755.00	172.30
PLN	100,000.00	USD	25,141.51	15-Jan-16	HSBC London	25,323.20	173.19
USD	14,810.28	BRL	58,000.00	5-Jan-16	HSBC London	14,810.28	173.50
KRW	200,000,000.00	USD	169,895.81	21-Jan-16	Deutsche Bank AG	170,568.00	174.19
INR	2,430,000.00	USD	36,501.56	8-Jan-16	Deutsche Bank AG	36,731.88	174.43
USD	50,648.29	BRL	200,000.00	5-Jan-16	HSBC London	50,648.29	175.97
NZD	100,000.00	USD	68,120.00	4-Feb-16	Royal Bank Of Scotland	68,460.00	176.50
INR	4,300,000.00	USD	64,722.48	8-Jan-16	Deutsche Bank AG	64,998.80	177.42
INR	6,560,000.00	USD	98,832.39	8-Jan-16	Deutsche Bank AG	99,160.96	177.69
EUR	200,000.00	NOK	1,923,901.40	4-Feb-16	Deutsche Bank AG	217,260.00	178.26
INR	6,640,000.00	USD	100,039.17	8-Jan-16	Deutsche Bank AG	100,370.24	178.35
INR	2,430,000.00	USD	36,497.45	8-Jan-16	Deutsche Bank AG	36,731.88	178.54
INR	10,000,000.00	USD	150,260.70	29-Jan-16	Deutsche Bank AG	151,160.00	179.30
INR	6,400,000.00	USD	96,101.87	29-Jan-16	Deutsche Bank AG	96,742.40	179.73
SEK	567,000.00	USD	67,156.89	10-Feb-16	Deutsche Bank AG	67,255.27	180.03
BRL	200,000.00	USD	49,780.96	2-Feb-16	HSBC London	50,553.00	180.24
SEK	1,500,000.00	USD	177,959.29	10-Feb-16	Deutsche Bank AG	177,924.00	180.71

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales		Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
HUF	10,000,000.00	USD		34,179.38	22-Jan-16	Deutsche Bank AG	34,376.00	181.32
USD	72,177.31	CAD		100,000.00	8-Feb-16	Deutsche Bank AG	72,177.31	181.49
SEK	6,410,733.00	EUR		700,000.00	4-Mar-16	Deutsche Bank AG	760,415.51	181.79
HUF	31,690,540.00	EUR		100,000.00	25-Jan-16	Deutsche Bank AG	108,939.40	182.26
JPY	4,300,000.00	USD		35,621.93	9-Mar-16	Deutsche Bank AG	35,745.47	182.54
INR	2,430,000.00	USD		36,493.34	8-Jan-16	Deutsche Bank AG	36,731.88	182.65
NZD	100,000.00	USD		68,113.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	182.80
INR	8,000,000.00	USD		120,168.84	29-Jan-16	Deutsche Bank AG	120,928.00	183.16
INR	4,980,000.00	USD		74,979.67	8-Jan-16	Deutsche Bank AG	75,277.68	183.47
SEK	4,579,552.00	EUR		500,000.00	4-Mar-16	Deutsche Bank AG	543,208.14	184.07
USD	18,075.71	SGD		25,408.12	29-Jan-16	Deutsche Bank AG	18,075.71	184.13
INR	12,630,000.00	USD		190,440.29	8-Jan-16	Deutsche Bank AG	190,915.08	184.30
AUD	100,000.00	JPY	8,722,140.00		12-Jan-16	HSBC London	72,755.00	184.77
SEK	644,000.00	USD		76,295.29	10-Feb-16	Deutsche Bank AG	76,388.70	186.15
JPY	30,000,000.00	USD		249,612.06	9-Mar-16	Deutsche Bank AG	249,387.00	186.54
HUF	63,329,500.00	EUR		200,000.00	25-Jan-16	Deutsche Bank AG	217,701.49	187.41
JPY	17,511,300.00	AUD		200,000.00	12-Jan-16	HSBC London	145,569.69	187.71
USD	17,096.85	BRL		67,000.00	5-Jan-16	HSBC London	17,096.85	188.83
GBP	73,901.40	EUR		100,000.00	10-Feb-16	Royal Bank Of Scotland	108,923.27	189.43
NZD	100,000.00	USD		68,106.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	189.60
JPY	8,767,170.00	AUD		100,000.00	12-Jan-16	HSBC London	72,880.61	189.70
JPY	8,767,170.00	AUD		100,000.00	12-Jan-16	HSBC London	72,880.61	189.70
PLN	200,000.00	USD		50,439.29	15-Jan-16	HSBC London	50,646.40	190.11
INR	5,330,000.00	USD		80,255.37	8-Jan-16	Deutsche Bank AG	80,568.28	190.32
PLN	200,000.00	USD		50,438.25	15-Jan-16	HSBC London	50,646.40	191.15
USD	72,798.40	AUD		100,000.00	9-Feb-16	Royal Bank Of Scotland	72,798.40	191.49
NZD	100,000.00	USD		68,104.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	191.80
USD	72,800.40	AUD		100,000.00	9-Feb-16	Royal Bank Of Scotland	72,800.40	193.49
INR	10,630,000.00	USD		160,244.68	8-Jan-16	Deutsche Bank AG	160,683.08	193.91
USD	151,664.52	CNH	1,000,000.00		29-Jan-16	HSBC London	151,664.52	194.49
JPY	20,000,000.00	USD		166,336.49	9-Mar-16	Deutsche Bank AG	166,258.00	195.91
USD	144,187.69	CAD		200,000.00	8-Feb-16	Deutsche Bank AG	144,187.69	196.07
JPY	17,512,440.00	AUD		200,000.00	12-Jan-16	HSBC London	145,579.16	197.20
TRY	200,000.00	USD		67,235.34	25-Feb-16	Deutsche Bank AG	68,520.20	198.06
USD	80,622.31	CZK	2,000,000.00		11-Jan-16	Royal Bank Of Scotland	80,622.31	198.26
SEK	645,000.00	USD		76,401.70	10-Feb-16	Deutsche Bank AG	76,507.32	198.50
INR	2,940,000.00	USD		44,174.74	8-Jan-16	Deutsche Bank AG	44,441.04	198.68
SEK	1,500,000.00	USD		177,940.90	10-Feb-16	Deutsche Bank AG	177,924.00	199.10
USD	72,806.20	AUD		100,000.00	9-Feb-16	Royal Bank Of Scotland	72,806.20	199.31
USD	72,806.23	AUD		100,000.00	9-Feb-16	Royal Bank Of Scotland	72,806.23	199.33
KRW	88,000,000.00	USD		74,630.03	21-Jan-16	Deutsche Bank AG	75,049.92	200.77
USD	25,437.53	BRL		100,000.00	5-Jan-16	HSBC London	25,437.53	201.55
JPY	20,000,000.00	USD		166,330.82	9-Mar-16	Deutsche Bank AG	166,258.00	201.58
CAD	91,000.00	USD		65,314.25	8-Feb-16	Deutsche Bank AG	65,510.08	201.93
NZD	100,000.00	USD		68,093.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	202.80
INR	7,570,000.00	USD		114,050.81	8-Jan-16	Deutsche Bank AG	114,428.12	203.20
USD	20,710.44	EUR		18,876.29	4-Jan-16	Deutsche Bank AG	20,710.44	203.31
JPY	8,768,856.00	AUD		100,000.00	12-Jan-16	HSBC London	72,894.62	203.73
NZD	100,000.00	USD		68,092.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	204.10
NZD	100,000.00	USD		68,092.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	204.10
INR	2,420,000.00	USD		36,319.98	8-Jan-16	Deutsche Bank AG	36,580.72	205.08
NZD	100,000.00	USD		68,091.39	4-Feb-16	Royal Bank Of Scotland	68,460.00	205.11
AUD	100,000.00	JPY	8,719,650.00		12-Jan-16	HSBC London	72,755.00	205.47
USD	25,442.06	BRL		100,000.00	5-Jan-16	HSBC London	25,442.06	206.09
INR	5,600,000.00	USD		84,314.49	8-Jan-16	Deutsche Bank AG	84,649.60	206.31
TRY	300,000.00	USD		100,943.35	25-Feb-16	Deutsche Bank AG	102,780.30	206.75
SEK	2,748,546.78	EUR		300,000.00	4-Mar-16	Deutsche Bank AG	326,021.62	207.21
USD	72,814.29	AUD		100,000.00	9-Feb-16	Royal Bank Of Scotland	72,814.29	207.41
NZD	106,644.30	AUD		100,000.00	10-Feb-16	HSBC London	73,008.69	207.50
JPY	40,000,000.00	USD		332,857.13	9-Mar-16	Deutsche Bank AG	332,516.00	207.67
USD	21,040.81	CHF		20,825.54	29-Jan-16	Deutsche Bank AG	21,040.81	208.67
INR	5,340,000.00	USD		80,387.79	8-Jan-16	Deutsche Bank AG	80,719.44	208.83
NZD	200,000.00	USD		136,383.20	4-Feb-16	Royal Bank Of Scotland	136,920.00	209.80
AUD	100,000.00	JPY	8,719,100.00		12-Jan-16	HSBC London	72,755.00	210.04
EUR	100,000.00	RON		451,465.30	20-Jan-16	Royal Bank Of Scotland	108,630.00	210.27
INR	12,640,000.00	USD		190,565.21	8-Jan-16	Deutsche Bank AG	191,066.24	210.31
EUR	100,000.00	RON		451,461.60	20-Jan-16	Royal Bank Of Scotland	108,630.00	211.16
CAD	101,000.00	USD		72,503.72	8-Feb-16	Deutsche Bank AG	72,708.99	212.04
PLN	200,000.00	USD		50,417.00	15-Jan-16	HSBC London	50,646.40	212.40
GBP	73,917.10	EUR		100,000.00	10-Feb-16	Royal Bank Of Scotland	108,946.41	212.55
EUR	100,000.00	CAD		150,675.70	21-Jan-16	Deutsche Bank AG	108,630.00	212.94
PLN	300,000.00	USD		75,731.08	15-Jan-16	HSBC London	75,969.60	213.02

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
INR	12,640,000.00	USD	190,562.34	8-Jan-16	Deutsche Bank AG	191,066.24	213.18
AUD	200,000.00	USD	144,999.20	9-Feb-16	Royal Bank Of Scotland	145,510.00	215.40
INR	2,430,000.00	USD	36,460.48	8-Jan-16	Deutsche Bank AG	36,731.88	215.51
GBP	73,920.30	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,951.13	217.26
SEK	833,000.00	USD	98,708.65	10-Feb-16	Deutsche Bank AG	98,807.13	218.43
AUD	100,000.00	JPY	8,717,951.00	12-Jan-16	HSBC London	72,755.00	219.59
INR	5,820,000.00	USD	87,621.57	8-Jan-16	Deutsche Bank AG	87,975.12	219.69
JPY	20,000,000.00	USD	166,312.42	9-Mar-16	Deutsche Bank AG	166,258.00	219.98
USD	15,739.08	CHF	15,514.07	29-Jan-16	Deutsche Bank AG	15,739.08	220.01
USD	19,147.55	BRL	75,000.00	5-Jan-16	HSBC London	19,147.55	220.68
USD	18,895.87	BRL	74,000.00	5-Jan-16	HSBC London	18,895.87	221.36
PLN	430,396.30	EUR	100,000.00	26-Jan-16	HSBC London	108,990.12	222.64
USD	32,250.01	COP	102,000,000.00	1-Feb-16	HSBC London	32,250.01	222.72
INR	2,420,000.00	USD	36,302.27	8-Jan-16	Deutsche Bank AG	36,580.72	222.79
INR	6,650,000.00	USD	100,144.57	8-Jan-16	Deutsche Bank AG	100,521.40	223.88
THB	2,500,000.00	USD	69,223.31	14-Jan-16	Deutsche Bank AG	69,472.50	224.19
KRW	100,000,000.00	USD	84,810.64	21-Jan-16	Deutsche Bank AG	85,284.00	224.36
EUR	100,000.00	GBP	73,620.09	10-Feb-16	Royal Bank Of Scotland	108,630.00	225.01
NZD	100,000.00	USD	68,070.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	225.80
NZD	100,000.00	USD	68,070.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	225.80
USD	1,285,611.44	ILS	5,000,000.00	20-Jan-16	HSBC London	1,285,611.44	231.37
AUD	200,000.00	JPY	17,421,620.00	12-Feb-16	HSBC London	145,510.00	231.71
USD	391,190.82	EUR	359,633.02	29-Jan-16	Deutsche Bank AG	391,190.82	232.87
INR	24,900,000.00	USD	375,582.61	8-Jan-16	Deutsche Bank AG	376,388.40	233.09
NZD	106,682.00	AUD	100,000.00	10-Feb-16	HSBC London	73,034.50	233.30
INR	1,840,000.00	USD	27,537.70	8-Jan-16	Deutsche Bank AG	27,813.44	233.42
CLP	50,000,000.00	USD	70,066.28	1-Feb-16	HSBC London	70,550.00	233.72
EUR	100,000.00	CAD	150,646.80	21-Jan-16	Deutsche Bank AG	108,630.00	233.75
THB	2,500,000.00	USD	69,213.73	14-Jan-16	Deutsche Bank AG	69,472.50	233.77
AUD	100,000.00	JPY	8,716,204.00	12-Jan-16	HSBC London	72,755.00	234.12
USD	41,431.39	CHF	41,184.00	29-Jan-16	Deutsche Bank AG	41,431.39	234.57
INR	6,100,000.00	USD	91,831.51	8-Jan-16	Deutsche Bank AG	92,207.60	235.79
USD	34,147.16	COP	108,000,000.00	1-Feb-16	HSBC London	34,147.16	235.91
INR	12,640,000.00	USD	190,539.36	8-Jan-16	Deutsche Bank AG	191,066.24	236.16
CLP	50,000,000.00	USD	70,063.34	1-Feb-16	HSBC London	70,550.00	236.66
AUD	300,000.00	USD	217,584.90	9-Feb-16	Royal Bank Of Scotland	218,265.00	237.00
EUR	100,000.00	CAD	150,641.00	21-Jan-16	Deutsche Bank AG	108,630.00	237.92
NZD	200,000.00	USD	136,355.08	4-Feb-16	Royal Bank Of Scotland	136,920.00	237.92
AUD	100,000.00	JPY	8,715,670.00	12-Jan-16	HSBC London	72,755.00	238.56
GBP	73,935.40	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,973.39	239.50
NZD	106,692.50	AUD	100,000.00	10-Feb-16	HSBC London	73,041.69	240.48
NZD	200,000.00	USD	136,352.20	4-Feb-16	Royal Bank Of Scotland	136,920.00	240.80
SEK	917,644.30	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,847.30	242.53
PLN	900,000.00	USD	227,587.15	15-Jan-16	HSBC London	227,908.80	245.15
GBP	147,712.00	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,712.72	245.16
AUD	150,093.20	EUR	100,000.00	8-Feb-16	HSBC London	109,200.31	245.91
SEK	1,500,000.00	USD	177,893.82	10-Feb-16	Deutsche Bank AG	177,924.00	246.18
JPY	24,200,000.00	USD	201,257.61	9-Mar-16	Deutsche Bank AG	201,172.18	246.59
INR	8,800,000.00	USD	132,140.07	29-Jan-16	Deutsche Bank AG	133,020.80	247.13
AUD	200,000.00	JPY	17,419,740.00	12-Feb-16	HSBC London	145,510.00	247.33
TRY	400,000.00	USD	135,902.53	22-Jan-16	Deutsche Bank AG	137,040.40	248.27
AUD	200,000.00	JPY	17,419,620.00	12-Feb-16	HSBC London	145,510.00	248.33
JPY	30,000,000.00	USD	249,548.53	9-Mar-16	Deutsche Bank AG	249,387.00	250.07
INR	12,640,000.00	USD	190,525.00	8-Jan-16	Deutsche Bank AG	191,066.24	250.52
GBP	147,716.00	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,718.61	251.05
AUD	200,000.00	JPY	17,419,220.00	12-Feb-16	HSBC London	145,510.00	251.66
INR	6,110,000.00	USD	91,965.44	8-Jan-16	Deutsche Bank AG	92,358.76	252.79
NZD	200,000.00	USD	136,339.80	4-Feb-16	Royal Bank Of Scotland	136,920.00	253.20
INR	10,720,000.00	USD	161,542.71	8-Jan-16	Deutsche Bank AG	162,043.52	254.25
AUD	100,000.00	JPY	8,713,770.00	12-Jan-16	HSBC London	72,755.00	254.35
KRW	200,000,000.00	USD	169,815.33	21-Jan-16	Deutsche Bank AG	170,568.00	254.67
AUD	200,000.00	JPY	17,418,820.00	12-Feb-16	HSBC London	145,510.00	254.98
INR	7,150,000.00	USD	107,659.64	8-Jan-16	Deutsche Bank AG	108,079.40	255.31
USD	68,329.30	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	68,329.30	255.56
NZD	106,714.60	AUD	100,000.00	10-Feb-16	HSBC London	73,056.82	255.60
NZD	213,056.20	AUD	200,000.00	10-Feb-16	HSBC London	145,858.27	256.02
TRY	400,000.00	USD	135,894.63	22-Jan-16	Deutsche Bank AG	137,040.40	256.17
INR	9,600,000.00	USD	144,165.79	29-Jan-16	Deutsche Bank AG	145,113.60	256.61
EUR	200,000.00	CAD	301,586.00	21-Jan-16	Deutsche Bank AG	217,260.00	257.00
AUD	150,108.70	EUR	100,000.00	8-Feb-16	HSBC London	109,211.58	257.15
NZD	106,717.60	AUD	100,000.00	10-Feb-16	HSBC London	73,058.87	257.65
AUD	100,000.00	JPY	8,713,360.00	12-Jan-16	HSBC London	72,755.00	257.76

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	29,185.83	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,185.83	259.04
INR	9,810,000.00	USD	147,803.29	8-Jan-16	Deutsche Bank AG	148,287.96	259.04
USD	25,495.89	BRL	100,000.00	5-Jan-16	HSBC London	25,495.89	260.00
AUD	200,000.00	NZD	212,301.40	10-Feb-16	HSBC London	145,510.00	260.56
EUR	100,000.00	CHF	108,419.70	27-Jan-16	HSBC London	108,630.00	261.74
HUF	10,000,000.00	USD	34,098.52	22-Jan-16	Deutsche Bank AG	34,376.00	262.18
SEK	500,000.00	USD	59,115.53	10-Feb-16	Deutsche Bank AG	59,308.00	264.47
INR	12,910,000.00	USD	194,585.77	8-Jan-16	Deutsche Bank AG	195,147.56	264.86
AUD	200,000.00	JPY	17,456,860.00	12-Jan-16	HSBC London	145,510.00	264.97
SEK	500,000.00	USD	59,114.74	10-Feb-16	Deutsche Bank AG	59,308.00	265.26
EUR	100,000.00	NOK	960,388.40	4-Feb-16	Deutsche Bank AG	108,630.00	265.63
USD	25,503.05	BRL	100,000.00	5-Jan-16	HSBC London	25,503.05	267.18
NZD	100,000.00	USD	68,029.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	267.30
INR	7,500,000.00	USD	112,561.91	29-Jan-16	Deutsche Bank AG	113,370.00	268.09
HUF	10,000,000.00	USD	34,092.52	22-Jan-16	Deutsche Bank AG	34,376.00	268.18
INR	7,460,000.00	USD	112,324.02	8-Jan-16	Deutsche Bank AG	112,765.36	269.76
MYR	500,000.00	USD	115,604.26	7-Jan-16	Deutsche Bank AG	116,455.00	270.74
USD	136,863.18	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	136,863.18	270.83
INR	11,550,000.00	USD	174,053.26	8-Jan-16	Deutsche Bank AG	174,589.80	270.89
PHP	2,170,000.00	USD	45,925.93	19-Jan-16	Deutsche Bank AG	46,116.84	271.20
INR	5,750,000.00	USD	86,513.42	8-Jan-16	Deutsche Bank AG	86,917.00	271.33
INR	3,940,000.00	USD	59,192.49	8-Jan-16	Deutsche Bank AG	59,557.04	273.93
SEK	500,000.00	USD	59,105.89	10-Feb-16	Deutsche Bank AG	59,308.00	274.11
INR	5,760,000.00	USD	86,660.85	8-Jan-16	Deutsche Bank AG	87,068.16	274.83
AUD	100,000.00	JPY	8,711,280.00	12-Jan-16	HSBC London	72,755.00	275.05
JPY	20,000,000.00	USD	166,256.98	9-Mar-16	Deutsche Bank AG	166,258.00	275.42
THB	5,000,000.00	USD	138,619.35	14-Jan-16	Deutsche Bank AG	138,945.00	275.65
AUD	100,000.00	JPY	8,711,155.00	12-Jan-16	HSBC London	72,755.00	276.09
INR	7,500,000.00	USD	112,921.20	8-Jan-16	Deutsche Bank AG	113,370.00	276.30
HUF	10,000,000.00	USD	34,084.36	22-Jan-16	Deutsche Bank AG	34,376.00	276.34
USD	76,010.95	CNH	500,000.00	29-Jan-16	HSBC London	76,010.95	276.83
USD	68,686.70	NZD	100,000.00	11-Jan-16	Royal Bank Of Scotland	68,686.70	277.71
USD	40,961.85	EUR	37,423.50	29-Jan-16	Deutsche Bank AG	40,961.85	278.48
INR	7,140,000.00	USD	107,484.80	8-Jan-16	Deutsche Bank AG	107,928.24	279.22
INR	7,580,000.00	USD	114,125.69	8-Jan-16	Deutsche Bank AG	114,579.28	279.25
USD	25,515.41	BRL	100,000.00	5-Jan-16	HSBC London	25,515.41	279.56
JPY	20,000,000.00	USD	166,251.45	9-Mar-16	Deutsche Bank AG	166,258.00	280.95
AUD	100,000.00	JPY	8,710,503.00	12-Jan-16	HSBC London	72,755.00	281.51
NZD	200,000.00	USD	136,310.40	4-Feb-16	Royal Bank Of Scotland	136,920.00	282.60
KRW	200,000,000.00	USD	169,786.90	21-Jan-16	Deutsche Bank AG	170,568.00	283.10
USD	136,875.80	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	136,875.80	283.48
SEK	2,000,000.00	USD	237,235.71	10-Feb-16	Deutsche Bank AG	237,232.00	284.29
AUD	200,000.00	JPY	17,454,282.00	12-Jan-16	HSBC London	145,510.00	286.40
TRY	200,000.00	USD	67,788.89	22-Jan-16	Deutsche Bank AG	68,520.20	286.51
AUD	200,000.00	USD	144,925.60	9-Feb-16	Royal Bank Of Scotland	145,510.00	289.00
RON	453,545.00	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	108,965.09	289.26
PLN	300,000.00	USD	75,654.11	15-Jan-16	HSBC London	75,969.60	289.99
USD	47,733.11	EUR	43,640.94	29-Jan-16	Deutsche Bank AG	47,733.11	290.74
USD	29,217.67	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,217.67	290.90
CAD	144,000.00	USD	103,382.98	8-Feb-16	Deutsche Bank AG	103,664.30	290.97
EUR	300,000.00	CAD	452,506.80	21-Jan-16	Deutsche Bank AG	325,890.00	293.50
THB	5,000,000.00	USD	138,600.14	14-Jan-16	Deutsche Bank AG	138,945.00	294.86
USD	25,273.59	BRL	100,000.00	2-Feb-16	HSBC London	25,273.59	296.46
GBP	147,746.98	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,764.27	296.67
USD	25,275.50	BRL	100,000.00	2-Feb-16	HSBC London	25,275.50	298.39
INR	7,720,000.00	USD	116,219.55	8-Jan-16	Deutsche Bank AG	116,695.52	298.41
USD	29,225.63	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,225.63	298.87
USD	25,276.14	BRL	100,000.00	2-Feb-16	HSBC London	25,276.14	299.04
PLN	400,000.00	USD	100,958.96	15-Jan-16	HSBC London	101,292.80	299.84
JPY	30,000,000.00	USD	249,498.72	9-Mar-16	Deutsche Bank AG	249,387.00	299.88
TRY	300,000.00	USD	101,813.09	22-Jan-16	Deutsche Bank AG	102,780.30	300.01
USD	20,034.05	CHF	19,727.31	29-Jan-16	Deutsche Bank AG	20,034.05	300.35
AUD	299,923.06	EUR	200,000.00	8-Feb-16	HSBC London	218,209.02	300.79
PLN	200,000.00	USD	50,327.28	15-Jan-16	HSBC London	50,646.40	302.12
SEK	2,000,000.00	USD	237,217.70	10-Feb-16	Deutsche Bank AG	237,232.00	302.30
AUD	200,000.00	JPY	17,413,094.00	12-Feb-16	HSBC London	145,510.00	302.58
NZD	106,783.70	AUD	100,000.00	10-Feb-16	HSBC London	73,104.12	302.88
NZD	200,000.00	USD	136,289.80	4-Feb-16	Royal Bank Of Scotland	136,920.00	303.20
INR	7,180,000.00	USD	108,064.18	8-Jan-16	Deutsche Bank AG	108,532.88	303.56
NZD	100,000.00	USD	67,992.10	4-Feb-16	Royal Bank Of Scotland	68,460.00	304.40
NZD	100,000.00	USD	67,992.10	4-Feb-16	Royal Bank Of Scotland	68,460.00	304.40
PLN	200,000.00	USD	50,324.75	15-Jan-16	HSBC London	50,646.40	304.65

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
AUD	100,000.00	JPY	8,707,710.00	12-Jan-16	HSBC London	72,755.00	304.73
AUD	100,000.00	JPY	8,707,710.00	12-Jan-16	HSBC London	72,755.00	304.73
SEK	918,170.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,909.75	305.00
JPY	20,000,000.00	USD	166,227.27	9-Mar-16	Deutsche Bank AG	166,258.00	305.13
GBP	73,980.40	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,039.71	305.76
AUD	100,000.00	JPY	8,707,560.00	12-Jan-16	HSBC London	72,755.00	305.97
USD	25,283.80	BRL	100,000.00	2-Feb-16	HSBC London	25,283.80	306.79
INR	8,000,000.00	USD	120,436.58	8-Jan-16	Deutsche Bank AG	120,928.00	307.42
USD	31,143.34	GBP	20,919.53	22-Jan-16	Royal Bank Of Scotland	31,143.34	308.03
CHF	14,896.50	USD	14,592.58	29-Jan-16	Deutsche Bank AG	14,881.62	308.45
PHP	2,560,000.00	USD	54,191.36	19-Jan-16	Deutsche Bank AG	54,405.12	308.48
USD	25,287.65	BRL	100,000.00	2-Feb-16	HSBC London	25,287.65	310.69
INR	4,290,000.00	USD	64,437.64	8-Jan-16	Deutsche Bank AG	64,847.64	311.33
AUD	300,000.00	USD	217,510.20	9-Feb-16	Royal Bank Of Scotland	218,265.00	311.70
USD	136,904.60	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	136,904.60	312.35
SEK	918,255.10	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,919.75	314.99
KRW	200,000,000.00	USD	169,754.79	21-Jan-16	Deutsche Bank AG	170,568.00	315.21
NZD	100,000.00	USD	67,981.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	315.30
SEK	918,264.48	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,920.86	316.11
SEK	918,264.48	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,920.86	316.11
INR	5,760,000.00	USD	86,616.54	8-Jan-16	Deutsche Bank AG	87,068.16	319.14
NZD	106,807.50	AUD	100,000.00	10-Feb-16	HSBC London	73,120.41	319.16
INR	7,720,000.00	USD	116,198.56	8-Jan-16	Deutsche Bank AG	116,695.52	319.40
SEK	1,000,000.00	USD	118,440.16	10-Feb-16	Deutsche Bank AG	118,616.00	319.84
JPY	13,107,640.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	108,962.50	320.39
GBP	73,990.60	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,054.75	320.77
RON	453,678.70	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	108,997.22	321.37
EUR	200,000.00	RON	903,336.20	20-Jan-16	Royal Bank Of Scotland	217,260.00	323.09
INR	12,660,000.00	USD	190,754.09	8-Jan-16	Deutsche Bank AG	191,368.56	323.29
JPY	13,108,043.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	108,965.85	323.75
INR	5,120,000.00	USD	76,819.20	19-Jan-16	Deutsche Bank AG	77,393.92	323.84
PHP	2,600,000.00	USD	55,026.45	19-Jan-16	Deutsche Bank AG	55,255.20	324.95
AUD	100,000.00	JPY	8,705,210.00	12-Jan-16	HSBC London	72,755.00	325.51
PLN	100,000.00	USD	24,989.00	15-Jan-16	HSBC London	25,323.20	325.70
EUR	200,000.00	NOK	1,922,584.54	4-Feb-16	Deutsche Bank AG	217,260.00	327.03
SEK	918,371.00	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,933.49	328.75
GBP	147,768.80	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,796.43	328.80
EUR	100,000.00	RON	450,969.00	20-Jan-16	Royal Bank Of Scotland	108,630.00	329.51
INR	7,490,000.00	USD	112,716.33	8-Jan-16	Deutsche Bank AG	113,218.84	330.24
USD	30,110.87	BRL	118,000.00	5-Jan-16	HSBC London	30,110.87	332.57
USD	31,018.22	GBP	20,816.10	29-Jan-16	Deutsche Bank AG	31,018.22	334.72
TRY	300,000.00	USD	101,777.96	22-Jan-16	Deutsche Bank AG	102,780.30	335.14
SEK	477,978.00	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	56,695.84	336.19
PLN	200,000.00	USD	50,292.08	15-Jan-16	HSBC London	50,646.40	337.32
USD	29,264.78	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,264.78	338.05
AUD	200,000.00	JPY	17,448,040.00	12-Jan-16	HSBC London	145,510.00	338.29
HUF	10,000,000.00	USD	34,022.17	22-Jan-16	Deutsche Bank AG	34,376.00	338.53
USD	101,283.77	BRL	400,000.00	5-Jan-16	HSBC London	101,283.77	339.11
EUR	100,000.00	CAD	150,499.90	21-Jan-16	Deutsche Bank AG	108,630.00	339.50
JPY	30,000,000.00	USD	249,458.05	9-Mar-16	Deutsche Bank AG	249,387.00	340.55
NZD	100,000.00	USD	67,955.80	4-Feb-16	Royal Bank Of Scotland	68,460.00	340.70
GBP	147,777.20	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,808.82	341.16
AUD	217,000.00	USD	157,216.28	9-Feb-16	Royal Bank Of Scotland	157,878.35	341.56
AUD	217,000.00	USD	157,216.28	9-Feb-16	Royal Bank Of Scotland	157,878.35	341.56
USD	29,268.52	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,268.52	341.79
USD	29,268.76	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,268.76	342.03
USD	25,578.06	BRL	100,000.00	5-Jan-16	HSBC London	25,578.06	342.30
HUF	10,000,000.00	USD	34,018.12	22-Jan-16	Deutsche Bank AG	34,376.00	342.58
INR	12,660,000.00	USD	190,734.46	8-Jan-16	Deutsche Bank AG	191,368.56	342.92
JPY	30,000,000.00	USD	249,454.53	9-Mar-16	Deutsche Bank AG	249,387.00	344.07
GBP	147,779.40	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,812.06	344.41
AUD	100,000.00	JPY	8,702,910.00	12-Jan-16	HSBC London	72,755.00	344.63
JPY	13,110,790.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	108,988.69	346.58
USD	29,273.42	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,273.42	346.70
INR	12,910,000.00	USD	194,503.87	8-Jan-16	Deutsche Bank AG	195,147.56	346.76
AUD	217,000.00	USD	157,209.88	9-Feb-16	Royal Bank Of Scotland	157,878.35	347.96
EUR	100,000.00	CAD	150,487.90	21-Jan-16	Deutsche Bank AG	108,630.00	348.14
HUF	40,000,000.00	USD	137,094.33	22-Jan-16	Deutsche Bank AG	137,504.00	348.47
JPY	8,786,258.00	AUD	100,000.00	12-Jan-16	HSBC London	73,039.28	348.52
EUR	2,163,884.92	USD	2,351,591.12	22-Jan-16	Deutsche Bank AG	2,350,628.19	350.55
SEK	918,554.90	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,955.31	350.57
INR	7,160,000.00	USD	107,715.03	8-Jan-16	Deutsche Bank AG	108,230.56	350.85

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	25,587.23	BRL	100,000.00	5-Jan-16	HSBC London	25,587.23	351.49
AUD	216,000.00	USD	156,478.93	9-Feb-16	Royal Bank Of Scotland	157,150.80	352.84
INR	13,200,000.00	USD	198,227.96	29-Jan-16	Deutsche Bank AG	199,531.20	352.84
USD	25,589.84	BRL	100,000.00	5-Jan-16	HSBC London	25,589.84	354.10
CAD	300,000.00	USD	215,632.65	8-Feb-16	Deutsche Bank AG	215,967.30	354.75
CAD	169,000.00	USD	121,318.10	8-Feb-16	Deutsche Bank AG	121,661.58	354.80
EUR	200,000.00	CHF	217,008.16	27-Jan-16	HSBC London	217,260.00	354.89
KRW	200,000,000.00	USD	169,714.84	21-Jan-16	Deutsche Bank AG	170,568.00	355.16
USD	19,786.71	BRL	77,000.00	5-Jan-16	HSBC London	19,786.71	355.32
AUD	150,244.80	EUR	100,000.00	8-Feb-16	HSBC London	109,310.60	355.87
EUR	100,000.00	GBP	73,529.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	358.38
TRY	300,000.00	USD	101,753.52	22-Jan-16	Deutsche Bank AG	102,780.30	359.58
EUR	100,000.00	CAD	150,471.10	21-Jan-16	Deutsche Bank AG	108,630.00	360.23
EUR	100,000.00	NOK	959,546.50	4-Feb-16	Deutsche Bank AG	108,630.00	360.75
GBP	74,017.80	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,094.84	360.83
NZD	106,870.70	AUD	100,000.00	10-Feb-16	HSBC London	73,163.68	362.40
CLP	100,000,000.00	USD	140,237.51	1-Feb-16	HSBC London	141,100.00	362.49
USD	109,106.80	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,106.80	362.62
SEK	918,756.41	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	108,979.21	363.37
KRW	173,000,000.00	USD	146,746.97	21-Jan-16	Deutsche Bank AG	147,541.32	363.58
INR	7,160,000.00	USD	107,701.56	8-Jan-16	Deutsche Bank AG	108,230.56	364.32
NZD	200,000.00	USD	136,228.24	4-Feb-16	Royal Bank Of Scotland	136,920.00	364.76
HUF	10,000,000.00	USD	33,995.90	22-Jan-16	Deutsche Bank AG	34,376.00	364.80
USD	70,663.79	CLP	50,000,000.00	1-Feb-16	HSBC London	70,663.79	365.08
CAD	100,000.00	USD	71,629.80	8-Feb-16	Deutsche Bank AG	71,989.10	366.00
GBP	74,021.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,100.58	366.57
EUR	100,000.00	CAD	150,461.70	21-Jan-16	Deutsche Bank AG	108,630.00	367.00
USD	25,343.40	BRL	100,000.00	2-Feb-16	HSBC London	25,343.40	367.10
INR	7,160,000.00	USD	107,698.32	8-Jan-16	Deutsche Bank AG	108,230.56	367.56
INR	7,160,000.00	USD	107,698.32	8-Jan-16	Deutsche Bank AG	108,230.56	367.56
EUR	71,000.00	NOK	680,284.51	4-Feb-16	Deutsche Bank AG	77,127.30	368.37
USD	70,667.18	CLP	50,000,000.00	1-Feb-16	HSBC London	70,667.18	368.49
GBP	74,023.10	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,102.65	368.64
PHP	3,060,000.00	USD	64,775.61	19-Jan-16	Deutsche Bank AG	65,031.12	368.73
CAD	100,000.00	USD	71,626.41	8-Feb-16	Deutsche Bank AG	71,989.10	369.39
USD	80,793.68	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	80,793.68	369.58
GBP	74,023.90	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,103.83	369.81
AUD	433,000.00	USD	314,019.18	9-Feb-16	Royal Bank Of Scotland	315,029.15	370.43
EUR	200,000.00	GBP	147,294.00	10-Feb-16	Royal Bank Of Scotland	217,260.00	370.70
USD	145,586.18	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	145,586.18	372.34
INR	13,090,000.00	USD	197,194.98	8-Jan-16	Deutsche Bank AG	197,868.44	372.39
NZD	213,226.60	AUD	200,000.00	10-Feb-16	HSBC London	145,974.93	372.60
EUR	100,000.00	RON	450,788.80	20-Jan-16	Royal Bank Of Scotland	108,630.00	372.80
TRY	200,000.00	USD	67,702.58	22-Jan-16	Deutsche Bank AG	68,520.20	372.82
USD	58,309.04	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	58,309.04	373.40
AUD	300,000.00	USD	217,448.40	9-Feb-16	Royal Bank Of Scotland	218,265.00	373.50
USD	80,797.67	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	80,797.67	373.57
PLN	300,000.00	USD	75,570.22	15-Jan-16	HSBC London	75,969.60	373.88
AUD	150,271.10	EUR	100,000.00	8-Feb-16	HSBC London	109,329.74	374.96
SEK	918,769.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,980.79	376.06
SEK	918,769.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,980.79	376.06
AUD	100,000.00	JPY	8,699,020.00	12-Jan-16	HSBC London	72,755.00	376.97
USD	25,614.75	BRL	100,000.00	5-Jan-16	HSBC London	25,614.75	379.05
HUF	10,000,000.00	USD	33,981.48	22-Jan-16	Deutsche Bank AG	34,376.00	379.22
EUR	200,000.00	GBP	147,288.20	10-Feb-16	Royal Bank Of Scotland	217,260.00	379.25
EUR	100,000.00	NOK	959,365.00	4-Feb-16	Deutsche Bank AG	108,630.00	381.25
USD	25,617.37	BRL	100,000.00	5-Jan-16	HSBC London	25,617.37	381.68
JPY	8,790,270.00	AUD	100,000.00	12-Jan-16	HSBC London	73,072.64	381.90
EUR	100,000.00	GBP	73,513.59	10-Feb-16	Royal Bank Of Scotland	108,630.00	381.98
SEK	918,922.03	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	108,998.86	383.02
USD	102,494.97	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	102,494.97	384.36
EUR	100,000.00	CAD	150,436.10	21-Jan-16	Deutsche Bank AG	108,630.00	385.43
GBP	74,035.20	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,120.48	386.45
NZD	100,000.00	USD	67,908.50	4-Feb-16	Royal Bank Of Scotland	68,460.00	388.00
USD	56,858.54	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	56,858.54	389.17
INR	5,760,000.00	USD	86,546.44	8-Jan-16	Deutsche Bank AG	87,068.16	389.24
AUD	100,000.00	JPY	8,697,520.00	12-Jan-16	HSBC London	72,755.00	389.43
JPY	30,000,000.00	USD	249,407.74	9-Mar-16	Deutsche Bank AG	249,387.00	390.86
HUF	10,000,000.00	USD	33,969.63	22-Jan-16	Deutsche Bank AG	34,376.00	391.07
CAD	100,000.00	USD	71,602.77	8-Feb-16	Deutsche Bank AG	71,989.10	393.03
CAD	100,000.00	USD	71,602.77	8-Feb-16	Deutsche Bank AG	71,989.10	393.03
USD	22,096.04	BRL	86,000.00	5-Jan-16	HSBC London	22,096.04	393.45

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
SEK	919,014.30	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,009.80	393.97
SEK	500,000.00	USD	58,984.08	10-Feb-16	Deutsche Bank AG	59,308.00	395.92
USD	2,043,313.18	CLP	1,453,000,000.00	1-Feb-16	HSBC London	2,043,313.18	396.59
HUF	10,000,000.00	USD	33,962.03	22-Jan-16	Deutsche Bank AG	34,376.00	398.67
GBP	74,044.10	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,133.60	399.55
TRY	400,000.00	USD	135,749.77	22-Jan-16	Deutsche Bank AG	137,040.40	401.03
SEK	259,776.10	EUR	28,000.00	29-Jan-16	Deutsche Bank AG	30,813.60	401.20
INR	10,400,000.00	USD	156,565.20	8-Jan-16	Deutsche Bank AG	157,206.40	402.00
NZD	100,000.00	USD	67,893.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	402.60
USD	25,638.39	BRL	100,000.00	5-Jan-16	HSBC London	25,638.39	402.73
GBP	74,046.40	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,136.99	402.94
AUD	150,312.30	EUR	100,000.00	8-Feb-16	HSBC London	109,359.71	404.84
EUR	100,000.00	CAD	150,407.30	21-Jan-16	Deutsche Bank AG	108,630.00	406.16
USD	56,875.93	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	56,875.93	406.57
EUR	100,000.00	NOK	959,138.92	4-Feb-16	Deutsche Bank AG	108,630.00	406.79
AUD	200,000.00	JPY	17,439,760.00	12-Jan-16	HSBC London	145,510.00	407.12
SEK	919,035.22	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,012.28	407.56
EUR	100,000.00	NOK	959,123.70	4-Feb-16	Deutsche Bank AG	108,630.00	408.51
EUR	100,000.00	NOK	959,123.70	4-Feb-16	Deutsche Bank AG	108,630.00	408.51
GBP	74,050.40	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,142.88	408.83
GBP	147,824.00	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,877.79	410.08
HUF	20,000,000.00	USD	68,311.31	22-Jan-16	Deutsche Bank AG	68,752.00	410.09
INR	4,290,000.00	USD	64,227.33	19-Jan-16	Deutsche Bank AG	64,847.64	410.10
SEK	919,061.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,015.42	410.70
PLN	400,000.00	USD	100,848.03	15-Jan-16	HSBC London	101,292.80	410.77
INR	11,370,000.00	USD	171,196.27	8-Jan-16	Deutsche Bank AG	171,868.92	411.14
EUR	100,000.00	GBP	73,493.80	10-Feb-16	Royal Bank Of Scotland	108,630.00	411.14
SEK	919,161.00	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,027.20	411.37
CAD	100,000.00	USD	71,584.37	8-Feb-16	Deutsche Bank AG	71,989.10	411.43
USD	39,998.82	CHF	39,574.43	29-Jan-16	Deutsche Bank AG	39,998.82	411.82
INR	10,720,000.00	USD	161,385.02	8-Jan-16	Deutsche Bank AG	162,043.52	411.94
INR	8,170,000.00	USD	122,897.80	8-Jan-16	Deutsche Bank AG	123,497.72	412.01
GBP	147,825.40	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,879.86	412.14
SEK	500,000.00	USD	58,966.96	10-Feb-16	Deutsche Bank AG	59,308.00	413.04
USD	102,523.83	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	102,523.83	413.41
EUR	100,000.00	RON	450,619.20	20-Jan-16	Royal Bank Of Scotland	108,630.00	413.55
NZD	100,000.00	USD	67,882.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	413.90
USD	25,649.58	BRL	100,000.00	5-Jan-16	HSBC London	25,649.58	413.94
GBP	74,055.10	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,149.81	415.75
USD	25,651.54	BRL	100,000.00	5-Jan-16	HSBC London	25,651.54	415.90
USD	50,887.98	BRL	200,000.00	5-Jan-16	HSBC London	50,887.98	416.04
INR	4,280,000.00	USD	64,069.94	19-Jan-16	Deutsche Bank AG	64,696.48	416.82
NZD	213,293.00	AUD	200,000.00	10-Feb-16	HSBC London	146,020.39	418.03
SEK	919,220.50	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,034.26	418.42
AUD	300,000.00	JPY	26,123,610.00	12-Feb-16	HSBC London	218,265.00	420.88
NZD	100,000.00	USD	67,874.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	422.10
NZD	100,000.00	USD	67,874.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	422.10
SEK	500,000.00	USD	58,957.52	10-Feb-16	Deutsche Bank AG	59,308.00	422.48
USD	25,658.12	BRL	100,000.00	5-Jan-16	HSBC London	25,658.12	422.49
HUF	10,000,000.00	USD	33,936.07	22-Jan-16	Deutsche Bank AG	34,376.00	424.63
KRW	193,000,000.00	USD	163,692.50	21-Jan-16	Deutsche Bank AG	164,598.12	425.05
PLN	400,000.00	USD	100,832.93	15-Jan-16	HSBC London	101,292.80	425.87
EUR	100,000.00	CHF	108,253.90	27-Jan-16	HSBC London	108,630.00	427.37
GBP	74,063.10	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,161.60	427.54
EUR	100,000.00	CAD	150,376.50	21-Jan-16	Deutsche Bank AG	108,630.00	428.34
JPY	8,795,880.00	AUD	100,000.00	12-Jan-16	HSBC London	73,119.27	428.58
USD	50,900.93	BRL	200,000.00	5-Jan-16	HSBC London	50,900.93	429.01
SEK	919,217.90	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,033.95	429.23
INR	12,900,000.00	USD	194,265.41	8-Jan-16	Deutsche Bank AG	194,996.40	434.29
PLN	300,000.00	USD	75,509.77	15-Jan-16	HSBC London	75,969.60	434.33
USD	41,685.67	EUR	37,945.08	29-Jan-16	Deutsche Bank AG	41,685.67	435.17
AUD	200,000.00	JPY	17,436,386.00	12-Jan-16	HSBC London	145,510.00	435.17
NZD	100,000.00	USD	67,861.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	435.20
INR	20,000,000.00	USD	300,444.66	29-Jan-16	Deutsche Bank AG	302,320.00	435.34
JPY	8,796,706.00	AUD	100,000.00	12-Jan-16	HSBC London	73,126.14	435.45
USD	19,414.47	GBP	12,875.33	29-Jan-16	Deutsche Bank AG	19,414.47	435.86
JPY	10,000,000.00	USD	82,757.62	4-Feb-16	Deutsche Bank AG	83,129.00	435.88
NZD	100,000.00	USD	67,860.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	436.30
EUR	100,000.00	NOK	958,875.30	4-Feb-16	Deutsche Bank AG	108,630.00	436.58
JPY	10,000,000.00	USD	82,755.77	4-Feb-16	Deutsche Bank AG	83,129.00	437.73
USD	145,652.00	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	145,652.00	438.29
EUR	100,000.00	RON	450,513.90	20-Jan-16	Royal Bank Of Scotland	108,630.00	438.84

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
SEK	919,393.00	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,054.72	438.89
USD	80,863.46	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	80,863.46	439.34
INR	11,640,000.00	USD	175,243.14	8-Jan-16	Deutsche Bank AG	175,950.24	439.38
JPY	8,797,216.00	AUD	100,000.00	12-Jan-16	HSBC London	73,130.38	439.69
USD	70,738.77	CLP	50,000,000.00	1-Feb-16	HSBC London	70,738.77	440.33
USD	102,552.15	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	102,552.15	441.92
GBP	74,073.10	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,176.34	442.25
SEK	919,328.60	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,047.08	442.36
SEK	919,328.60	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,047.08	442.36
HUF	20,000,000.00	USD	68,278.49	22-Jan-16	Deutsche Bank AG	68,752.00	442.91
INR	6,600,000.00	USD	99,170.57	8-Jan-16	Deutsche Bank AG	99,765.60	443.23
INR	6,610,000.00	USD	99,320.83	8-Jan-16	Deutsche Bank AG	99,916.76	443.90
INR	20,000,000.00	USD	300,435.63	29-Jan-16	Deutsche Bank AG	302,320.00	444.37
USD	60,103.43	COP	190,000,000.00	1-Feb-16	HSBC London	60,103.43	444.84
KRW	193,000,000.00	USD	163,668.90	21-Jan-16	Deutsche Bank AG	164,598.12	448.65
KRW	200,000,000.00	USD	169,621.29	21-Jan-16	Deutsche Bank AG	170,568.00	448.71
SEK	919,388.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,054.19	449.47
JPY	8,798,490.00	AUD	100,000.00	12-Jan-16	HSBC London	73,140.97	450.30
SEK	919,501.90	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,067.64	451.80
JPY	10,000,000.00	USD	82,741.52	4-Feb-16	Deutsche Bank AG	83,129.00	451.98
INR	20,000,000.00	USD	300,427.54	29-Jan-16	Deutsche Bank AG	302,320.00	452.46
HUF	10,000,000.00	USD	33,907.43	22-Jan-16	Deutsche Bank AG	34,376.00	453.27
SEK	919,424.30	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,058.43	453.71
SEK	919,424.30	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,058.43	453.71
SEK	919,432.60	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,059.42	454.70
AUD	300,000.00	USD	217,367.10	9-Feb-16	Royal Bank Of Scotland	218,265.00	454.80
SEK	919,438.10	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,060.07	455.36
SEK	919,532.60	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,071.28	455.45
JPY	17,543,500.00	AUD	200,000.00	12-Jan-16	HSBC London	145,837.36	455.62
JPY	17,543,500.00	AUD	200,000.00	12-Jan-16	HSBC London	145,837.36	455.62
JPY	10,000,000.00	USD	82,736.05	4-Feb-16	Deutsche Bank AG	83,129.00	457.45
TRY	600,000.00	USD	201,842.69	25-Feb-16	Deutsche Bank AG	205,560.60	457.51
KRW	212,000,000.00	USD	179,816.45	21-Jan-16	Deutsche Bank AG	180,802.08	457.75
JPY	10,000,000.00	USD	82,735.64	4-Feb-16	Deutsche Bank AG	83,129.00	457.86
EUR	100,000.00	NOK	958,678.70	4-Feb-16	Deutsche Bank AG	108,630.00	458.79
USD	70,900.36	SGD	100,000.00	19-Jan-16	Deutsche Bank AG	70,900.36	458.97
USD	129,077.99	ZAR	2,000,000.00	19-Jan-16	Deutsche Bank AG	129,077.99	459.59
HUF	31,771,650.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	109,218.22	460.75
NZD	200,000.00	USD	136,131.40	4-Feb-16	Royal Bank Of Scotland	136,920.00	461.60
NZD	200,000.00	USD	136,131.40	4-Feb-16	Royal Bank Of Scotland	136,920.00	461.60
INR	6,610,000.00	USD	99,302.81	8-Jan-16	Deutsche Bank AG	99,916.76	461.92
USD	85,495.66	KRW	100,000,000.00	21-Jan-16	Deutsche Bank AG	85,495.66	462.01
AUD	200,000.00	JPY	17,433,060.00	12-Jan-16	HSBC London	145,510.00	462.82
EUR	100,000.00	NOK	958,640.30	4-Feb-16	Deutsche Bank AG	108,630.00	463.13
NZD	200,000.00	USD	136,129.20	4-Feb-16	Royal Bank Of Scotland	136,920.00	463.80
INR	7,160,000.00	USD	107,601.21	8-Jan-16	Deutsche Bank AG	108,230.56	464.67
SEK	919,613.70	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,080.90	465.07
SEK	1,000,000.00	USD	118,294.59	10-Feb-16	Deutsche Bank AG	118,616.00	465.41
INR	7,180,000.00	USD	107,902.03	8-Jan-16	Deutsche Bank AG	108,532.88	465.71
USD	25,701.66	BRL	100,000.00	5-Jan-16	HSBC London	25,701.66	466.10
HUF	10,000,000.00	USD	33,893.65	22-Jan-16	Deutsche Bank AG	34,376.00	467.05
THB	5,000,000.00	USD	138,427.46	14-Jan-16	Deutsche Bank AG	138,945.00	467.54
THB	5,000,000.00	USD	138,427.46	14-Jan-16	Deutsche Bank AG	138,945.00	467.54
JPY	40,000,000.00	USD	332,597.18	9-Mar-16	Deutsche Bank AG	332,516.00	467.62
INR	7,160,000.00	USD	107,598.23	8-Jan-16	Deutsche Bank AG	108,230.56	467.65
SEK	919,571.30	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,075.87	471.16
USD	56,940.58	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	56,940.58	471.24
EUR	100,000.00	NOK	958,568.20	4-Feb-16	Deutsche Bank AG	108,630.00	471.27
SEK	919,672.70	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,087.90	472.07
HUF	10,000,000.00	USD	33,887.93	22-Jan-16	Deutsche Bank AG	34,376.00	472.77
TRY	500,000.00	USD	168,110.51	25-Feb-16	Deutsche Bank AG	171,300.50	472.99
CAD	400,000.00	USD	287,510.20	8-Feb-16	Deutsche Bank AG	287,956.40	473.00
EUR	100,000.00	NOK	958,552.20	4-Feb-16	Deutsche Bank AG	108,630.00	473.08
JPY	30,000,000.00	USD	249,322.47	9-Mar-16	Deutsche Bank AG	249,387.00	476.13
SEK	919,632.51	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,083.13	478.42
SEK	919,632.51	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,083.13	478.42
USD	85,512.51	KRW	100,000,000.00	21-Jan-16	Deutsche Bank AG	85,512.51	478.91
USD	25,714.87	BRL	100,000.00	5-Jan-16	HSBC London	25,714.87	479.33
USD	32,632.95	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	32,632.95	479.62
JPY	8,802,270.00	AUD	100,000.00	12-Jan-16	HSBC London	73,172.39	481.74
SEK	919,663.00	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,086.75	482.03
SEK	919,663.00	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,086.75	482.03

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
INR	7,180,000.00	USD	107,885.56	8-Jan-16	Deutsche Bank AG	108,532.88	482.18
SEK	919,667.37	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,087.26	482.56
USD	227,686.70	CNH	1,500,000.00	29-Jan-16	HSBC London	227,686.70	482.61
JPY	10,000,000.00	USD	82,783.03	9-Mar-16	Deutsche Bank AG	83,129.00	483.17
CAD	240,000.00	USD	172,304.96	8-Feb-16	Deutsche Bank AG	172,773.84	484.96
SEK	1,835,288.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,694.59	485.07
BRL	300,000.00	USD	74,456.47	2-Feb-16	HSBC London	75,829.50	485.33
HUF	31,778,810.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	109,242.84	485.34
USD	34,376.12	RUB	2,500,000.00	1-Feb-16	HSBC London	34,376.12	485.88
EUR	300,000.00	CHF	325,557.30	27-Jan-16	HSBC London	325,890.00	487.31
NZD	213,395.40	AUD	200,000.00	10-Feb-16	HSBC London	146,090.49	488.08
USD	25,724.80	BRL	100,000.00	5-Jan-16	HSBC London	25,724.80	489.28
USD	25,724.80	BRL	100,000.00	5-Jan-16	HSBC London	25,724.80	489.28
USD	25,726.78	BRL	100,000.00	5-Jan-16	HSBC London	25,726.78	491.26
USD	25,726.78	BRL	100,000.00	5-Jan-16	HSBC London	25,726.78	491.26
USD	25,726.78	BRL	100,000.00	5-Jan-16	HSBC London	25,726.78	491.26
USD	25,726.78	BRL	100,000.00	5-Jan-16	HSBC London	25,726.78	491.26
JPY	8,916,886.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,125.18	492.74
USD	74,195.05	GBP	50,000.00	9-Feb-16	HSBC London	74,195.05	493.15
USD	74,195.05	GBP	50,000.00	9-Feb-16	HSBC London	74,195.05	493.15
HUF	31,781,310.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	109,251.43	493.92
EUR	100,000.00	RON	450,284.60	20-Jan-16	Royal Bank Of Scotland	108,630.00	493.93
USD	29,420.59	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,420.59	493.98
USD	56,963.90	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	56,963.90	494.57
INR	17,500,000.00	USD	262,775.12	29-Jan-16	Deutsche Bank AG	264,530.00	494.88
USD	50,967.09	BRL	200,000.00	5-Jan-16	HSBC London	50,967.09	495.28
HUF	31,781,790.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	109,253.08	495.57
NZD	100,000.00	USD	67,800.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	495.80
AUD	200,000.00	JPY	17,429,020.00	12-Jan-16	HSBC London	145,510.00	496.40
USD	27,751.37	BRL	108,000.00	5-Jan-16	HSBC London	27,751.37	496.96
CHF	18,810.05	USD	18,317.47	29-Jan-16	Deutsche Bank AG	18,791.26	498.30
USD	74,201.55	GBP	50,000.00	9-Feb-16	HSBC London	74,201.55	499.65
USD	29,427.95	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,427.95	501.35
INR	18,990,000.00	USD	286,114.63	8-Jan-16	Deutsche Bank AG	287,052.84	501.44
PLN	100,000.00	USD	24,813.21	15-Jan-16	HSBC London	25,323.20	501.49
EUR	100,000.00	NOK	958,298.60	4-Feb-16	Deutsche Bank AG	108,630.00	501.73
USD	25,737.38	BRL	100,000.00	5-Jan-16	HSBC London	25,737.38	501.88
PLN	100,000.00	USD	24,812.31	15-Jan-16	HSBC London	25,323.20	502.39
JPY	8,804,860.00	AUD	100,000.00	12-Jan-16	HSBC London	73,193.92	503.29
AUD	449,958.60	EUR	300,000.00	8-Feb-16	HSBC London	327,367.38	504.87
SEK	919,859.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,110.05	505.35
SEK	1,000,000.00	USD	118,253.49	10-Feb-16	Deutsche Bank AG	118,616.00	506.51
USD	29,433.58	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,433.58	506.98
USD	29,434.79	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,434.79	508.19
USD	56,977.56	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	56,977.56	508.23
JPY	13,130,250.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,150.46	508.33
SEK	919,984.80	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,124.92	509.09
PHP	2,450,000.00	USD	51,647.45	19-Jan-16	Deutsche Bank AG	52,067.40	510.60
SEK	919,905.98	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,115.57	510.87
SEK	919,905.98	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,115.57	510.87
SEK	920,012.40	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,128.19	512.36
SEK	500,000.00	USD	58,867.32	10-Feb-16	Deutsche Bank AG	59,308.00	512.68
SEK	500,000.00	USD	58,867.24	10-Feb-16	Deutsche Bank AG	59,308.00	512.76
CHF	19,682.00	USD	19,174.47	29-Jan-16	Deutsche Bank AG	19,662.34	513.51
USD	29,440.34	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,440.34	513.75
PLN	100,000.00	USD	24,799.91	15-Jan-16	HSBC London	25,323.20	514.79
AUD	150,467.40	EUR	100,000.00	8-Feb-16	HSBC London	109,472.56	517.35
EUR	100,000.00	CAD	150,252.00	21-Jan-16	Deutsche Bank AG	108,630.00	517.96
USD	58,371.65	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,371.65	518.06
JPY	8,920,176.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,152.53	520.11
CAD	302,666.60	EUR	200,000.00	21-Jan-16	Deutsche Bank AG	217,886.96	520.66
USD	151,990.28	CNH	1,000,000.00	29-Jan-16	HSBC London	151,990.28	521.89
SEK	500,000.00	USD	58,858.00	10-Feb-16	Deutsche Bank AG	59,308.00	522.00
INR	21,430,000.00	USD	322,920.90	8-Jan-16	Deutsche Bank AG	323,935.88	522.09
TRY	400,000.00	USD	134,344.36	25-Feb-16	Deutsche Bank AG	137,040.40	522.44
INR	21,430,000.00	USD	322,920.11	8-Jan-16	Deutsche Bank AG	323,935.88	522.88
INR	21,430,000.00	USD	322,920.11	8-Jan-16	Deutsche Bank AG	323,935.88	522.88
EUR	100,000.00	NOK	958,099.40	4-Feb-16	Deutsche Bank AG	108,630.00	524.24
TRY	300,000.00	USD	101,587.20	22-Jan-16	Deutsche Bank AG	102,780.30	525.90
NZD	213,451.60	AUD	200,000.00	10-Feb-16	HSBC London	146,128.97	526.54
INR	8,220,000.00	USD	123,534.72	8-Jan-16	Deutsche Bank AG	124,253.52	529.74
SEK	1,000,000.00	USD	118,229.02	10-Feb-16	Deutsche Bank AG	118,616.00	530.98

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	109,275.50	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,275.50	531.15
NZD	213,459.40	AUD	200,000.00	10-Feb-16	HSBC London	146,134.31	531.87
NZD	100,000.00	USD	67,764.10	4-Feb-16	Royal Bank Of Scotland	68,460.00	532.40
INR	22,500,000.00	USD	339,059.67	8-Jan-16	Deutsche Bank AG	340,110.00	532.83
SEK	920,192.40	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,149.54	533.72
INR	14,140,000.00	USD	212,881.27	8-Jan-16	Deutsche Bank AG	213,740.24	533.75
USD	32,687.05	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	32,687.05	533.91
SEK	920,201.00	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,150.56	534.74
AUD	150,491.55	EUR	100,000.00	8-Feb-16	HSBC London	109,490.13	534.86
AUD	150,491.55	EUR	100,000.00	8-Feb-16	HSBC London	109,490.13	534.86
NZD	100,000.00	USD	67,761.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	534.90
AUD	300,000.00	JPY	26,168,520.00	12-Jan-16	HSBC London	218,265.00	536.86
CAD	453,661.20	EUR	300,000.00	21-Jan-16	Deutsche Bank AG	326,586.61	537.28
EUR	100,000.00	NOK	957,978.10	4-Feb-16	Deutsche Bank AG	108,630.00	537.94
HUF	20,000,000.00	USD	68,183.13	22-Jan-16	Deutsche Bank AG	68,752.00	538.27
INR	13,930,000.00	USD	209,707.04	8-Jan-16	Deutsche Bank AG	210,565.88	538.45
USD	44,747.82	BRL	177,000.00	2-Feb-16	HSBC London	44,747.82	538.46
EUR	100,000.00	NOK	957,967.90	4-Feb-16	Deutsche Bank AG	108,630.00	539.09
SEK	920,245.20	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,155.80	539.99
EUR	100,000.00	NOK	957,939.70	4-Feb-16	Deutsche Bank AG	108,630.00	542.28
SEK	920,274.40	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,159.27	543.45
PLN	300,000.00	USD	75,398.01	15-Jan-16	HSBC London	75,969.60	546.09
JPY	8,810,060.00	AUD	100,000.00	12-Jan-16	HSBC London	73,237.15	546.56
AUD	160,000.00	USD	115,624.16	9-Feb-16	Royal Bank Of Scotland	116,408.00	547.52
PLN	500,000.00	USD	126,025.63	15-Jan-16	HSBC London	126,616.00	547.87
SEK	920,222.90	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,153.16	548.46
PLN	300,000.00	USD	75,395.57	15-Jan-16	HSBC London	75,969.60	548.53
USD	57,017.97	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,017.97	548.65
NZD	100,000.00	USD	67,747.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	549.10
EUR	100,000.00	CAD	150,208.20	21-Jan-16	Deutsche Bank AG	108,630.00	549.49
INR	25,000,000.00	USD	375,550.18	29-Jan-16	Deutsche Bank AG	377,900.00	549.82
GBP	147,919.00	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	218,017.81	549.97
SEK	920,334.90	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,166.44	550.62
USD	74,252.55	GBP	50,000.00	9-Feb-16	HSBC London	74,252.55	550.65
INR	7,440,000.00	USD	111,741.07	8-Jan-16	Deutsche Bank AG	112,463.04	550.85
NZD	100,000.00	USD	67,745.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	551.10
MXN	1,500,000.00	USD	86,228.73	11-Jan-16	Royal Bank Of Scotland	86,850.00	552.27
EUR	100,000.00	GBP	73,397.70	10-Feb-16	Royal Bank Of Scotland	108,630.00	552.79
SEK	920,369.30	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,170.52	554.71
NZD	100,000.00	USD	67,741.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	554.80
HUF	20,000,000.00	USD	68,166.54	22-Jan-16	Deutsche Bank AG	68,752.00	554.86
EUR	200,000.00	CHF	216,807.40	27-Jan-16	HSBC London	217,260.00	555.44
EUR	100,000.00	NOK	957,821.20	4-Feb-16	Deutsche Bank AG	108,630.00	555.67
JPY	8,811,190.00	AUD	100,000.00	12-Jan-16	HSBC London	73,246.54	555.96
HUF	20,000,000.00	USD	68,165.09	22-Jan-16	Deutsche Bank AG	68,752.00	556.31
USD	25,792.47	BRL	100,000.00	5-Jan-16	HSBC London	25,792.47	557.06
JPY	13,136,520.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,202.58	560.44
USD	25,796.46	BRL	100,000.00	5-Jan-16	HSBC London	25,796.46	561.05
SEK	479,874.50	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	56,920.79	561.66
SEK	920,433.10	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,178.09	562.28
EUR	100,000.00	CAD	150,189.84	21-Jan-16	Deutsche Bank AG	108,630.00	562.71
SEK	920,436.86	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,178.54	562.73
SEK	920,343.10	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,167.42	562.73
EUR	100,000.00	CAD	150,188.00	21-Jan-16	Deutsche Bank AG	108,630.00	564.03
NZD	213,507.20	AUD	200,000.00	10-Feb-16	HSBC London	146,167.03	564.57
NZD	100,000.00	USD	67,731.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	564.90
PLN	100,000.00	USD	24,749.68	15-Jan-16	HSBC London	25,323.20	565.02
USD	25,800.45	BRL	100,000.00	5-Jan-16	HSBC London	25,800.45	565.05
USD	25,800.45	BRL	100,000.00	5-Jan-16	HSBC London	25,800.45	565.05
USD	58,418.96	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,418.96	565.41
EUR	100,000.00	CAD	150,184.00	21-Jan-16	Deutsche Bank AG	108,630.00	566.91
SEK	920,472.80	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,182.80	566.98
JPY	30,000,000.00	USD	249,229.94	9-Mar-16	Deutsche Bank AG	249,387.00	568.66
INR	21,420,000.00	USD	322,721.59	8-Jan-16	Deutsche Bank AG	323,784.72	570.47
PHP	2,750,000.00	USD	57,974.07	19-Jan-16	Deutsche Bank AG	58,443.00	570.68
USD	25,806.45	BRL	100,000.00	5-Jan-16	HSBC London	25,806.45	571.06
USD	25,806.45	BRL	100,000.00	5-Jan-16	HSBC London	25,806.45	571.06
SEK	920,508.40	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,187.02	571.21
JPY	13,137,820.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,213.38	571.25
EUR	200,000.00	CAD	301,148.20	21-Jan-16	Deutsche Bank AG	217,260.00	572.17
SEK	920,517.00	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,188.04	572.23
JPY	8,813,240.00	AUD	100,000.00	12-Jan-16	HSBC London	73,263.58	573.02

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
PLN	400,000.00	USD	100,684.17	15-Jan-16	HSBC London	101,292.80	574.63
NZD	213,523.80	AUD	200,000.00	10-Feb-16	HSBC London	146,178.39	575.93
JPY	30,000,000.00	USD	249,222.63	9-Mar-16	Deutsche Bank AG	249,387.00	575.97
USD	218,398.80	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	218,398.80	578.07
SEK	500,000.00	USD	58,801.90	10-Feb-16	Deutsche Bank AG	59,308.00	578.10
EUR	100,000.00	NOK	957,615.50	4-Feb-16	Deutsche Bank AG	108,630.00	578.91
PLN	400,000.00	USD	100,679.51	15-Jan-16	HSBC London	101,292.80	579.29
JPY	13,138,820.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,221.70	579.56
USD	76,312.58	CNH	500,000.00	29-Jan-16	HSBC London	76,312.58	579.98
INR	8,170,000.00	USD	122,727.96	8-Jan-16	Deutsche Bank AG	123,497.72	581.85
USD	51,812.81	BRL	203,000.00	5-Jan-16	HSBC London	51,812.81	584.05
EUR	200,000.00	CAD	301,131.00	21-Jan-16	Deutsche Bank AG	217,260.00	584.55
SEK	480,080.85	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	56,945.27	586.19
USD	58,441.21	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,441.21	587.68
NZD	100,000.00	USD	67,705.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	590.90
JPY	13,140,260.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,233.67	591.53
USD	58,446.61	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,446.61	593.08
EUR	100,000.00	CAD	150,146.80	21-Jan-16	Deutsche Bank AG	108,630.00	593.69
SEK	920,716.13	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,211.66	595.86
USD	42,359.38	CHF	41,763.00	22-Jan-16	Royal Bank Of Scotland	42,359.38	596.54
JPY	13,141,220.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,241.65	599.51
USD	109,344.01	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,344.01	599.58
AUD	1,700,000.00	JPY	148,248,415.00	12-Feb-16	HSBC London	1,236,835.00	600.85
EUR	100,000.00	GBP	73,364.90	10-Feb-16	Royal Bank Of Scotland	108,630.00	601.13
USD	70,702.86	SGD	99,552.45	29-Jan-16	Deutsche Bank AG	70,702.86	601.13
USD	69,327.36	HUF	20,000,000.00	22-Jan-16	Deutsche Bank AG	69,327.36	606.23
JPY	40,000,000.00	USD	332,458.41	9-Mar-16	Deutsche Bank AG	332,516.00	606.39
USD	109,351.10	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,351.10	606.67
USD	57,076.36	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,076.36	607.06
JPY	30,000,000.00	USD	249,189.10	9-Mar-16	Deutsche Bank AG	249,387.00	609.50
USD	58,463.80	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,463.80	610.29
INR	27,500,000.00	USD	413,098.99	29-Jan-16	Deutsche Bank AG	415,690.00	611.01
SEK	920,851.70	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,227.75	611.93
SEK	920,762.20	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,217.13	612.45
USD	109,357.91	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,357.91	613.47
USD	116,485.49	MYR	500,000.00	7-Jan-16	Deutsche Bank AG	116,485.49	613.55
JPY	30,000,000.00	USD	249,184.13	9-Mar-16	Deutsche Bank AG	249,387.00	614.47
EUR	100,000.00	NOK	957,268.80	4-Feb-16	Deutsche Bank AG	108,630.00	618.07
PLN	400,000.00	USD	100,640.22	15-Jan-16	HSBC London	101,292.80	618.58
USD	52,353.35	BRL	205,000.00	5-Jan-16	HSBC London	52,353.35	619.92
USD	647,332.55	TRY	1,900,000.00	22-Jan-16	Deutsche Bank AG	647,332.55	620.28
NZD	200,000.00	USD	135,971.80	4-Feb-16	Royal Bank Of Scotland	136,920.00	621.20
SEK	920,937.50	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,237.92	622.11
SEK	920,938.70	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,238.06	622.25
SEK	920,853.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,227.96	623.29
SEK	920,853.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,227.96	623.29
INR	20,000,000.00	USD	300,255.22	29-Jan-16	Deutsche Bank AG	302,320.00	624.78
INR	17,850,000.00	USD	268,784.82	8-Jan-16	Deutsche Bank AG	269,820.60	625.23
NZD	100,000.00	USD	67,670.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	625.90
AUD	200,000.00	JPY	17,413,266.00	12-Jan-16	HSBC London	145,510.00	627.37
SEK	920,991.50	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,244.33	628.52
KRW	400,000,000.00	USD	339,509.58	21-Jan-16	Deutsche Bank AG	341,136.00	630.42
USD	57,102.70	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,102.70	633.41
NZD	319,951.50	AUD	300,000.00	10-Feb-16	HSBC London	219,038.80	635.25
USD	81,060.66	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	81,060.66	636.49
NZD	319,955.10	AUD	300,000.00	10-Feb-16	HSBC London	219,041.26	637.71
SEK	2,000,000.00	USD	236,880.32	10-Feb-16	Deutsche Bank AG	237,232.00	639.68
PHP	4,440,000.00	USD	93,882.82	19-Jan-16	Deutsche Bank AG	94,358.88	640.34
JPY	30,000,000.00	USD	249,153.29	9-Mar-16	Deutsche Bank AG	249,387.00	645.31
USD	57,118.35	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,118.35	649.07
AUD	200,000.00	JPY	17,410,600.00	12-Jan-16	HSBC London	145,510.00	649.53
USD	51,878.35	BRL	203,000.00	5-Jan-16	HSBC London	51,878.35	649.69
AUD	200,000.00	JPY	17,410,248.00	12-Jan-16	HSBC London	145,510.00	652.45
AUD	2,354,000.00	USD	1,708,521.43	9-Feb-16	Royal Bank Of Scotland	1,712,652.70	654.41
GBP	147,990.40	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	218,123.05	655.10
PLN	560,974.31	EUR	130,000.00	26-Jan-16	HSBC London	142,056.65	658.46
SEK	921,244.08	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,274.29	658.48
JPY	10,000,000.00	USD	82,535.01	4-Feb-16	Deutsche Bank AG	83,129.00	658.49
USD	81,085.01	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	81,085.01	660.83
JPY	8,823,930.00	AUD	100,000.00	12-Jan-16	HSBC London	73,352.45	661.96
JPY	40,000,000.00	USD	332,111.72	4-Feb-16	Deutsche Bank AG	332,516.00	662.28
SEK	2,000,000.00	USD	236,857.57	10-Feb-16	Deutsche Bank AG	237,232.00	662.43

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
JPY	30,000,000.00	USD	249,134.05	9-Mar-16	Deutsche Bank AG	249,387.00	664.55
TRY	400,000.00	USD	135,486.21	22-Jan-16	Deutsche Bank AG	137,040.40	664.59
JPY	10,000,000.00	USD	82,525.48	4-Feb-16	Deutsche Bank AG	83,129.00	668.02
SEK	921,240.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,273.89	669.23
JPY	13,149,640.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,311.64	669.50
JPY	8,938,234.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,302.65	670.34
THB	7,500,000.00	USD	207,669.94	14-Jan-16	Deutsche Bank AG	208,417.50	672.56
NZD	63,000.00	USD	42,353.44	4-Feb-16	Royal Bank Of Scotland	43,129.80	673.36
MXN	3,160,000.00	USD	182,143.73	11-Jan-16	Royal Bank Of Scotland	182,964.00	674.91
AUD	200,000.00	JPY	17,407,320.00	12-Jan-16	HSBC London	145,510.00	676.79
JPY	10,000,000.00	USD	82,516.56	4-Feb-16	Deutsche Bank AG	83,129.00	676.94
NZD	200,000.00	USD	135,915.40	4-Feb-16	Royal Bank Of Scotland	136,920.00	677.60
JPY	10,000,000.00	USD	82,514.53	4-Feb-16	Deutsche Bank AG	83,129.00	678.97
SEK	1,836,931.00	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,889.41	679.93
SEK	1,836,931.00	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,889.41	679.93
INR	9,900,000.00	USD	148,740.22	8-Jan-16	Deutsche Bank AG	149,648.40	680.48
USD	152,149.11	CNH	1,000,000.00	29-Jan-16	HSBC London	152,149.11	681.51
MXN	3,161,000.00	USD	182,194.30	11-Jan-16	Royal Bank Of Scotland	183,021.90	682.19
PLN	200,000.00	USD	49,946.02	15-Jan-16	HSBC London	50,646.40	683.38
USD	69,405.55	HUF	20,000,000.00	22-Jan-16	Deutsche Bank AG	69,405.55	684.45
KRW	315,000,000.00	USD	267,175.57	21-Jan-16	Deutsche Bank AG	268,644.60	684.68
NZD	67,000.00	USD	45,072.89	4-Feb-16	Royal Bank Of Scotland	45,868.20	685.77
EUR	100,000.00	CAD	150,017.28	21-Jan-16	Deutsche Bank AG	108,630.00	686.93
USD	58,540.71	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,540.71	687.26
CAD	151,929.50	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	109,372.68	689.32
USD	227,894.26	CNH	1,500,000.00	29-Jan-16	HSBC London	227,894.26	691.21
NZD	213,692.60	AUD	200,000.00	10-Feb-16	HSBC London	146,293.95	691.42
USD	74,397.61	GBP	50,000.00	9-Feb-16	HSBC London	74,397.61	695.70
HUF	30,000,000.00	USD	102,386.00	22-Jan-16	Deutsche Bank AG	103,128.00	696.10
EUR	200,000.00	CAD	300,975.80	21-Jan-16	Deutsche Bank AG	217,260.00	696.28
MYR	2,000,000.00	USD	462,802.27	7-Jan-16	Deutsche Bank AG	465,820.00	697.73
TRY	400,000.00	USD	135,451.07	22-Jan-16	Deutsche Bank AG	137,040.40	699.73
AUD	359,000.00	USD	259,958.00	9-Feb-16	Royal Bank Of Scotland	261,190.45	702.21
EUR	27,121.54	USD	28,781.51	29-Jan-16	Deutsche Bank AG	29,462.13	702.37
PLN	561,156.57	EUR	130,000.00	26-Jan-16	HSBC London	142,102.80	704.55
USD	17,360.65	BRL	66,000.00	5-Jan-16	HSBC London	17,360.65	705.81
PLN	561,167.96	EUR	130,000.00	26-Jan-16	HSBC London	142,105.68	707.44
JPY	13,154,270.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,350.13	707.99
USD	51,179.68	BRL	200,000.00	5-Jan-16	HSBC London	51,179.68	708.21
USD	227,912.26	CNH	1,500,000.00	29-Jan-16	HSBC London	227,912.26	709.30
JPY	17,574,076.00	AUD	200,000.00	12-Jan-16	HSBC London	146,091.54	710.02
EUR	200,000.00	GBP	147,063.60	10-Feb-16	Royal Bank Of Scotland	217,260.00	710.29
JPY	20,300,000.00	USD	168,171.93	4-Feb-16	Deutsche Bank AG	168,751.87	710.88
EUR	100,000.00	NOK	956,445.40	4-Feb-16	Deutsche Bank AG	108,630.00	711.10
JPY	17,574,440.00	AUD	200,000.00	12-Jan-16	HSBC London	146,094.56	713.05
PLN	561,191.36	EUR	130,000.00	26-Jan-16	HSBC London	142,111.61	713.35
HUF	20,000,000.00	USD	68,006.23	22-Jan-16	Deutsche Bank AG	68,752.00	715.17
NZD	68,000.00	USD	45,726.23	4-Feb-16	Royal Bank Of Scotland	46,552.80	715.39
USD	218,535.90	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	218,535.90	715.45
USD	74,417.55	GBP	50,000.00	9-Feb-16	HSBC London	74,417.55	715.64
SEK	1,000,000.00	USD	118,039.60	10-Feb-16	Deutsche Bank AG	118,616.00	720.40
PLN	400,000.00	USD	100,538.26	15-Jan-16	HSBC London	101,292.80	720.54
INR	25,330,000.00	USD	381,585.09	8-Jan-16	Deutsche Bank AG	382,888.28	720.60
JPY	13,156,011.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,364.60	722.45
USD	81,146.73	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	81,146.73	722.53
USD	116,596.32	MYR	500,000.00	7-Jan-16	Deutsche Bank AG	116,596.32	724.93
KRW	326,000,000.00	USD	276,489.10	21-Jan-16	Deutsche Bank AG	278,025.84	725.00
NZD	100,000.00	USD	67,571.39	4-Feb-16	Royal Bank Of Scotland	68,460.00	725.11
MXN	3,500,000.00	USD	201,761.42	11-Jan-16	Royal Bank Of Scotland	202,650.00	727.58
NZD	200,000.00	USD	135,865.20	4-Feb-16	Royal Bank Of Scotland	136,920.00	727.80
AUD	300,000.00	JPY	26,145,420.00	12-Jan-16	HSBC London	218,265.00	728.89
PLN	565,551.76	EUR	131,000.00	26-Jan-16	HSBC London	143,215.80	729.85
NZD	69,000.00	USD	46,394.69	4-Feb-16	Royal Bank Of Scotland	47,237.40	729.90
SEK	473,163.62	EUR	51,000.00	29-Jan-16	Deutsche Bank AG	56,124.78	730.76
SEK	921,785.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,338.54	733.89
CAD	200,000.00	USD	143,257.34	8-Feb-16	Deutsche Bank AG	143,978.20	734.26
AUD	200,000.00	JPY	17,400,220.00	12-Jan-16	HSBC London	145,510.00	735.82
PLN	432,427.50	EUR	100,000.00	26-Jan-16	HSBC London	109,504.48	736.36
GBP	148,049.40	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	218,210.01	741.98
INR	31,390,000.00	USD	473,025.92	8-Jan-16	Deutsche Bank AG	474,491.24	743.35
USD	60,212.84	GBP	40,344.80	29-Jan-16	Deutsche Bank AG	60,212.84	743.49
JPY	13,158,836.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,388.09	745.94

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
GBP	148,052.80	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	218,215.02	746.98
NZD	1,702,548.80	AUD	1,600,000.00	10-Feb-16	HSBC London	1,165,564.91	747.66
PLN	565,630.62	EUR	131,000.00	26-Jan-16	HSBC London	143,235.77	749.80
USD	109,495.50	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,495.50	750.92
JPY	8,947,940.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,383.33	751.10
SEK	500,000.00	USD	58,628.58	10-Feb-16	Deutsche Bank AG	59,308.00	751.42
JPY	17,579,400.00	AUD	200,000.00	12-Jan-16	HSBC London	146,135.79	754.32
USD	109,500.60	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,500.60	756.01
JPY	13,160,125.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,398.80	756.65
USD	109,504.40	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,504.40	759.80
EUR	100,000.00	NOK	956,011.20	4-Feb-16	Deutsche Bank AG	108,630.00	760.15
USD	142,813.27	EUR	130,670.70	29-Jan-16	Deutsche Bank AG	142,813.27	760.33
USD	113,699.09	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	113,699.09	760.35
INR	11,800,000.00	USD	177,336.94	8-Jan-16	Deutsche Bank AG	178,368.80	760.46
JPY	20,300,000.00	USD	168,121.93	4-Feb-16	Deutsche Bank AG	168,751.87	760.88
SEK	1,837,808.20	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	217,993.46	761.78
JPY	20,200,000.00	USD	167,288.20	4-Feb-16	Deutsche Bank AG	167,920.58	762.67
JPY	13,160,850.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,404.83	762.68
JPY	13,160,918.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,405.40	763.25
EUR	100,000.00	HUF	31,415,320.00	25-Jan-16	Deutsche Bank AG	108,630.00	763.69
NZD	320,139.30	AUD	300,000.00	10-Feb-16	HSBC London	219,167.36	763.74
USD	74,466.05	GBP	50,000.00	9-Feb-16	HSBC London	74,466.05	764.13
USD	74,466.05	GBP	50,000.00	9-Feb-16	HSBC London	74,466.05	764.13
JPY	17,580,710.00	AUD	200,000.00	12-Jan-16	HSBC London	146,146.68	765.22
JPY	26,230,340.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	218,050.19	765.97
EUR	200,000.00	RON	901,489.80	20-Jan-16	Royal Bank Of Scotland	217,260.00	766.69
GBP	148,066.40	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	218,235.07	767.01
PHP	5,330,000.00	USD	112,701.67	19-Jan-16	Deutsche Bank AG	113,273.16	768.70
EUR	100,000.00	HUF	31,413,620.00	25-Jan-16	Deutsche Bank AG	108,630.00	769.54
USD	74,471.60	GBP	50,000.00	9-Feb-16	HSBC London	74,471.60	769.69
USD	26,005.77	BRL	100,000.00	5-Jan-16	HSBC London	26,005.77	770.70
PLN	600,000.00	USD	151,117.06	15-Jan-16	HSBC London	151,939.20	771.14
JPY	8,837,113.00	AUD	100,000.00	12-Jan-16	HSBC London	73,462.04	771.65
HUF	20,000,000.00	USD	67,949.42	22-Jan-16	Deutsche Bank AG	68,752.00	771.98
INR	21,430,000.00	USD	322,668.07	8-Jan-16	Deutsche Bank AG	323,935.88	774.92
HUF	20,000,000.00	USD	67,946.39	22-Jan-16	Deutsche Bank AG	68,752.00	775.01
SEK	1,000,000.00	USD	117,984.47	10-Feb-16	Deutsche Bank AG	118,616.00	775.53
NZD	200,000.00	USD	135,817.00	4-Feb-16	Royal Bank Of Scotland	136,920.00	776.00
USD	26,012.54	BRL	100,000.00	5-Jan-16	HSBC London	26,012.54	777.48
MXN	2,000,000.00	USD	114,924.07	11-Jan-16	Royal Bank Of Scotland	115,800.00	783.93
EUR	100,000.00	HUF	31,409,310.00	25-Jan-16	Deutsche Bank AG	108,630.00	784.35
MYR	2,250,000.00	USD	520,652.55	7-Jan-16	Deutsche Bank AG	524,047.50	784.95
USD	101,729.40	BRL	400,000.00	5-Jan-16	HSBC London	101,729.40	785.45
INR	22,500,000.00	USD	338,804.40	8-Jan-16	Deutsche Bank AG	340,110.00	788.10
JPY	20,000,000.00	USD	165,597.73	4-Feb-16	Deutsche Bank AG	166,258.00	789.27
USD	74,492.80	GBP	50,000.00	9-Feb-16	HSBC London	74,492.80	790.88
SEK	481,807.00	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	57,150.02	791.41
USD	85,717.89	BRL	340,000.00	2-Feb-16	HSBC London	85,717.89	793.14
USD	57,263.00	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,263.00	793.77
USD	26,031.49	BRL	100,000.00	5-Jan-16	HSBC London	26,031.49	796.46
JPY	13,165,023.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,439.52	797.37
EUR	29,000.00	CAD	42,672.66	21-Jan-16	Deutsche Bank AG	31,502.70	798.42
USD	74,500.55	GBP	50,000.00	9-Feb-16	HSBC London	74,500.55	798.63
USD	74,500.55	GBP	50,000.00	9-Feb-16	HSBC London	74,500.55	798.63
KRW	500,000,000.00	USD	424,376.17	21-Jan-16	Deutsche Bank AG	426,420.00	798.83
SEK	1,838,126.52	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	218,031.22	799.54
JPY	13,165,320.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,441.99	799.83
NZD	320,193.90	AUD	300,000.00	10-Feb-16	HSBC London	219,204.74	801.09
SEK	500,000.00	USD	58,577.39	10-Feb-16	Deutsche Bank AG	59,308.00	802.61
AUD	441,000.00	USD	319,395.00	9-Feb-16	Royal Bank Of Scotland	320,849.55	803.19
USD	76,513.03	BRL	300,000.00	5-Jan-16	HSBC London	76,513.03	805.41
SEK	1,837,993.00	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	218,015.38	805.93
SEK	1,837,993.00	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	218,015.38	805.93
USD	26,043.70	BRL	100,000.00	5-Jan-16	HSBC London	26,043.70	808.69
EUR	100,000.00	CAD	149,846.00	21-Jan-16	Deutsche Bank AG	108,630.00	810.24
USD	85,735.18	BRL	340,000.00	2-Feb-16	HSBC London	85,735.18	810.63
NZD	320,208.00	AUD	300,000.00	10-Feb-16	HSBC London	219,214.40	810.74
EUR	100,000.00	NOK	955,541.30	4-Feb-16	Deutsche Bank AG	108,630.00	813.24
GBP	148,099.00	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	218,283.12	815.02
USD	81,241.90	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	81,241.90	817.68
EUR	200,000.00	CAD	300,806.80	21-Jan-16	Deutsche Bank AG	217,260.00	817.94
NZD	200,000.00	USD	135,774.02	4-Feb-16	Royal Bank Of Scotland	136,920.00	818.98

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	profit (in USD)
JPY	13,167,670.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,461.52	819.36
EUR	100,000.00	CAD	149,833.11	21-Jan-16	Deutsche Bank AG	108,630.00	819.52
JPY	13,167,730.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,462.02	819.86
EUR	100,000.00	CAD	149,832.30	21-Jan-16	Deutsche Bank AG	108,630.00	820.10
MXN	2,000,000.00	USD	114,886.67	11-Jan-16	Royal Bank Of Scotland	115,800.00	821.33
SEK	1,500,000.00	USD	177,317.66	10-Feb-16	Deutsche Bank AG	177,924.00	822.34
CAD	200,000.00	USD	143,168.74	8-Feb-16	Deutsche Bank AG	143,978.20	822.86
SEK	1,838,336.08	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	218,056.07	824.40
USD	228,028.40	CNH	1,500,000.00	29-Jan-16	HSBC London	228,028.40	826.02
USD	74,529.40	GBP	50,000.00	9-Feb-16	HSBC London	74,529.40	827.48
SEK	1,838,377.60	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	218,061.00	829.32
USD	74,531.25	GBP	50,000.00	9-Feb-16	HSBC London	74,531.25	829.32
USD	109,574.20	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,574.20	829.53
JPY	20,000,000.00	USD	165,702.69	9-Mar-16	Deutsche Bank AG	166,258.00	829.71
AUD	240,000.00	USD	173,427.05	9-Feb-16	Royal Bank Of Scotland	174,612.00	830.47
EUR	100,000.00	NOK	955,381.80	4-Feb-16	Deutsche Bank AG	108,630.00	831.26
USD	109,576.25	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,576.25	831.57
HUF	20,000,000.00	USD	67,887.95	22-Jan-16	Deutsche Bank AG	68,752.00	833.45
JPY	8,844,637.00	AUD	100,000.00	12-Jan-16	HSBC London	73,524.58	834.25
USD	74,536.90	GBP	50,000.00	9-Feb-16	HSBC London	74,536.90	834.98
USD	57,110.66	BRL	223,000.00	5-Jan-16	HSBC London	57,110.66	835.04
HUF	30,000,000.00	USD	102,246.25	22-Jan-16	Deutsche Bank AG	103,128.00	835.85
EUR	34,949.00	USD	37,153.93	29-Jan-16	Deutsche Bank AG	37,965.10	839.20
NZD	800,000.00	USD	545,532.80	4-Feb-16	Royal Bank Of Scotland	547,680.00	839.20
HUF	20,000,000.00	USD	67,882.14	22-Jan-16	Deutsche Bank AG	68,752.00	839.26
USD	74,541.70	GBP	50,000.00	9-Feb-16	HSBC London	74,541.70	839.77
USD	74,541.70	GBP	50,000.00	9-Feb-16	HSBC London	74,541.70	839.77
JPY	8,958,755.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,473.23	841.08
EUR	200,000.00	NOK	1,918,033.40	4-Feb-16	Deutsche Bank AG	217,260.00	841.20
HUF	40,000,000.00	USD	136,601.24	22-Jan-16	Deutsche Bank AG	137,504.00	841.56
USD	148,246.30	GBP	100,000.00	9-Feb-16	HSBC London	148,246.30	842.53
HUF	20,000,000.00	USD	67,876.73	22-Jan-16	Deutsche Bank AG	68,752.00	844.67
HUF	20,000,000.00	USD	67,875.14	22-Jan-16	Deutsche Bank AG	68,752.00	846.26
USD	73,690.36	NOK	644,912.75	22-Jan-16	Deutsche Bank AG	73,690.36	847.01
INR	12,110,000.00	USD	181,927.44	8-Jan-16	Deutsche Bank AG	183,054.76	848.79
USD	74,551.30	GBP	50,000.00	9-Feb-16	HSBC London	74,551.30	849.36
JPY	20,000,000.00	USD	165,537.15	4-Feb-16	Deutsche Bank AG	166,258.00	849.85
EUR	300,000.00	GBP	220,739.46	10-Feb-16	Royal Bank Of Scotland	325,890.00	853.09
EUR	100,000.00	NOK	955,175.63	4-Feb-16	Deutsche Bank AG	108,630.00	854.55
JPY	13,172,079.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,498.18	856.02
USD	26,091.94	BRL	100,000.00	5-Jan-16	HSBC London	26,091.94	857.00
USD	109,603.50	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,603.50	858.80
JPY	13,172,572.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,502.27	860.11
JPY	20,000,000.00	USD	165,526.47	4-Feb-16	Deutsche Bank AG	166,258.00	860.53
EUR	100,000.00	NOK	955,114.60	4-Feb-16	Deutsche Bank AG	108,630.00	861.45
EUR	100,000.00	NOK	955,114.60	4-Feb-16	Deutsche Bank AG	108,630.00	861.45
USD	69,582.55	HUF	20,000,000.00	22-Jan-16	Deutsche Bank AG	69,582.55	861.53
USD	87,641.91	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	87,641.91	861.59
HUF	40,000,000.00	USD	136,580.54	22-Jan-16	Deutsche Bank AG	137,504.00	862.26
JPY	13,173,330.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,508.57	866.41
JPY	8,848,790.00	AUD	100,000.00	12-Jan-16	HSBC London	73,559.11	868.80
SEK	3,669,734.00	EUR	400,000.00	4-Mar-16	Deutsche Bank AG	435,289.17	870.08
SEK	3,669,734.00	EUR	400,000.00	4-Mar-16	Deutsche Bank AG	435,289.17	870.08
INR	12,110,000.00	USD	181,905.58	8-Jan-16	Deutsche Bank AG	183,054.76	870.65
JPY	8,962,600.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,505.20	873.06
EUR	100,000.00	NOK	954,996.85	4-Feb-16	Deutsche Bank AG	108,630.00	874.75
USD	26,110.34	BRL	100,000.00	5-Jan-16	HSBC London	26,110.34	875.43
NZD	100,000.00	USD	67,420.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	876.10
USD	26,111.02	BRL	100,000.00	5-Jan-16	HSBC London	26,111.02	876.11
JPY	8,849,730.00	AUD	100,000.00	12-Jan-16	HSBC London	73,566.92	876.62
JPY	10,000,000.00	USD	82,388.54	9-Mar-16	Deutsche Bank AG	83,129.00	877.66
EUR	100,000.00	CAD	149,750.60	21-Jan-16	Deutsche Bank AG	108,630.00	878.91
JPY	17,594,432.00	AUD	200,000.00	12-Jan-16	HSBC London	146,260.75	879.38
USD	26,116.47	BRL	100,000.00	5-Jan-16	HSBC London	26,116.47	881.57
NZD	200,000.00	USD	135,711.20	4-Feb-16	Royal Bank Of Scotland	136,920.00	881.80
NZD	100,000.00	USD	67,414.52	4-Feb-16	Royal Bank Of Scotland	68,460.00	881.98
SEK	9,163,441.00	EUR	1,000,000.00	4-Mar-16	Deutsche Bank AG	1,086,930.72	882.71
USD	26,117.84	BRL	100,000.00	5-Jan-16	HSBC London	26,117.84	882.94
USD	26,117.84	BRL	100,000.00	5-Jan-16	HSBC London	26,117.84	882.94
SEK	21,981,849.60	EUR	2,400,000.00	4-Mar-16	Deutsche Bank AG	2,607,399.07	883.56
USD	74,586.90	GBP	50,000.00	9-Feb-16	HSBC London	74,586.90	884.97
USD	26,119.88	BRL	100,000.00	5-Jan-16	HSBC London	26,119.88	884.99

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	87,666.18	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	87,666.18	885.88
EUR	100,000.00	RON	448,643.60	20-Jan-16	Royal Bank Of Scotland	108,630.00	888.19
USD	74,590.95	GBP	50,000.00	9-Feb-16	HSBC London	74,590.95	889.01
USD	74,594.10	GBP	50,000.00	9-Feb-16	HSBC London	74,594.10	892.17
CAD	200,000.00	USD	143,099.18	8-Feb-16	Deutsche Bank AG	143,978.20	892.42
USD	109,637.90	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,637.90	893.17
INR	43,610,000.00	USD	657,311.67	8-Jan-16	Deutsche Bank AG	659,208.76	894.06
USD	1,884,718.11	CHF	1,883,000.00	1-Feb-16	Royal Bank Of Scotland	1,884,718.11	897.71
USD	200,987.45	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	200,987.45	899.16
USD	74,601.40	GBP	50,000.00	9-Feb-16	HSBC London	74,601.40	899.46
USD	74,601.40	GBP	50,000.00	9-Feb-16	HSBC London	74,601.40	899.46
JPY	13,177,450.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,542.82	900.65
USD	26,136.27	BRL	100,000.00	5-Jan-16	HSBC London	26,136.27	901.40
JPY	8,966,229.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,535.37	903.26
EUR	100,000.00	HUF	31,374,670.00	25-Jan-16	Deutsche Bank AG	108,630.00	903.43
INR	13,210,000.00	USD	198,473.51	8-Jan-16	Deutsche Bank AG	199,682.36	905.02
HUF	20,000,000.00	USD	67,814.86	22-Jan-16	Deutsche Bank AG	68,752.00	906.54
USD	29,072.59	ZAR	438,000.00	19-Jan-16	Deutsche Bank AG	29,072.59	907.98
INR	12,110,000.00	USD	181,867.33	8-Jan-16	Deutsche Bank AG	183,054.76	908.90
INR	21,500,000.00	USD	323,590.50	8-Jan-16	Deutsche Bank AG	324,994.00	909.00
USD	75,841.83	BRL	300,000.00	2-Feb-16	HSBC London	75,841.83	910.69
JPY	20,000,000.00	USD	165,619.40	9-Mar-16	Deutsche Bank AG	166,258.00	913.00
MXN	2,500,000.00	USD	143,721.16	11-Jan-16	Royal Bank Of Scotland	144,750.00	913.84
USD	109,658.70	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,658.70	913.95
USD	613,586.86	TRY	1,800,000.00	22-Jan-16	Deutsche Bank AG	613,586.86	914.19
JPY	8,967,765.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,548.13	916.04
USD	62,744.90	BRL	245,000.00	5-Jan-16	HSBC London	62,744.90	917.42
INR	13,210,000.00	USD	198,458.60	8-Jan-16	Deutsche Bank AG	199,682.36	919.93
USD	87,700.83	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	87,700.83	920.56
JPY	21,700,000.00	USD	179,766.27	9-Mar-16	Deutsche Bank AG	180,389.93	921.38
USD	74,623.85	GBP	50,000.00	9-Feb-16	HSBC London	74,623.85	921.91
USD	74,623.85	GBP	50,000.00	9-Feb-16	HSBC London	74,623.85	921.91
USD	74,626.75	GBP	50,000.00	9-Feb-16	HSBC London	74,626.75	924.81
INR	13,210,000.00	USD	198,452.64	8-Jan-16	Deutsche Bank AG	199,682.36	925.89
JPY	8,855,800.00	AUD	100,000.00	12-Jan-16	HSBC London	73,617.38	927.12
USD	65,234.70	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	65,234.70	927.94
SEK	1,839,213.40	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	218,160.14	928.48
INR	12,110,000.00	USD	181,845.48	8-Jan-16	Deutsche Bank AG	183,054.76	930.75
PLN	800,000.00	USD	201,586.18	15-Jan-16	HSBC London	202,585.60	931.42
USD	76,663.60	CNH	500,000.00	29-Jan-16	HSBC London	76,663.60	932.76
USD	26,167.73	BRL	100,000.00	5-Jan-16	HSBC London	26,167.73	932.91
USD	109,678.80	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,678.80	934.02
INR	5,000,000.00	USD	74,530.26	8-Jan-16	Deutsche Bank AG	75,580.00	934.74
JPY	13,181,650.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,577.74	935.57
JPY	20,000,000.00	USD	165,596.65	9-Mar-16	Deutsche Bank AG	166,258.00	935.75
USD	74,639.00	GBP	50,000.00	9-Feb-16	HSBC London	74,639.00	937.06
USD	74,639.32	GBP	50,000.00	9-Feb-16	HSBC London	74,639.32	937.39
USD	74,639.90	GBP	50,000.00	9-Feb-16	HSBC London	74,639.90	937.96
USD	74,641.30	GBP	50,000.00	9-Feb-16	HSBC London	74,641.30	939.36
SEK	1,839,142.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	218,151.74	942.31
USD	104,026.20	HUF	30,000,000.00	22-Jan-16	Deutsche Bank AG	104,026.20	944.52
USD	57,413.95	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,413.95	944.77
EUR	24,000.00	CAD	34,920.34	21-Jan-16	Deutsche Bank AG	26,071.20	945.09
EUR	200,000.00	RON	900,744.60	20-Jan-16	Royal Bank Of Scotland	217,260.00	945.73
USD	26,180.75	BRL	100,000.00	5-Jan-16	HSBC London	26,180.75	945.96
USD	139,140.71	EUR	127,121.50	29-Jan-16	Deutsche Bank AG	139,140.71	945.97
SEK	1,839,371.40	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	218,178.88	947.22
USD	100,616.81	BRL	399,000.00	2-Feb-16	HSBC London	100,616.81	955.40
USD	109,700.65	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,700.65	955.85
NZD	100,000.00	USD	67,333.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	963.10
SEK	1,839,334.74	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	218,174.53	965.11
USD	74,667.35	GBP	50,000.00	9-Feb-16	HSBC London	74,667.35	965.40
JPY	8,974,090.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,600.71	968.66
USD	74,672.65	GBP	50,000.00	9-Feb-16	HSBC London	74,672.65	970.71
AUD	300,000.00	USD	216,849.90	9-Feb-16	Royal Bank Of Scotland	218,265.00	972.00
USD	75,903.25	BRL	300,000.00	2-Feb-16	HSBC London	75,903.25	972.84
JPY	13,186,350.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,616.81	974.63
USD	109,720.40	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,720.40	975.57
EUR	100,000.00	NOK	954,031.80	4-Feb-16	Deutsche Bank AG	108,630.00	983.78
INR	5,000,000.00	USD	74,480.34	8-Jan-16	Deutsche Bank AG	75,580.00	984.66
USD	51,456.21	BRL	200,000.00	5-Jan-16	HSBC London	51,456.21	985.18
NZD	100,000.00	USD	67,311.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	985.30

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	26,220.56	BRL	100,000.00	5-Jan-16	HSBC London	26,220.56	985.83
JPY	8,976,335.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,619.38	987.35
EUR	200,000.00	RON	900,569.20	20-Jan-16	Royal Bank Of Scotland	217,260.00	987.87
USD	58,841.18	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,841.18	987.97
JPY	8,863,150.00	AUD	100,000.00	12-Jan-16	HSBC London	73,678.48	988.27
JPY	8,863,269.00	AUD	100,000.00	12-Jan-16	HSBC London	73,679.47	989.26
USD	87,769.64	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	87,769.64	989.43
USD	218,480.40	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	218,480.40	991.76
JPY	8,977,088.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,625.63	993.61
PLN	200,000.00	USD	49,634.09	15-Jan-16	HSBC London	50,646.40	995.31
USD	148,399.10	GBP	100,000.00	9-Feb-16	HSBC London	148,399.10	995.31
PLN	200,000.00	USD	49,633.28	15-Jan-16	HSBC London	50,646.40	996.12
PLN	200,000.00	USD	49,629.71	15-Jan-16	HSBC London	50,646.40	999.69
EUR	100,000.00	RON	448,176.60	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,000.39
PLN	300,000.00	USD	74,942.61	15-Jan-16	HSBC London	75,969.60	1,001.49
MYR	1,250,000.00	USD	288,683.60	7-Jan-16	Deutsche Bank AG	291,137.50	1,003.90
USD	76,734.78	CNH	500,000.00	29-Jan-16	HSBC London	76,734.78	1,004.29
PHP	7,500,000.00	USD	158,663.00	19-Jan-16	Deutsche Bank AG	159,390.00	1,004.50
USD	109,750.43	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,750.43	1,005.58
JPY	17,609,720.00	AUD	200,000.00	12-Jan-16	HSBC London	146,387.84	1,006.59
USD	109,751.90	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,751.90	1,007.04
JPY	8,865,430.00	AUD	100,000.00	12-Jan-16	HSBC London	73,697.43	1,007.25
PLN	200,000.00	USD	49,622.10	15-Jan-16	HSBC London	50,646.40	1,007.30
USD	90,440.54	SGD	127,005.65	29-Jan-16	Deutsche Bank AG	90,440.54	1,007.37
USD	26,243.27	BRL	100,000.00	5-Jan-16	HSBC London	26,243.27	1,008.58
USD	218,497.40	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	218,497.40	1,008.74
NZD	100,000.00	USD	67,287.50	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,009.00
JPY	26,259,702.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	218,294.28	1,010.03
JPY	8,979,200.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,643.19	1,011.18
JPY	8,979,200.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,643.19	1,011.18
SEK	3,500,000.00	USD	414,648.66	10-Feb-16	Deutsche Bank AG	415,156.00	1,011.34
NZD	100,000.00	USD	67,284.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,011.80
USD	23,722.92	BRL	90,000.00	5-Jan-16	HSBC London	23,722.92	1,011.86
PLN	200,000.00	USD	49,617.29	15-Jan-16	HSBC London	50,646.40	1,012.11
EUR	200,000.00	NOK	1,916,516.40	4-Feb-16	Deutsche Bank AG	217,260.00	1,012.59
USD	148,417.30	GBP	100,000.00	9-Feb-16	HSBC London	148,417.30	1,013.51
USD	148,417.30	GBP	100,000.00	9-Feb-16	HSBC London	148,417.30	1,013.51
INR	4,230,000.00	USD	62,829.56	8-Jan-16	Deutsche Bank AG	63,940.68	1,013.83
USD	58,867.16	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,867.16	1,013.97
USD	109,759.30	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,759.30	1,014.44
EUR	200,000.00	CAD	300,533.20	21-Jan-16	Deutsche Bank AG	217,260.00	1,014.90
PLN	200,000.00	USD	49,613.26	15-Jan-16	HSBC London	50,646.40	1,016.14
PHP	4,900,000.00	USD	103,299.25	19-Jan-16	Deutsche Bank AG	104,134.80	1,016.85
USD	218,506.80	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	218,506.80	1,018.13
SEK	958,866.00	NOK	1,000,000.00	26-Feb-16	Deutsche Bank AG	113,736.85	1,018.34
NZD	100,000.00	USD	67,277.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,019.20
NZD	100,000.00	USD	67,277.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,019.20
USD	58,874.79	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,874.79	1,021.60
USD	170,487.87	RUB	12,500,000.00	1-Feb-16	HSBC London	170,487.87	1,022.88
USD	51,494.63	BRL	200,000.00	5-Jan-16	HSBC London	51,494.63	1,023.66
USD	51,494.63	BRL	200,000.00	5-Jan-16	HSBC London	51,494.63	1,023.66
JPY	8,980,944.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,657.69	1,025.69
HUF	30,000,000.00	USD	102,054.35	22-Jan-16	Deutsche Bank AG	103,128.00	1,027.75
SEK	924,265.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,632.68	1,028.10
PHP	7,770,000.00	USD	164,385.30	19-Jan-16	Deutsche Bank AG	165,128.04	1,030.23
EUR	200,000.00	GBP	146,844.20	10-Feb-16	Royal Bank Of Scotland	217,260.00	1,033.66
USD	113,972.70	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	113,972.70	1,034.05
AUD	300,934.80	EUR	200,000.00	8-Feb-16	HSBC London	218,945.11	1,034.69
EUR	100,000.00	HUF	31,336,460.00	25-Jan-16	Deutsche Bank AG	108,630.00	1,034.78
USD	152,501.79	CNH	1,000,000.00	29-Jan-16	HSBC London	152,501.79	1,035.96
USD	81,460.95	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	81,460.95	1,036.67
JPY	13,193,850.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,679.16	1,036.97
USD	113,977.21	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	113,977.21	1,038.56
PHP	4,900,000.00	USD	103,277.48	19-Jan-16	Deutsche Bank AG	104,134.80	1,038.62
SEK	959,043.00	NOK	1,000,000.00	26-Feb-16	Deutsche Bank AG	113,757.84	1,039.39
JPY	13,194,160.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,681.73	1,039.55
USD	87,820.25	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	87,820.25	1,040.08
NZD	100,000.00	USD	67,256.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,040.10
SEK	959,049.10	NOK	1,000,000.00	26-Feb-16	Deutsche Bank AG	113,758.57	1,040.11
SEK	1,840,163.00	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	218,272.77	1,041.13
EUR	100,000.00	NOK	953,521.80	4-Feb-16	Deutsche Bank AG	108,630.00	1,041.40
PLN	200,000.00	USD	49,587.93	15-Jan-16	HSBC London	50,646.40	1,041.47

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
PLN	200,000.00	USD	49,587.83	15-Jan-16	HSBC London	50,646.40	1,041.57
PLN	200,000.00	USD	49,587.38	15-Jan-16	HSBC London	50,646.40	1,042.02
USD	57,511.86	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,511.86	1,042.71
EUR	100,000.00	HUF	31,333,820.00	25-Jan-16	Deutsche Bank AG	108,630.00	1,043.86
HUF	50,000,000.00	USD	170,759.37	22-Jan-16	Deutsche Bank AG	171,880.00	1,044.13
USD	109,789.20	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,789.20	1,044.30
JPY	30,000,000.00	USD	248,752.51	9-Mar-16	Deutsche Bank AG	249,387.00	1,046.09
USD	76,753.82	BRL	300,000.00	5-Jan-16	HSBC London	76,753.82	1,046.58
USD	76,753.82	BRL	300,000.00	5-Jan-16	HSBC London	76,753.82	1,046.58
EUR	200,000.00	CAD	300,486.40	21-Jan-16	Deutsche Bank AG	217,260.00	1,048.59
MXN	2,500,000.00	USD	143,586.41	11-Jan-16	Royal Bank Of Scotland	144,750.00	1,048.59
NZD	100,000.00	USD	67,246.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,050.30
USD	113,990.32	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	113,990.32	1,051.67
USD	74,754.15	GBP	50,000.00	9-Feb-16	HSBC London	74,754.15	1,052.20
SEK	1,840,258.48	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	218,284.10	1,052.46
USD	70,956.50	BRL	277,000.00	5-Jan-16	HSBC London	70,956.50	1,053.63
NZD	100,000.00	USD	67,240.10	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,056.40
USD	74,758.40	GBP	50,000.00	9-Feb-16	HSBC London	74,758.40	1,056.45
USD	602,696.85	CHF	601,455.90	29-Jan-16	Deutsche Bank AG	602,696.85	1,056.73
USD	51,527.80	BRL	200,000.00	5-Jan-16	HSBC London	51,527.80	1,056.88
JPY	8,984,880.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,690.41	1,058.44
NZD	100,000.00	USD	67,237.50	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,059.00
USD	113,999.33	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	113,999.33	1,060.69
JPY	8,985,175.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,692.86	1,060.90
USD	109,806.00	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,806.00	1,061.09
EUR	100,000.00	CAD	149,491.10	21-Jan-16	Deutsche Bank AG	108,630.00	1,065.73
USD	114,005.18	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,005.18	1,066.54
INR	28,270,000.00	USD	425,612.00	8-Jan-16	Deutsche Bank AG	427,329.32	1,067.11
SEK	959,282.00	NOK	1,000,000.00	26-Feb-16	Deutsche Bank AG	113,786.19	1,067.80
NZD	100,000.00	USD	67,227.80	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,068.70
NZD	100,000.00	USD	67,227.80	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,068.70
NZD	100,000.00	USD	67,226.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,069.80
NZD	100,000.00	USD	67,226.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,069.80
SEK	2,756,104.80	EUR	300,000.00	29-Jan-16	Deutsche Bank AG	326,918.13	1,070.60
EUR	200,000.00	NOK	1,915,999.20	4-Feb-16	Deutsche Bank AG	217,260.00	1,071.02
EUR	200,000.00	NOK	1,915,999.20	4-Feb-16	Deutsche Bank AG	217,260.00	1,071.02
USD	218,560.80	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	218,560.80	1,072.08
NZD	100,000.00	USD	67,223.19	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,073.31
USD	65,380.02	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	65,380.02	1,073.76
USD	74,777.65	GBP	50,000.00	9-Feb-16	HSBC London	74,777.65	1,075.70
PLN	200,000.00	USD	49,551.16	15-Jan-16	HSBC London	50,646.40	1,078.24
USD	34,964.99	RUB	2,500,000.00	1-Feb-16	HSBC London	34,964.99	1,080.57
USD	114,019.35	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,019.35	1,080.71
USD	26,315.79	BRL	100,000.00	5-Jan-16	HSBC London	26,315.79	1,081.21
SEK	484,255.50	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	57,440.45	1,082.50
HUF	40,000,000.00	USD	136,358.82	22-Jan-16	Deutsche Bank AG	137,504.00	1,083.98
USD	109,829.80	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,829.80	1,084.87
HUF	30,000,000.00	USD	101,996.55	22-Jan-16	Deutsche Bank AG	103,128.00	1,085.55
SEK	959,437.00	NOK	1,000,000.00	26-Feb-16	Deutsche Bank AG	113,804.58	1,086.23
USD	74,788.26	GBP	50,000.00	9-Feb-16	HSBC London	74,788.26	1,086.31
PLN	200,000.00	USD	49,541.67	15-Jan-16	HSBC London	50,646.40	1,087.73
EUR	100,000.00	NOK	953,097.50	4-Feb-16	Deutsche Bank AG	108,630.00	1,089.34
USD	152,554.91	CNH	1,000,000.00	29-Jan-16	HSBC London	152,554.91	1,089.35
NZD	102,000.00	USD	68,572.23	4-Feb-16	Royal Bank Of Scotland	69,829.20	1,090.20
USD	51,562.34	BRL	200,000.00	5-Jan-16	HSBC London	51,562.34	1,091.47
USD	51,562.34	BRL	200,000.00	5-Jan-16	HSBC London	51,562.34	1,091.47
USD	26,326.87	BRL	100,000.00	5-Jan-16	HSBC London	26,326.87	1,092.31
USD	26,328.25	BRL	100,000.00	5-Jan-16	HSBC London	26,328.25	1,093.69
USD	109,844.20	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,844.20	1,099.25
USD	26,334.49	BRL	100,000.00	5-Jan-16	HSBC London	26,334.49	1,099.94
EUR	200,000.00	CAD	300,412.60	21-Jan-16	Deutsche Bank AG	217,260.00	1,101.72
NZD	200,000.00	USD	135,490.00	4-Feb-16	Royal Bank Of Scotland	136,920.00	1,103.00
SEK	1,840,687.00	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	218,334.93	1,103.30
EUR	200,000.00	CAD	300,409.70	21-Jan-16	Deutsche Bank AG	217,260.00	1,103.81
EUR	100,000.00	NOK	952,965.40	4-Feb-16	Deutsche Bank AG	108,630.00	1,104.26
JPY	29,200,000.00	USD	241,820.54	4-Feb-16	Deutsche Bank AG	242,736.68	1,104.48
USD	74,807.20	GBP	50,000.00	9-Feb-16	HSBC London	74,807.20	1,105.25
PLN	200,000.00	USD	49,523.58	15-Jan-16	HSBC London	50,646.40	1,105.82
USD	26,340.74	BRL	100,000.00	5-Jan-16	HSBC London	26,340.74	1,106.20
JPY	26,271,280.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	218,390.52	1,106.27
USD	26,349.77	BRL	100,000.00	5-Jan-16	HSBC London	26,349.77	1,115.24
USD	26,351.16	BRL	100,000.00	5-Jan-16	HSBC London	26,351.16	1,116.63

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

		Purchases	Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	26,353.24	BRL	100,000.00	5-Jan-16	HSBC London	26,353.24	1,118.72
INR	9,210,000.00	USD	137,887.78	8-Jan-16	Deutsche Bank AG	139,218.36	1,118.75
USD	26,354.63	BRL	100,000.00	5-Jan-16	HSBC London	26,354.63	1,120.11
GBP	222,079.80	EUR	300,000.00	10-Feb-16	Royal Bank Of Scotland	327,323.42	1,121.37
NZD	100,000.00	USD	67,174.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,121.60
NZD	100,000.00	USD	67,174.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,121.60
USD	26,356.71	BRL	100,000.00	5-Jan-16	HSBC London	26,356.71	1,122.20
USD	26,356.71	BRL	100,000.00	5-Jan-16	HSBC London	26,356.71	1,122.20
USD	26,357.75	BRL	100,000.00	5-Jan-16	HSBC London	26,357.75	1,123.24
USD	26,358.10	BRL	100,000.00	5-Jan-16	HSBC London	26,358.10	1,123.59
USD	26,358.10	BRL	100,000.00	5-Jan-16	HSBC London	26,358.10	1,123.59
USD	26,358.10	BRL	100,000.00	5-Jan-16	HSBC London	26,358.10	1,123.59
USD	26,358.10	BRL	100,000.00	5-Jan-16	HSBC London	26,358.10	1,123.59
USD	26,362.97	BRL	100,000.00	5-Jan-16	HSBC London	26,362.97	1,128.46
USD	26,363.66	BRL	100,000.00	5-Jan-16	HSBC London	26,363.66	1,129.16
SEK	1,000,000.00	USD	117,630.63	10-Feb-16	Deutsche Bank AG	118,616.00	1,129.37
USD	26,364.70	BRL	100,000.00	5-Jan-16	HSBC London	26,364.70	1,130.20
USD	26,365.05	BRL	100,000.00	5-Jan-16	HSBC London	26,365.05	1,130.55
USD	109,875.60	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,875.60	1,130.62
USD	116,837.92	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	116,837.92	1,130.82
INR	9,260,000.00	USD	138,388.65	19-Jan-16	Deutsche Bank AG	139,974.16	1,131.77
USD	109,877.10	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,877.10	1,132.11
JPY	13,205,410.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,775.25	1,133.05
USD	26,368.18	BRL	100,000.00	5-Jan-16	HSBC London	26,368.18	1,133.68
CAD	400,000.00	USD	286,848.98	8-Feb-16	Deutsche Bank AG	287,956.40	1,134.22
USD	26,621.68	BRL	101,000.00	5-Jan-16	HSBC London	26,621.68	1,134.82
USD	172,938.27	HUF	50,000,000.00	22-Jan-16	Deutsche Bank AG	172,938.27	1,135.27
USD	26,370.61	BRL	100,000.00	5-Jan-16	HSBC London	26,370.61	1,136.12
INR	21,500,000.00	USD	323,363.17	8-Jan-16	Deutsche Bank AG	324,994.00	1,136.33
USD	26,624.84	BRL	101,000.00	5-Jan-16	HSBC London	26,624.84	1,137.99
USD	26,625.19	BRL	101,000.00	5-Jan-16	HSBC London	26,625.19	1,138.34
USD	26,374.09	BRL	100,000.00	5-Jan-16	HSBC London	26,374.09	1,139.60
NZD	100,000.00	USD	67,156.80	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,139.70
USD	26,627.30	BRL	101,000.00	5-Jan-16	HSBC London	26,627.30	1,140.45
USD	109,885.60	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,885.60	1,140.60
PLN	400,000.00	USD	100,117.31	15-Jan-16	HSBC London	101,292.80	1,141.49
USD	26,628.35	BRL	101,000.00	5-Jan-16	HSBC London	26,628.35	1,141.50
JPY	13,206,450.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,783.90	1,141.70
EUR	400,000.00	NOK	3,840,834.00	4-Feb-16	Deutsche Bank AG	434,520.00	1,143.82
SEK	1,000,000.00	USD	117,616.05	10-Feb-16	Deutsche Bank AG	118,616.00	1,143.95
USD	26,630.81	BRL	101,000.00	5-Jan-16	HSBC London	26,630.81	1,143.97
USD	109,889.00	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,889.00	1,144.00
JPY	8,995,425.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,778.07	1,146.16
USD	408,549.80	EUR	374,760.29	29-Jan-16	Deutsche Bank AG	408,549.80	1,146.30
USD	26,634.32	BRL	101,000.00	5-Jan-16	HSBC London	26,634.32	1,147.48
USD	69,868.56	HUF	20,000,000.00	22-Jan-16	Deutsche Bank AG	69,868.56	1,147.67
USD	26,635.72	BRL	101,000.00	5-Jan-16	HSBC London	26,635.72	1,148.89
USD	129,687.89	ILS	500,000.00	20-Jan-16	HSBC London	129,687.89	1,149.55
USD	26,636.43	BRL	101,000.00	5-Jan-16	HSBC London	26,636.43	1,149.60
USD	191,677.49	NOK	1,687,000.00	1-Feb-16	Deutsche Bank AG	191,677.49	1,149.78
PHP	8,060,000.00	USD	170,437.72	19-Jan-16	Deutsche Bank AG	171,291.12	1,151.62
JPY	8,996,120.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,783.85	1,151.96
USD	26,639.24	BRL	101,000.00	5-Jan-16	HSBC London	26,639.24	1,152.41
JPY	8,996,220.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,784.68	1,152.78
JPY	26,276,900.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	218,437.24	1,152.98
JPY	26,276,900.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	218,437.24	1,152.98
INR	9,200,000.00	USD	137,701.88	8-Jan-16	Deutsche Bank AG	139,067.20	1,153.72
EUR	100,000.00	NOK	952,516.90	4-Feb-16	Deutsche Bank AG	108,630.00	1,154.93
USD	129,694.62	ILS	500,000.00	20-Jan-16	HSBC London	129,694.62	1,156.28
SEK	960,032.00	NOK	1,000,000.00	26-Feb-16	Deutsche Bank AG	113,875.16	1,156.96
EUR	100,000.00	NOK	952,495.30	4-Feb-16	Deutsche Bank AG	108,630.00	1,157.37
USD	564,692.60	SGD	800,000.00	19-Jan-16	Deutsche Bank AG	564,692.60	1,159.78
HUF	30,000,000.00	USD	101,920.83	22-Jan-16	Deutsche Bank AG	103,128.00	1,161.27
USD	1,272,656.11	EUR	1,169,617.49	29-Jan-16	Deutsche Bank AG	1,272,656.11	1,161.74
USD	218,650.76	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	218,650.76	1,161.94
EUR	100,000.00	NOK	952,450.40	4-Feb-16	Deutsche Bank AG	108,630.00	1,162.44
USD	113,061.93	BRL	448,000.00	2-Feb-16	HSBC London	113,061.93	1,162.45
SEK	960,080.00	NOK	1,000,000.00	26-Feb-16	Deutsche Bank AG	113,880.85	1,162.67
SEK	2,500,000.00	USD	295,736.47	10-Feb-16	Deutsche Bank AG	296,540.00	1,163.53
USD	116,870.69	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	116,870.69	1,163.61
JPY	30,000,000.00	USD	248,634.99	9-Mar-16	Deutsche Bank AG	249,387.00	1,163.61
NZD	100,000.00	USD	67,129.11	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,167.39

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	109,914.00	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,914.00	1,168.98
NZD	100,000.00	USD	67,127.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,169.20
SEK	1,841,246.76	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	218,401.33	1,169.71
USD	109,915.00	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,915.00	1,169.98
NZD	100,000.00	USD	67,123.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,172.90
USD	116,882.42	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	116,882.42	1,175.35
INR	9,210,000.00	USD	137,828.86	8-Jan-16	Deutsche Bank AG	139,218.36	1,177.67
USD	218,668.20	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	218,668.20	1,179.36
USD	35,063.90	RUB	2,500,000.00	1-Feb-16	HSBC London	35,063.90	1,180.45
JPY	30,000,000.00	USD	248,618.10	9-Mar-16	Deutsche Bank AG	249,387.00	1,180.50
JPY	26,280,520.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	218,467.33	1,183.07
USD	218,673.24	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	218,673.24	1,184.40
AUD	151,387.00	EUR	100,000.00	8-Feb-16	HSBC London	110,141.61	1,184.41
NZD	112,000.00	USD	75,307.32	4-Feb-16	Royal Bank Of Scotland	76,675.20	1,184.76
USD	109,931.40	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,931.40	1,186.36
EUR	100,000.00	RON	447,395.30	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,188.09
NZD	113,000.00	USD	75,986.23	4-Feb-16	Royal Bank Of Scotland	77,359.80	1,188.82
USD	116,896.31	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	116,896.31	1,189.26
USD	109,935.60	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,935.60	1,190.55
JPY	9,001,403.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,827.76	1,195.91
USD	109,942.00	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,942.00	1,196.95
USD	109,943.40	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,943.40	1,198.34
SEK	1,000,000.00	USD	117,561.36	10-Feb-16	Deutsche Bank AG	118,616.00	1,198.64
JPY	30,000,000.00	USD	248,597.70	9-Mar-16	Deutsche Bank AG	249,387.00	1,200.90
NZD	200,000.00	USD	135,389.92	4-Feb-16	Royal Bank Of Scotland	136,920.00	1,203.08
JPY	30,000,000.00	USD	248,595.23	9-Mar-16	Deutsche Bank AG	249,387.00	1,203.37
USD	109,948.60	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,948.60	1,203.54
USD	2,527,303.89	CHF	2,525,000.00	1-Feb-16	Royal Bank Of Scotland	2,527,303.89	1,203.79
USD	72,116.00	BRL	281,000.00	5-Jan-16	HSBC London	72,116.00	1,203.91
USD	109,949.00	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,949.00	1,203.94
NZD	100,000.00	USD	67,091.00	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,205.50
EUR	100,000.00	NOK	952,057.90	4-Feb-16	Deutsche Bank AG	108,630.00	1,206.79
EUR	200,000.00	GBP	146,726.20	10-Feb-16	Royal Bank Of Scotland	217,260.00	1,207.58
GBP	222,139.20	EUR	300,000.00	10-Feb-16	Royal Bank Of Scotland	327,410.97	1,208.83
INR	21,500,000.00	USD	323,288.82	8-Jan-16	Deutsche Bank AG	324,994.00	1,210.68
USD	57,684.50	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,684.50	1,215.41
USD	116,925.90	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	116,925.90	1,218.87
JPY	20,000,000.00	USD	165,312.89	9-Mar-16	Deutsche Bank AG	166,258.00	1,219.51
JPY	13,215,940.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,862.79	1,220.59
USD	228,421.76	CNH	1,500,000.00	29-Jan-16	HSBC London	228,421.76	1,221.36
EUR	100,000.00	GBP	72,944.00	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,221.49
USD	109,971.70	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,971.70	1,226.62
USD	109,972.50	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,972.50	1,227.41
USD	218,717.40	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	218,717.40	1,228.52
USD	51,700.43	BRL	200,000.00	5-Jan-16	HSBC London	51,700.43	1,229.79
USD	57,702.91	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,702.91	1,233.83
USD	218,725.40	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	218,725.40	1,236.50
JPY	13,217,900.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,879.08	1,236.87
PHP	9,340,000.00	USD	197,600.86	19-Jan-16	Deutsche Bank AG	198,493.68	1,238.40
JPY	13,218,250.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,881.99	1,239.78
JPY	13,218,410.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,883.32	1,241.11
JPY	13,218,590.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,884.82	1,242.61
JPY	13,218,590.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,884.82	1,242.61
USD	100,402.11	BRL	397,000.00	2-Feb-16	HSBC London	100,402.11	1,243.69
JPY	20,000,000.00	USD	165,142.81	4-Feb-16	Deutsche Bank AG	166,258.00	1,244.19
SEK	926,200.90	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,862.25	1,246.52
SEK	1,841,899.60	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	218,478.76	1,247.15
JPY	13,219,270.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,890.47	1,248.27
SEK	926,223.50	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,864.93	1,249.20
USD	100,407.70	BRL	397,000.00	2-Feb-16	HSBC London	100,407.70	1,249.34
USD	76,956.62	BRL	300,000.00	5-Jan-16	HSBC London	76,956.62	1,249.71
USD	35,132.54	RUB	2,500,000.00	1-Feb-16	HSBC London	35,132.54	1,249.77
EUR	100,000.00	GBP	72,924.00	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,250.97
JPY	20,000,000.00	USD	165,132.99	4-Feb-16	Deutsche Bank AG	166,258.00	1,254.01
EUR	100,000.00	GBP	72,921.79	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,254.23
SEK	926,283.70	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,872.07	1,256.34
USD	114,195.35	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,195.35	1,256.77
NZD	67,000.00	USD	44,501.57	4-Feb-16	Royal Bank Of Scotland	45,868.20	1,257.09
JPY	20,000,000.00	USD	165,127.35	4-Feb-16	Deutsche Bank AG	166,258.00	1,259.65
SEK	926,314.40	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,875.71	1,259.99
SEK	926,337.30	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,878.43	1,262.70
EUR	100,000.00	GBP	72,916.00	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,262.76

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	218,754.40	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	218,754.40	1,265.47
USD	39,462.06	ZAR	594,000.00	19-Jan-16	Deutsche Bank AG	39,462.06	1,266.33
SEK	1,000,000.00	USD	117,489.46	10-Feb-16	Deutsche Bank AG	118,616.00	1,270.54
EUR	100,000.00	RON	447,049.20	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,271.25
SEK	926,410.30	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,887.08	1,271.36
SEK	926,411.80	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,887.26	1,271.54
JPY	13,222,140.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,914.33	1,272.12
JPY	13,222,140.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,914.33	1,272.12
SEK	926,420.10	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,888.25	1,272.52
PLN	871,000.00	USD	219,217.88	15-Jan-16	HSBC London	220,565.07	1,273.16
INR	21,500,000.00	USD	323,225.64	8-Jan-16	Deutsche Bank AG	324,994.00	1,273.86
SEK	1,000,000.00	USD	117,483.73	10-Feb-16	Deutsche Bank AG	118,616.00	1,276.27
USD	57,746.34	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,746.34	1,277.27
SEK	1,842,157.00	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	218,509.29	1,277.68
SEK	1,000,000.00	USD	117,481.44	10-Feb-16	Deutsche Bank AG	118,616.00	1,278.56
SEK	926,474.60	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,894.71	1,278.99
JPY	13,223,013.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,921.58	1,279.38
JPY	25,900,000.00	USD	214,190.67	4-Feb-16	Deutsche Bank AG	215,304.11	1,280.50
USD	81,705.05	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	81,705.05	1,280.70
USD	72,445.15	BRL	282,000.00	5-Jan-16	HSBC London	72,445.15	1,280.82
USD	57,752.67	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,752.67	1,283.60
SEK	926,534.70	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,901.84	1,286.11
SEK	926,546.90	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,903.29	1,287.57
INR	21,500,000.00	USD	323,211.06	8-Jan-16	Deutsche Bank AG	324,994.00	1,288.44
USD	116,998.47	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	116,998.47	1,291.50
USD	100,452.92	BRL	397,000.00	2-Feb-16	HSBC London	100,452.92	1,295.10
SEK	926,618.90	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,911.83	1,296.11
USD	57,767.24	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,767.24	1,298.18
JPY	50,000,000.00	USD	414,665.53	4-Feb-16	Deutsche Bank AG	415,645.00	1,301.97
PLN	400,000.00	USD	99,956.69	15-Jan-16	HSBC London	101,292.80	1,302.11
AUD	151,555.90	EUR	100,000.00	8-Feb-16	HSBC London	110,264.50	1,306.93
INR	21,500,000.00	USD	323,191.63	8-Jan-16	Deutsche Bank AG	324,994.00	1,307.87
SEK	926,748.01	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,927.14	1,311.42
JPY	13,226,970.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,954.48	1,312.26
JPY	26,296,200.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	218,597.68	1,313.40
USD	138,757.60	HUF	40,000,000.00	22-Jan-16	Deutsche Bank AG	138,757.60	1,315.38
SEK	926,809.80	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,934.47	1,318.76
EUR	100,000.00	RON	446,851.30	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,318.79
EUR	100,000.00	RON	446,851.30	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,318.79
JPY	50,000,000.00	USD	415,010.43	9-Mar-16	Deutsche Bank AG	415,645.00	1,320.57
JPY	13,228,320.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,965.70	1,323.48
SEK	926,875.70	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,942.29	1,326.57
USD	117,038.35	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	117,038.35	1,331.41
JPY	25,900,000.00	USD	214,139.49	4-Feb-16	Deutsche Bank AG	215,304.11	1,331.68
USD	114,272.51	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,272.51	1,333.96
PHP	7,500,000.00	USD	158,328.06	19-Jan-16	Deutsche Bank AG	159,390.00	1,339.44
JPY	30,000,000.00	USD	248,457.70	9-Mar-16	Deutsche Bank AG	249,387.00	1,340.90
EUR	100,000.00	CAD	149,103.30	21-Jan-16	Deutsche Bank AG	108,630.00	1,344.90
CAD	152,840.80	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	110,028.72	1,345.03
SEK	2,500,000.00	USD	295,553.06	10-Feb-16	Deutsche Bank AG	296,540.00	1,346.94
SEK	1,494,790.85	EUR	162,000.00	29-Jan-16	Deutsche Bank AG	177,306.11	1,348.54
SEK	1,842,597.40	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	218,561.53	1,352.20
USD	26,586.55	BRL	100,000.00	5-Jan-16	HSBC London	26,586.55	1,352.40
USD	26,587.26	BRL	100,000.00	5-Jan-16	HSBC London	26,587.26	1,353.11
AUD	151,620.86	EUR	100,000.00	8-Feb-16	HSBC London	110,311.76	1,354.05
JPY	30,000,000.00	USD	248,226.42	4-Feb-16	Deutsche Bank AG	249,387.00	1,354.08
USD	148,761.10	GBP	100,000.00	9-Feb-16	HSBC London	148,761.10	1,357.27
EUR	100,000.00	RON	446,684.20	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,358.94
SEK	927,190.90	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,979.68	1,363.97
EUR	65,781.21	USD	70,146.45	29-Jan-16	Deutsche Bank AG	71,458.13	1,364.44
JPY	30,000,000.00	USD	248,432.97	9-Mar-16	Deutsche Bank AG	249,387.00	1,365.63
JPY	13,233,550.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,009.18	1,366.96
AUD	151,638.70	EUR	100,000.00	8-Feb-16	HSBC London	110,324.74	1,367.00
USD	26,601.40	BRL	100,000.00	5-Jan-16	HSBC London	26,601.40	1,367.27
EUR	100,000.00	RON	446,645.30	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,368.28
EUR	200,000.00	NOK	1,913,363.20	4-Feb-16	Deutsche Bank AG	217,260.00	1,368.83
EUR	200,000.00	NOK	1,913,363.20	4-Feb-16	Deutsche Bank AG	217,260.00	1,368.83
EUR	100,000.00	HUF	31,239,230.00	25-Jan-16	Deutsche Bank AG	108,630.00	1,369.02
USD	26,606.35	BRL	100,000.00	5-Jan-16	HSBC London	26,606.35	1,372.23
USD	117,081.42	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	117,081.42	1,374.51
JPY	17,653,980.00	AUD	200,000.00	12-Jan-16	HSBC London	146,755.77	1,374.84
USD	26,609.19	BRL	100,000.00	5-Jan-16	HSBC London	26,609.19	1,375.08

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	26,609.89	BRL	100,000.00	5-Jan-16	HSBC London	26,609.89	1,375.78
EUR	100,000.00	HUF	31,237,250.00	25-Jan-16	Deutsche Bank AG	108,630.00	1,375.83
SEK	2,758,710.00	EUR	300,000.00	29-Jan-16	Deutsche Bank AG	327,227.15	1,379.66
USD	94,423.15	CHF	93,000.00	1-Feb-16	Royal Bank Of Scotland	94,423.15	1,380.71
PHP	9,670,000.00	USD	204,482.98	19-Jan-16	Deutsche Bank AG	205,506.84	1,381.65
USD	95,425.17	CHF	94,000.00	1-Feb-16	Royal Bank Of Scotland	95,425.17	1,382.30
USD	95,425.85	CHF	94,000.00	1-Feb-16	Royal Bank Of Scotland	95,425.85	1,382.98
SEK	927,355.60	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,999.21	1,383.50
AUD	151,662.45	EUR	100,000.00	8-Feb-16	HSBC London	110,342.02	1,384.22
USD	26,619.10	BRL	100,000.00	5-Jan-16	HSBC London	26,619.10	1,385.00
USD	81,809.39	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	81,809.39	1,385.01
JPY	13,235,905.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,028.75	1,386.53
JPY	26,305,240.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	218,672.83	1,388.54
USD	26,622.64	BRL	100,000.00	5-Jan-16	HSBC London	26,622.64	1,388.55
AUD	151,672.30	EUR	100,000.00	8-Feb-16	HSBC London	110,349.18	1,391.37
USD	148,795.22	GBP	100,000.00	9-Feb-16	HSBC London	148,795.22	1,391.39
USD	26,625.49	BRL	100,000.00	5-Jan-16	HSBC London	26,625.49	1,391.40
USD	26,627.61	BRL	100,000.00	5-Jan-16	HSBC London	26,627.61	1,393.53
USD	129,933.92	ILS	500,000.00	20-Jan-16	HSBC London	129,933.92	1,395.51
USD	148,803.90	GBP	100,000.00	9-Feb-16	HSBC London	148,803.90	1,400.07
CAD	300,000.00	USD	214,582.76	8-Feb-16	Deutsche Bank AG	215,967.30	1,404.64
EUR	100,000.00	RON	446,491.90	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,405.14
USD	114,346.29	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,346.29	1,407.76
EUR	100,000.00	RON	446,479.10	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,408.21
AUD	151,696.09	EUR	100,000.00	8-Feb-16	HSBC London	110,366.49	1,408.63
JPY	30,000,000.00	USD	248,389.81	9-Mar-16	Deutsche Bank AG	249,387.00	1,408.79
USD	212,733.07	SGD	300,000.00	19-Jan-16	Deutsche Bank AG	212,733.07	1,408.92
USD	117,122.28	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	117,122.28	1,415.40
EUR	100,000.00	HUF	31,225,400.00	25-Jan-16	Deutsche Bank AG	108,630.00	1,416.56
PLN	400,000.00	USD	99,842.20	15-Jan-16	HSBC London	101,292.80	1,416.60
CAD	500,000.00	USD	358,561.22	8-Feb-16	Deutsche Bank AG	359,945.50	1,417.78
EUR	100,000.00	GBP	72,810.00	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,419.00
JPY	13,239,880.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,061.80	1,419.58
JPY	13,240,250.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,064.87	1,422.65
USD	103,129.72	BRL	403,000.00	5-Jan-16	HSBC London	103,129.72	1,429.70
PLN	300,000.00	USD	74,514.04	15-Jan-16	HSBC London	75,969.60	1,430.06
USD	148,835.10	GBP	100,000.00	9-Feb-16	HSBC London	148,835.10	1,431.26
NZD	1,597,209.00	AUD	1,500,000.00	10-Feb-16	HSBC London	1,093,449.28	1,432.65
EUR	100,000.00	GBP	72,799.30	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,434.77
AUD	151,732.55	EUR	100,000.00	8-Feb-16	HSBC London	110,393.02	1,435.07
EUR	200,000.00	NOK	1,912,773.00	4-Feb-16	Deutsche Bank AG	217,260.00	1,435.51
NZD	100,000.00	USD	66,859.67	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,436.83
JPY	13,242,449.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,083.15	1,440.92
JPY	13,242,690.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,085.16	1,442.93
EUR	100,000.00	RON	446,327.20	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,444.71
INR	11,480,000.00	USD	171,822.85	8-Jan-16	Deutsche Bank AG	173,531.68	1,444.79
JPY	26,406,810.00	AUD	300,000.00	12-Jan-16	HSBC London	219,517.17	1,445.23
USD	218,937.60	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	218,937.60	1,448.48
PHP	12,500,000.00	USD	264,662.29	19-Jan-16	Deutsche Bank AG	265,650.00	1,450.21
NZD	200,000.00	USD	135,142.78	4-Feb-16	Royal Bank Of Scotland	136,920.00	1,450.22
INR	53,570,000.00	USD	807,080.98	8-Jan-16	Deutsche Bank AG	809,764.12	1,451.03
EUR	100,000.00	GBP	72,787.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,452.01
EUR	100,000.00	GBP	72,787.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,452.31
EUR	100,000.00	RON	446,290.00	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,453.64
USD	26,337.39	ZAR	387,000.00	19-Jan-16	Deutsche Bank AG	26,337.39	1,454.49
HUF	95,336,010.00	EUR	300,000.00	25-Jan-16	Deutsche Bank AG	327,727.07	1,454.57
USD	26,401.95	ZAR	388,000.00	19-Jan-16	Deutsche Bank AG	26,401.95	1,454.74
JPY	13,244,520.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,100.37	1,458.14
JPY	13,244,545.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,100.58	1,458.35
USD	26,343.85	ZAR	387,000.00	19-Jan-16	Deutsche Bank AG	26,343.85	1,460.97
PLN	300,000.00	USD	74,482.20	15-Jan-16	HSBC London	75,969.60	1,461.90
INR	18,170,000.00	USD	272,773.67	8-Jan-16	Deutsche Bank AG	274,657.72	1,466.14
USD	26,349.61	ZAR	387,000.00	19-Jan-16	Deutsche Bank AG	26,349.61	1,466.75
EUR	100,000.00	GBP	72,777.10	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,467.49
JPY	13,245,790.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,110.93	1,468.70
USD	151,339.35	BRL	600,000.00	2-Feb-16	HSBC London	151,339.35	1,472.99
USD	88,253.09	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	88,253.09	1,473.26
EUR	100,000.00	CAD	148,923.90	21-Jan-16	Deutsche Bank AG	108,630.00	1,474.05
EUR	100,000.00	GBP	72,772.52	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,474.24
PLN	300,000.00	USD	74,469.11	15-Jan-16	HSBC London	75,969.60	1,474.99
USD	77,184.32	BRL	300,000.00	5-Jan-16	HSBC London	77,184.32	1,477.77
EUR	100,000.00	GBP	72,768.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,480.02

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
EUR	100,000.00	GBP	72,765.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,484.59
HUF	253,532,480.00	EUR	800,000.00	25-Jan-16	Deutsche Bank AG	871,543.25	1,486.06
JPY	28,200,000.00	USD	233,118.54	4-Feb-16	Deutsche Bank AG	234,423.78	1,487.13
USD	26,372.56	ZAR	387,000.00	19-Jan-16	Deutsche Bank AG	26,372.56	1,489.78
USD	148,895.10	GBP	100,000.00	9-Feb-16	HSBC London	148,895.10	1,491.26
USD	148,896.60	GBP	100,000.00	9-Feb-16	HSBC London	148,896.60	1,492.77
USD	148,896.60	GBP	100,000.00	9-Feb-16	HSBC London	148,896.60	1,492.77
PLN	300,000.00	USD	74,451.31	15-Jan-16	HSBC London	75,969.60	1,492.79
EUR	100,000.00	GBP	72,759.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,493.43
USD	220,257.43	NOK	1,937,000.00	1-Feb-16	Deutsche Bank AG	220,257.43	1,495.09
USD	144,616.63	BRL	573,000.00	2-Feb-16	HSBC London	144,616.63	1,495.30
PLN	300,000.00	USD	74,448.02	15-Jan-16	HSBC London	75,969.60	1,496.08
PLN	300,000.00	USD	74,445.25	15-Jan-16	HSBC London	75,969.60	1,498.85
PLN	300,000.00	USD	74,443.63	15-Jan-16	HSBC London	75,969.60	1,500.47
EUR	100,000.00	GBP	72,752.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,503.75
HUF	40,000,000.00	USD	135,938.09	22-Jan-16	Deutsche Bank AG	137,504.00	1,504.71
USD	59,507.82	CAD	80,565.97	29-Jan-16	Deutsche Bank AG	59,507.82	1,505.05
PHP	12,500,000.00	USD	264,606.27	19-Jan-16	Deutsche Bank AG	265,650.00	1,506.23
PHP	12,500,000.00	USD	264,606.27	19-Jan-16	Deutsche Bank AG	265,650.00	1,506.23
EUR	100,000.00	GBP	72,750.10	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,507.28
USD	283,854.99	NOK	2,500,000.00	1-Feb-16	Deutsche Bank AG	283,854.99	1,508.00
EUR	100,000.00	CAD	148,875.80	21-Jan-16	Deutsche Bank AG	108,630.00	1,508.68
JPY	20,000,000.00	USD	164,878.02	4-Feb-16	Deutsche Bank AG	166,258.00	1,508.98
EUR	100,000.00	GBP	72,746.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,512.74
USD	167,893.13	EUR	153,000.00	10-Feb-16	Deutsche Bank AG	167,893.13	1,513.53
EUR	100,000.00	GBP	72,745.33	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,514.31
USD	88,298.14	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	88,298.14	1,518.35
JPY	13,251,900.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,161.72	1,519.48
NZD	100,000.00	USD	66,773.14	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,523.36
EUR	100,000.00	CAD	148,854.40	21-Jan-16	Deutsche Bank AG	108,630.00	1,524.08
EUR	100,000.00	CAD	148,854.40	21-Jan-16	Deutsche Bank AG	108,630.00	1,524.08
JPY	12,938,227.00	GBP	72,000.00	12-Feb-16	Deutsche Bank AG	107,554.19	1,524.15
JPY	12,938,652.00	GBP	72,000.00	12-Feb-16	Deutsche Bank AG	107,557.72	1,527.68
USD	51,998.02	BRL	200,000.00	5-Jan-16	HSBC London	51,998.02	1,527.85
EUR	100,000.00	RON	445,979.10	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,528.34
EUR	100,000.00	GBP	72,735.80	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,528.36
USD	28,276.78	ZAR	416,000.00	19-Jan-16	Deutsche Bank AG	28,276.78	1,529.15
SEK	1,500,000.00	USD	176,607.97	10-Feb-16	Deutsche Bank AG	177,924.00	1,532.03
SEK	488,740.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	57,972.38	1,532.37
USD	88,312.18	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	88,312.18	1,532.40
PHP	12,500,000.00	USD	264,578.26	19-Jan-16	Deutsche Bank AG	265,650.00	1,534.24
EUR	200,000.00	HUF	62,828,600.00	25-Jan-16	Deutsche Bank AG	217,260.00	1,534.40
USD	340,469.58	RUB	25,000,000.00	1-Feb-16	HSBC London	340,469.58	1,534.60
EUR	100,000.00	RON	445,942.10	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,537.23
EUR	100,000.00	GBP	72,728.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,538.97
EUR	100,000.00	GBP	72,728.07	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,539.75
JPY	13,254,346.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,182.05	1,539.81
USD	52,010.18	BRL	200,000.00	5-Jan-16	HSBC London	52,010.18	1,540.03
EUR	200,000.00	HUF	62,826,680.00	25-Jan-16	Deutsche Bank AG	217,260.00	1,541.00
SEK	3,675,389.20	EUR	400,000.00	4-Mar-16	Deutsche Bank AG	435,959.97	1,541.04
SEK	3,675,389.20	EUR	400,000.00	4-Mar-16	Deutsche Bank AG	435,959.97	1,541.04
USD	148,946.00	GBP	100,000.00	9-Feb-16	HSBC London	148,946.00	1,542.16
EUR	100,000.00	GBP	72,724.10	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,545.61
EUR	100,000.00	GBP	72,723.80	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,546.05
CAD	925,954.83	USD	665,070.82	22-Jan-16	Deutsche Bank AG	666,586.55	1,548.14
USD	148,952.10	GBP	100,000.00	9-Feb-16	HSBC London	148,952.10	1,548.26
JPY	13,255,480.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,191.48	1,549.24
EUR	100,000.00	GBP	72,721.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,549.44
EUR	200,000.00	CAD	299,789.20	21-Jan-16	Deutsche Bank AG	217,260.00	1,550.50
PLN	300,000.00	USD	74,393.51	15-Jan-16	HSBC London	75,969.60	1,550.59
EUR	100,000.00	GBP	72,717.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,555.19
EUR	100,000.00	GBP	72,715.70	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,557.99
PLN	300,000.00	USD	74,385.58	15-Jan-16	HSBC London	75,969.60	1,558.52
EUR	100,000.00	GBP	72,714.15	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,560.27
EUR	100,000.00	GBP	72,713.42	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,561.35
SEK	2,760,244.50	EUR	300,000.00	29-Jan-16	Deutsche Bank AG	327,409.16	1,561.70
EUR	100,000.00	GBP	72,712.00	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,563.44
EUR	100,000.00	GBP	72,711.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,564.18
JPY	17,903,336.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	148,828.64	1,564.24
PLN	300,000.00	USD	74,377.26	15-Jan-16	HSBC London	75,969.60	1,566.84
USD	616,231.80	NZD	900,000.00	4-Feb-16	Royal Bank Of Scotland	616,231.80	1,567.04
EUR	100,000.00	GBP	72,709.30	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,567.42

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
PLN	300,000.00	USD	74,375.62	15-Jan-16	HSBC London	75,969.60	1,568.48
JPY	13,258,270.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,214.67	1,572.43
USD	899,581.94	CHF	897,729.70	29-Jan-16	Deutsche Bank AG	899,581.94	1,577.27
HUF	40,000,000.00	USD	135,864.30	22-Jan-16	Deutsche Bank AG	137,504.00	1,578.50
PLN	300,000.00	USD	74,364.06	15-Jan-16	HSBC London	75,969.60	1,580.04
EUR	100,000.00	GBP	72,700.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,580.24
USD	148,985.60	GBP	100,000.00	9-Feb-16	HSBC London	148,985.60	1,581.76
PLN	300,000.00	USD	74,362.25	15-Jan-16	HSBC London	75,969.60	1,581.85
PLN	300,000.00	USD	74,358.55	15-Jan-16	HSBC London	75,969.60	1,585.55
USD	148,989.70	GBP	100,000.00	9-Feb-16	HSBC London	148,989.70	1,585.86
EUR	100,000.00	RON	445,733.00	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,587.47
EUR	100,000.00	GBP	72,695.30	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,588.05
USD	148,995.30	GBP	100,000.00	9-Feb-16	HSBC London	148,995.30	1,591.46
EUR	100,000.00	GBP	72,692.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,592.18
SEK	1,000,000.00	USD	117,164.12	10-Feb-16	Deutsche Bank AG	118,616.00	1,595.88
EUR	100,000.00	GBP	72,689.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,596.75
USD	546,191.59	TRY	1,600,000.00	22-Jan-16	Deutsche Bank AG	546,191.59	1,598.77
EUR	100,000.00	GBP	72,687.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,599.55
USD	149,005.30	GBP	100,000.00	9-Feb-16	HSBC London	149,005.30	1,601.45
PLN	435,852.00	EUR	100,000.00	26-Jan-16	HSBC London	110,371.67	1,602.46
PLN	435,856.10	EUR	100,000.00	26-Jan-16	HSBC London	110,372.71	1,603.49
SEK	2,760,604.44	EUR	300,000.00	29-Jan-16	Deutsche Bank AG	327,451.86	1,604.40
EUR	100,000.00	GBP	72,683.90	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,604.86
EUR	100,000.00	GBP	72,677.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,614.29
JPY	40,000,000.00	USD	331,450.42	9-Mar-16	Deutsche Bank AG	332,516.00	1,614.38
PHP	12,500,000.00	USD	264,494.29	19-Jan-16	Deutsche Bank AG	265,650.00	1,618.21
JPY	13,263,950.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,261.89	1,619.64
USD	127,546.46	BRL	499,000.00	5-Jan-16	HSBC London	127,546.46	1,619.90
PLN	300,000.00	USD	74,324.08	15-Jan-16	HSBC London	75,969.60	1,620.02
EUR	100,000.00	GBP	72,673.20	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,620.63
INR	24,720,000.00	USD	371,477.95	8-Jan-16	Deutsche Bank AG	373,667.52	1,621.01
EUR	100,000.00	GBP	72,671.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,622.99
EUR	100,000.00	CAD	148,716.80	21-Jan-16	Deutsche Bank AG	108,630.00	1,623.14
PLN	500,000.00	USD	124,949.27	15-Jan-16	HSBC London	126,616.00	1,624.23
PLN	435,938.30	EUR	100,000.00	26-Jan-16	HSBC London	110,393.53	1,624.28
EUR	100,000.00	GBP	72,670.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,624.61
USD	146,259.56	MXN	2,500,000.00	11-Jan-16	Royal Bank Of Scotland	146,259.56	1,625.85
EUR	100,000.00	CAD	148,705.20	21-Jan-16	Deutsche Bank AG	108,630.00	1,631.49
PLN	1,724,522.40	EUR	400,000.00	26-Jan-16	HSBC London	436,704.26	1,633.42
USD	220,508.75	NOK	1,938,000.00	1-Feb-16	Deutsche Bank AG	220,508.75	1,633.52
USD	171,041.65	NOK	1,500,000.00	1-Feb-16	Deutsche Bank AG	171,041.65	1,633.70
EUR	100,000.00	GBP	72,663.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,634.92
JPY	26,335,080.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	218,920.89	1,636.57
EUR	100,000.00	RON	445,504.20	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,642.43
USD	146,277.61	MXN	2,500,000.00	11-Jan-16	Royal Bank Of Scotland	146,277.61	1,643.92
SEK	2,760,668.70	EUR	300,000.00	4-Mar-16	Deutsche Bank AG	327,459.48	1,645.40
SEK	2,760,970.80	EUR	300,000.00	29-Jan-16	Deutsche Bank AG	327,495.31	1,647.86
USD	228,851.70	CNH	1,500,000.00	29-Jan-16	HSBC London	228,851.70	1,653.46
EUR	100,000.00	RON	445,445.20	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,656.61
USD	220,532.64	NOK	1,938,000.00	1-Feb-16	Deutsche Bank AG	220,532.64	1,657.42
EUR	100,000.00	GBP	72,648.10	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,657.62
EUR	1,000,000.00	NOK	9,612,712.00	4-Feb-16	Deutsche Bank AG	1,086,300.00	1,658.95
JPY	17,914,826.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	148,924.16	1,659.83
JPY	26,337,916.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	218,944.46	1,660.14
JPY	13,268,870.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,302.79	1,660.54
USD	69,434.70	RUB	5,000,000.00	1-Feb-16	HSBC London	69,434.70	1,660.96
USD	69,437.98	RUB	5,000,000.00	1-Feb-16	HSBC London	69,437.98	1,664.27
NZD	100,000.00	USD	66,632.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,664.30
EUR	100,000.00	GBP	72,642.10	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,666.47
EUR	100,000.00	RON	445,399.80	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,667.52
USD	149,073.80	GBP	100,000.00	9-Feb-16	HSBC London	149,073.80	1,669.94
PHP	12,500,000.00	USD	264,438.33	19-Jan-16	Deutsche Bank AG	265,650.00	1,674.17
PLN	300,000.00	USD	74,263.44	15-Jan-16	HSBC London	75,969.60	1,680.66
JPY	13,271,540.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,324.98	1,682.73
EUR	100,000.00	RON	445,335.80	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,682.89
USD	149,087.40	GBP	100,000.00	9-Feb-16	HSBC London	149,087.40	1,683.55
EUR	100,000.00	GBP	72,630.48	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,683.59
USD	127,611.69	BRL	499,000.00	5-Jan-16	HSBC London	127,611.69	1,685.23
PLN	300,000.00	USD	74,257.48	15-Jan-16	HSBC London	75,969.60	1,686.62
EUR	100,000.00	GBP	72,628.20	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,686.95
USD	146,323.91	MXN	2,500,000.00	11-Jan-16	Royal Bank Of Scotland	146,323.91	1,690.25
EUR	300,000.00	CAD	450,564.00	21-Jan-16	Deutsche Bank AG	325,890.00	1,692.10

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
EUR	100,000.00	RON	445,286.80	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,694.67
JPY	13,273,040.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,337.45	1,695.19
PLN	436,219.00	EUR	100,000.00	26-Jan-16	HSBC London	110,464.61	1,695.27
SEK	490,117.50	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	58,135.78	1,695.90
USD	52,168.91	BRL	200,000.00	5-Jan-16	HSBC London	52,168.91	1,699.01
USD	69,472.91	RUB	5,000,000.00	1-Feb-16	HSBC London	69,472.91	1,699.54
PLN	1,000,000.00	USD	251,445.62	15-Jan-16	HSBC London	253,232.00	1,701.38
EUR	200,000.00	CAD	299,570.40	21-Jan-16	Deutsche Bank AG	217,260.00	1,708.01
PLN	300,000.00	USD	74,234.42	15-Jan-16	HSBC London	75,969.60	1,709.68
USD	52,181.16	BRL	200,000.00	5-Jan-16	HSBC London	52,181.16	1,711.28
USD	175,272.45	MXN	3,000,000.00	11-Jan-16	Royal Bank Of Scotland	175,272.45	1,711.81
EUR	600,000.00	NOK	5,761,251.00	4-Feb-16	Deutsche Bank AG	651,780.00	1,715.74
USD	201,381.74	PEN	685,000.00	1-Feb-16	Royal Bank Of Scotland	201,381.74	1,716.55
USD	556,912.68	BRL	2,200,000.00	5-Jan-16	HSBC London	556,912.68	1,716.81
USD	127,644.34	BRL	499,000.00	5-Jan-16	HSBC London	127,644.34	1,717.94
USD	149,122.40	GBP	100,000.00	9-Feb-16	HSBC London	149,122.40	1,718.54
JPY	26,345,060.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	219,003.85	1,719.52
USD	52,190.69	BRL	200,000.00	5-Jan-16	HSBC London	52,190.69	1,720.83
EUR	100,000.00	RON	445,175.00	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,721.53
NZD	300,000.00	USD	203,167.80	4-Feb-16	Royal Bank Of Scotland	205,380.00	1,721.70
PHP	13,000,000.00	USD	275,033.32	19-Jan-16	Deutsche Bank AG	276,276.00	1,723.68
USD	32,073.02	ZAR	472,000.00	19-Jan-16	Deutsche Bank AG	32,073.02	1,724.71
SEK	1,439,973.00	NOK	1,500,000.00	26-Feb-16	Deutsche Bank AG	170,803.84	1,726.53
JPY	50,000,000.00	USD	414,604.36	9-Mar-16	Deutsche Bank AG	415,645.00	1,726.64
USD	114,666.87	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,666.87	1,728.45
USD	219,218.40	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	219,218.40	1,728.99
PLN	436,352.40	EUR	100,000.00	26-Jan-16	HSBC London	110,498.39	1,729.01
USD	116,553.10	BRL	455,000.00	5-Jan-16	HSBC London	116,553.10	1,730.69
USD	32,080.20	ZAR	472,000.00	19-Jan-16	Deutsche Bank AG	32,080.20	1,731.92
EUR	100,000.00	RON	445,130.80	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,732.14
JPY	8,953,119.00	AUD	100,000.00	12-Jan-16	HSBC London	74,426.38	1,736.84
JPY	8,953,150.00	AUD	100,000.00	12-Jan-16	HSBC London	74,426.64	1,737.10
USD	149,141.83	GBP	100,000.00	9-Feb-16	HSBC London	149,141.83	1,737.96
USD	149,143.10	GBP	100,000.00	9-Feb-16	HSBC London	149,143.10	1,739.23
PHP	15,000,000.00	USD	317,594.75	19-Jan-16	Deutsche Bank AG	318,780.00	1,740.25
USD	120,797.59	CHF	119,000.00	1-Feb-16	Royal Bank Of Scotland	120,797.59	1,743.33
NZD	100,000.00	USD	66,551.26	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,745.24
USD	32,095.36	ZAR	472,000.00	19-Jan-16	Deutsche Bank AG	32,095.36	1,747.13
USD	52,217.94	BRL	200,000.00	5-Jan-16	HSBC London	52,217.94	1,748.12
EUR	100,000.00	GBP	72,586.20	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,748.86
EUR	200,000.00	CAD	299,513.60	21-Jan-16	Deutsche Bank AG	217,260.00	1,748.90
JPY	8,954,660.00	AUD	100,000.00	12-Jan-16	HSBC London	74,439.19	1,749.66
AUD	152,169.63	EUR	100,000.00	8-Feb-16	HSBC London	110,711.01	1,752.13
USD	52,222.03	BRL	200,000.00	5-Jan-16	HSBC London	52,222.03	1,752.22
JPY	8,955,750.00	AUD	100,000.00	12-Jan-16	HSBC London	74,448.25	1,758.73
INR	14,700,000.00	USD	219,724.37	19-Jan-16	Deutsche Bank AG	222,205.20	1,760.53
USD	55,775.15	ZAR	840,000.00	19-Jan-16	Deutsche Bank AG	55,775.15	1,760.89
JPY	8,956,040.00	AUD	100,000.00	12-Jan-16	HSBC London	74,450.66	1,761.14
USD	32,110.94	ZAR	472,000.00	19-Jan-16	Deutsche Bank AG	32,110.94	1,762.77
USD	32,113.34	ZAR	472,000.00	19-Jan-16	Deutsche Bank AG	32,113.34	1,765.17
USD	149,173.80	GBP	100,000.00	9-Feb-16	HSBC London	149,173.80	1,769.93
EUR	200,000.00	CAD	299,478.00	21-Jan-16	Deutsche Bank AG	217,260.00	1,774.53
NZD	200,000.00	USD	134,812.60	4-Feb-16	Royal Bank Of Scotland	136,920.00	1,780.40
NZD	200,000.00	USD	134,812.60	4-Feb-16	Royal Bank Of Scotland	136,920.00	1,780.40
USD	153,242.61	CNH	1,000,000.00	29-Jan-16	HSBC London	153,242.61	1,780.50
USD	114,719.17	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,719.17	1,780.77
AUD	152,212.00	EUR	100,000.00	8-Feb-16	HSBC London	110,741.84	1,782.86
EUR	200,000.00	HUF	62,756,280.00	25-Jan-16	Deutsche Bank AG	217,260.00	1,783.00
JPY	26,352,904.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	219,069.06	1,784.71
USD	219,275.08	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	219,275.08	1,785.61
USD	219,280.00	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	219,280.00	1,790.53
JPY	40,000,000.00	USD	330,983.32	4-Feb-16	Deutsche Bank AG	332,516.00	1,790.68
USD	52,265.71	BRL	200,000.00	5-Jan-16	HSBC London	52,265.71	1,795.97
SEK	930,834.49	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	110,411.86	1,796.21
JPY	40,000,000.00	USD	330,977.33	4-Feb-16	Deutsche Bank AG	332,516.00	1,796.67
EUR	100,000.00	CAD	148,474.20	21-Jan-16	Deutsche Bank AG	108,630.00	1,797.78
EUR	100,000.00	CAD	148,474.20	21-Jan-16	Deutsche Bank AG	108,630.00	1,797.78
INR	13,830,000.00	USD	206,936.80	8-Jan-16	Deutsche Bank AG	209,054.28	1,799.39
USD	52,271.17	BRL	200,000.00	5-Jan-16	HSBC London	52,271.17	1,801.44
JPY	40,000,000.00	USD	330,971.30	4-Feb-16	Deutsche Bank AG	332,516.00	1,802.70
PHP	15,000,000.00	USD	317,527.52	19-Jan-16	Deutsche Bank AG	318,780.00	1,807.48
JPY	8,962,010.00	AUD	100,000.00	12-Jan-16	HSBC London	74,500.29	1,810.81

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
EUR	100,000.00	GBP	72,543.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,811.94
EUR	100,000.00	RON	444,790.20	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,813.97
EUR	100,000.00	GBP	72,540.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,816.36
EUR	200,000.00	HUF	62,745,200.00	25-Jan-16	Deutsche Bank AG	217,260.00	1,821.09
USD	149,225.70	GBP	100,000.00	9-Feb-16	HSBC London	149,225.70	1,821.83
EUR	100,000.00	RON	444,740.10	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,826.01
EUR	100,000.00	GBP	72,531.37	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,829.67
EUR	100,000.00	RON	444,723.30	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,830.05
PLN	300,000.00	USD	74,111.44	15-Jan-16	HSBC London	75,969.60	1,832.66
USD	52,303.99	BRL	200,000.00	5-Jan-16	HSBC London	52,303.99	1,834.31
JPY	40,000,000.00	USD	330,937.07	4-Feb-16	Deutsche Bank AG	332,516.00	1,836.93
PLN	300,000.00	USD	74,104.05	15-Jan-16	HSBC London	75,969.60	1,840.05
PHP	15,000,000.00	USD	317,493.91	19-Jan-16	Deutsche Bank AG	318,780.00	1,841.09
SEK	2,240,661.20	EUR	243,000.00	29-Jan-16	Deutsche Bank AG	265,778.27	1,841.90
SEK	2,762,675.10	EUR	300,000.00	29-Jan-16	Deutsche Bank AG	327,697.47	1,850.04
JPY	30,000,000.00	USD	247,720.35	4-Feb-16	Deutsche Bank AG	249,387.00	1,860.15
PLN	436,873.25	EUR	100,000.00	26-Jan-16	HSBC London	110,630.29	1,860.75
USD	163,006.09	CZK	4,000,000.00	10-Mar-16	Royal Bank Of Scotland	163,006.09	1,870.28
EUR	100,000.00	GBP	72,503.32	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,871.01
EUR	100,000.00	RON	444,544.20	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,873.08
INR	21,760,000.00	USD	325,982.74	19-Jan-16	Deutsche Bank AG	328,924.16	1,875.18
USD	149,279.80	GBP	100,000.00	9-Feb-16	HSBC London	149,279.80	1,875.92
USD	149,282.10	GBP	100,000.00	9-Feb-16	HSBC London	149,282.10	1,878.22
JPY	21,500,000.00	USD	176,987.80	4-Feb-16	Deutsche Bank AG	178,727.35	1,878.23
PLN	436,949.40	EUR	100,000.00	26-Jan-16	HSBC London	110,649.57	1,880.01
JPY	21,500,000.00	USD	176,983.43	4-Feb-16	Deutsche Bank AG	178,727.35	1,882.60
NZD	200,000.00	USD	134,705.00	4-Feb-16	Royal Bank Of Scotland	136,920.00	1,888.00
EUR	100,000.00	GBP	72,489.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,891.53
JPY	21,400,000.00	USD	176,142.55	4-Feb-16	Deutsche Bank AG	177,896.06	1,891.54
SEK	2,369,281.61	EUR	257,000.00	29-Jan-16	Deutsche Bank AG	281,034.71	1,892.12
JPY	21,500,000.00	USD	176,969.62	4-Feb-16	Deutsche Bank AG	178,727.35	1,896.41
EUR	100,000.00	GBP	72,484.54	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,898.69
EUR	100,000.00	GBP	72,483.01	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,900.95
PLN	437,043.70	EUR	100,000.00	26-Jan-16	HSBC London	110,673.45	1,903.85
EUR	100,000.00	GBP	72,478.76	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,907.21
USD	304,840.87	CNH	2,000,000.00	29-Jan-16	HSBC London	304,840.87	1,908.40
INR	21,770,000.00	USD	326,098.35	19-Jan-16	Deutsche Bank AG	329,075.32	1,910.24
EUR	412,000.00	RON	1,855,683.84	20-Jan-16	Royal Bank Of Scotland	447,555.60	1,912.17
EUR	100,000.00	GBP	72,475.18	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,912.49
EUR	200,000.00	NOK	1,908,537.80	4-Feb-16	Deutsche Bank AG	217,260.00	1,913.99
JPY	21,400,000.00	USD	176,119.16	4-Feb-16	Deutsche Bank AG	177,896.06	1,914.93
USD	149,321.50	GBP	100,000.00	9-Feb-16	HSBC London	149,321.50	1,917.62
USD	149,321.83	GBP	100,000.00	9-Feb-16	HSBC London	149,321.83	1,917.96
EUR	100,000.00	GBP	72,471.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,918.06
JPY	17,945,880.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	149,182.31	1,918.19
INR	10,000,000.00	USD	148,749.76	19-Jan-16	Deutsche Bank AG	151,160.00	1,920.24
NZD	100,000.00	USD	66,372.48	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,924.02
JPY	21,400,000.00	USD	176,106.47	4-Feb-16	Deutsche Bank AG	177,896.06	1,927.62
EUR	100,000.00	RON	444,305.40	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,930.45
USD	149,338.60	GBP	100,000.00	9-Feb-16	HSBC London	149,338.60	1,934.71
INR	8,130,000.00	USD	120,770.97	8-Jan-16	Deutsche Bank AG	122,893.08	1,935.12
JPY	17,948,180.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	149,201.43	1,937.32
NZD	100,000.00	USD	66,359.00	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,937.50
USD	159,794.90	BRL	632,000.00	2-Feb-16	HSBC London	159,794.90	1,940.22
JPY	13,302,520.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,582.52	1,940.23
PLN	400,000.00	USD	99,318.38	15-Jan-16	HSBC London	101,292.80	1,940.42
USD	52,410.89	BRL	200,000.00	5-Jan-16	HSBC London	52,410.89	1,941.38
PHP	15,000,000.00	USD	317,393.14	19-Jan-16	Deutsche Bank AG	318,780.00	1,941.86
JPY	21,400,000.00	USD	176,087.28	4-Feb-16	Deutsche Bank AG	177,896.06	1,946.81
EUR	100,658.75	USD	107,479.29	29-Jan-16	Deutsche Bank AG	109,345.60	1,947.04
JPY	21,400,000.00	USD	176,086.47	4-Feb-16	Deutsche Bank AG	177,896.06	1,947.62
EUR	100,000.00	RON	444,232.80	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,947.89
NZD	100,000.00	USD	66,347.64	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,948.86
SEK	1,500,000.00	USD	176,189.70	10-Feb-16	Deutsche Bank AG	177,924.00	1,950.30
USD	114,889.01	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,889.01	1,950.67
USD	117,663.15	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	117,663.15	1,956.70
USD	219,446.80	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	219,446.80	1,957.15
SEK	1,441,922.70	NOK	1,500,000.00	26-Feb-16	Deutsche Bank AG	171,035.10	1,958.32
JPY	21,500,000.00	USD	176,904.79	4-Feb-16	Deutsche Bank AG	178,727.35	1,961.24
JPY	21,400,000.00	USD	176,069.90	4-Feb-16	Deutsche Bank AG	177,896.06	1,964.19
USD	149,369.60	GBP	100,000.00	9-Feb-16	HSBC London	149,369.60	1,965.71
EUR	100,000.00	CAD	148,240.80	21-Jan-16	Deutsche Bank AG	108,630.00	1,965.81

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
EUR	100,000.00	CAD	148,240.80	21-Jan-16	Deutsche Bank AG	108,630.00	1,965.81
USD	114,905.18	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,905.18	1,966.84
EUR	100,000.00	CAD	148,233.80	21-Jan-16	Deutsche Bank AG	108,630.00	1,970.85
EUR	100,000.00	CAD	148,233.80	21-Jan-16	Deutsche Bank AG	108,630.00	1,970.85
INR	21,430,000.00	USD	320,914.41	19-Jan-16	Deutsche Bank AG	323,935.88	1,971.40
USD	117,679.08	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	117,679.08	1,972.65
USD	114,915.62	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,915.62	1,977.29
PLN	437,340.50	EUR	100,000.00	26-Jan-16	HSBC London	110,748.61	1,978.91
NZD	100,000.00	USD	66,316.10	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,980.40
USD	204,898.33	CHF	202,853.44	29-Jan-16	Deutsche Bank AG	204,898.33	1,980.64
JPY	21,500,000.00	USD	176,885.38	4-Feb-16	Deutsche Bank AG	178,727.35	1,980.65
NZD	100,000.00	USD	66,314.92	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,981.58
NZD	100,000.00	USD	66,314.75	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,981.75
NZD	100,000.00	USD	66,313.51	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,982.99
NZD	100,000.00	USD	66,312.80	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,983.70
NZD	100,000.00	USD	66,311.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,984.90
NZD	100,000.00	USD	66,310.96	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,985.54
NZD	100,000.00	USD	66,309.71	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,986.79
JPY	17,954,176.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	149,251.27	1,987.22
JPY	26,377,320.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	219,272.02	1,987.67
SEK	2,763,838.05	EUR	300,000.00	29-Jan-16	Deutsche Bank AG	327,835.41	1,988.01
EUR	300,000.00	NOK	2,870,570.10	4-Feb-16	Deutsche Bank AG	325,890.00	1,993.90
INR	21,420,000.00	USD	320,740.31	19-Jan-16	Deutsche Bank AG	323,784.72	1,994.83
EUR	429,000.00	NOK	4,112,457.92	4-Feb-16	Deutsche Bank AG	466,022.70	1,999.12
USD	171,407.14	NOK	1,500,000.00	1-Feb-16	Deutsche Bank AG	171,407.14	1,999.31
PLN	437,440.70	EUR	100,000.00	26-Jan-16	HSBC London	110,773.98	2,004.26
SEK	370,905.95	NOK	372,000.00	21-Jan-16	Deutsche Bank AG	43,995.38	2,004.74
PLN	400,000.00	USD	99,253.66	15-Jan-16	HSBC London	101,292.80	2,005.14
PLN	400,000.00	USD	99,252.06	15-Jan-16	HSBC London	101,292.80	2,006.74
JPY	17,730,000.00	AUD	200,000.00	12-Jan-16	HSBC London	147,387.72	2,007.34
PLN	437,457.50	EUR	100,000.00	26-Jan-16	HSBC London	110,778.24	2,008.50
USD	149,414.90	GBP	100,000.00	9-Feb-16	HSBC London	149,414.90	2,011.02
JPY	26,380,200.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	219,295.96	2,011.60
PLN	400,000.00	USD	99,247.14	15-Jan-16	HSBC London	101,292.80	2,011.66
JPY	17,730,600.00	AUD	200,000.00	12-Jan-16	HSBC London	147,392.70	2,012.33
JPY	26,380,420.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	219,297.79	2,013.44
PLN	437,482.70	EUR	100,000.00	26-Jan-16	HSBC London	110,784.62	2,014.88
USD	223,122.75	GBP	150,000.00	9-Feb-16	HSBC London	223,122.75	2,017.02
PLN	437,500.30	EUR	100,000.00	26-Jan-16	HSBC London	110,789.08	2,019.33
PLN	437,500.60	EUR	100,000.00	26-Jan-16	HSBC London	110,789.15	2,019.41
EUR	100,000.00	RON	443,934.70	20-Jan-16	Royal Bank Of Scotland	108,630.00	2,019.51
USD	163,158.09	CZK	4,000,000.00	10-Mar-16	Royal Bank Of Scotland	163,158.09	2,021.97
PLN	437,510.80	EUR	100,000.00	26-Jan-16	HSBC London	110,791.73	2,021.98
EUR	100,000.00	RON	443,919.70	20-Jan-16	Royal Bank Of Scotland	108,630.00	2,023.11
JPY	26,381,660.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	219,308.10	2,023.73
JPY	17,958,565.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	149,287.75	2,023.74
USD	219,516.00	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	219,516.00	2,026.28
USD	146,660.56	MXN	2,500,000.00	11-Jan-16	Royal Bank Of Scotland	146,660.56	2,027.17
PLN	400,000.00	USD	99,230.80	15-Jan-16	HSBC London	101,292.80	2,028.00
USD	223,134.75	GBP	150,000.00	9-Feb-16	HSBC London	223,134.75	2,029.02
USD	223,134.75	GBP	150,000.00	9-Feb-16	HSBC London	223,134.75	2,029.02
INR	21,430,000.00	USD	320,856.42	19-Jan-16	Deutsche Bank AG	323,935.88	2,029.39
NZD	100,000.00	USD	66,260.49	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,036.01
PLN	437,570.10	EUR	100,000.00	26-Jan-16	HSBC London	110,806.75	2,036.99
USD	204,527.66	MXN	3,500,000.00	11-Jan-16	Royal Bank Of Scotland	204,527.66	2,040.28
AUD	152,568.73	EUR	100,000.00	8-Feb-16	HSBC London	111,001.38	2,041.62
PLN	400,000.00	USD	99,216.44	15-Jan-16	HSBC London	101,292.80	2,042.36
INR	21,440,000.00	USD	320,994.12	19-Jan-16	Deutsche Bank AG	324,087.04	2,042.36
EUR	200,000.00	CAD	299,099.20	21-Jan-16	Deutsche Bank AG	217,260.00	2,047.23
JPY	17,961,888.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	149,315.38	2,051.37
NZD	1,917,138.60	AUD	1,800,000.00	10-Feb-16	HSBC London	1,312,473.09	2,052.91
USD	122,681.12	BRL	478,000.00	5-Jan-16	HSBC London	122,681.12	2,054.87
AUD	152,587.30	EUR	100,000.00	8-Feb-16	HSBC London	111,014.89	2,055.09
AUD	1,800,000.00	JPY	157,150,080.00	12-Jan-16	HSBC London	1,309,590.00	2,066.01
NZD	100,000.00	USD	66,227.74	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,068.76
NZD	100,000.00	USD	66,226.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,069.60
JPY	17,737,660.00	AUD	200,000.00	12-Jan-16	HSBC London	147,451.39	2,071.07
NZD	200,000.00	USD	134,520.60	4-Feb-16	Royal Bank Of Scotland	136,920.00	2,072.40
JPY	17,964,800.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	149,339.59	2,075.60
AUD	152,616.30	EUR	100,000.00	8-Feb-16	HSBC London	111,035.99	2,076.14
NZD	200,000.00	USD	134,515.44	4-Feb-16	Royal Bank Of Scotland	136,920.00	2,077.56
NZD	200,000.00	USD	134,515.44	4-Feb-16	Royal Bank Of Scotland	136,920.00	2,077.56

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	148,857.90	CHF	146,729.83	29-Jan-16	Deutsche Bank AG	148,857.90	2,080.75
USD	78,568.53	GBP	51,890.01	29-Jan-16	Deutsche Bank AG	78,568.53	2,081.13
USD	52,552.75	BRL	200,000.00	5-Jan-16	HSBC London	52,552.75	2,083.46
PLN	400,000.00	USD	99,160.97	15-Jan-16	HSBC London	101,292.80	2,097.83
NZD	200,000.00	USD	134,492.40	4-Feb-16	Royal Bank Of Scotland	136,920.00	2,100.60
NZD	200,000.00	USD	134,487.00	4-Feb-16	Royal Bank Of Scotland	136,920.00	2,106.00
NZD	100,000.00	USD	66,188.25	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,108.25
PHP	17,500,000.00	USD	370,448.77	19-Jan-16	Deutsche Bank AG	371,910.00	2,108.73
EUR	100,000.00	CAD	148,035.20	21-Jan-16	Deutsche Bank AG	108,630.00	2,113.82
INR	21,430,000.00	USD	320,760.37	19-Jan-16	Deutsche Bank AG	323,935.88	2,125.44
USD	171,539.63	NOK	1,500,000.00	1-Feb-16	Deutsche Bank AG	171,539.63	2,131.85
AUD	295,960.05	USD	212,956.28	22-Jan-16	HSBC London	215,325.73	2,132.39
JPY	13,326,160.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,779.04	2,136.73
EUR	100,000.00	CAD	147,995.50	21-Jan-16	Deutsche Bank AG	108,630.00	2,142.40
EUR	100,000.00	CAD	147,984.20	21-Jan-16	Deutsche Bank AG	108,630.00	2,150.53
SEK	968,427.00	NOK	1,000,000.00	26-Feb-16	Deutsche Bank AG	114,870.94	2,155.01
INR	24,220,000.00	USD	363,390.85	8-Jan-16	Deutsche Bank AG	366,109.52	2,161.61
INR	9,170,000.00	USD	136,237.35	8-Jan-16	Deutsche Bank AG	138,613.72	2,165.46
USD	223,272.90	GBP	150,000.00	9-Feb-16	HSBC London	223,272.90	2,167.15
USD	204,656.82	MXN	3,500,000.00	11-Jan-16	Royal Bank Of Scotland	204,656.82	2,169.54
USD	69,941.32	RUB	5,000,000.00	1-Feb-16	HSBC London	69,941.32	2,172.58
USD	52,642.65	BRL	200,000.00	5-Jan-16	HSBC London	52,642.65	2,173.51
SEK	968,683.00	NOK	1,000,000.00	26-Feb-16	Deutsche Bank AG	114,901.30	2,185.44
USD	77,857.41	GBP	51,336.00	29-Jan-16	Deutsche Bank AG	77,857.41	2,186.62
USD	52,664.83	BRL	200,000.00	5-Jan-16	HSBC London	52,664.83	2,195.72
NZD	100,000.00	USD	66,094.75	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,201.75
EUR	306,000.00	NOK	2,926,440.49	4-Feb-16	Deutsche Bank AG	332,407.80	2,207.87
USD	52,678.70	BRL	200,000.00	5-Jan-16	HSBC London	52,678.70	2,209.61
USD	52,681.47	BRL	200,000.00	5-Jan-16	HSBC London	52,681.47	2,212.39
USD	69,982.83	RUB	5,000,000.00	1-Feb-16	HSBC London	69,982.83	2,214.50
INR	10,230,000.00	USD	152,180.06	8-Jan-16	Deutsche Bank AG	154,636.68	2,221.33
USD	532,367.97	CNH	3,500,000.00	29-Jan-16	HSBC London	532,367.97	2,230.61
NZD	160,000.00	USD	107,043.57	4-Feb-16	Royal Bank Of Scotland	109,536.00	2,230.83
USD	149,635.10	GBP	100,000.00	9-Feb-16	HSBC London	149,635.10	2,231.19
NZD	160,000.00	USD	107,040.37	4-Feb-16	Royal Bank Of Scotland	109,536.00	2,234.03
JPY	9,126,985.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,871.71	2,240.74
USD	161,843.57	CZK	3,969,000.00	11-Jan-16	Royal Bank Of Scotland	161,843.57	2,241.53
INR	31,480,000.00	USD	472,885.68	8-Jan-16	Deutsche Bank AG	475,851.68	2,241.96
NZD	160,000.00	USD	107,024.80	4-Feb-16	Royal Bank Of Scotland	109,536.00	2,249.60
JPY	9,128,135.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,881.27	2,250.31
USD	219,741.80	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	219,741.80	2,251.85
EUR	200,000.00	GBP	146,016.80	10-Feb-16	Royal Bank Of Scotland	217,260.00	2,253.17
USD	229,450.77	CNH	1,500,000.00	29-Jan-16	HSBC London	229,450.77	2,255.53
AUD	302,621.20	EUR	200,000.00	8-Feb-16	HSBC London	220,172.05	2,257.99
COP	200,000,000.00	USD	60,537.31	1-Feb-16	HSBC London	63,000.00	2,262.69
USD	328,500.60	EUR	300,000.00	10-Feb-16	Deutsche Bank AG	328,500.60	2,266.83
SEK	2,000,000.00	USD	235,252.22	10-Feb-16	Deutsche Bank AG	237,232.00	2,267.78
JPY	40,000,000.00	USD	330,500.39	4-Feb-16	Deutsche Bank AG	332,516.00	2,273.61
SEK	5,512,771.20	EUR	600,000.00	4-Mar-16	Deutsche Bank AG	653,902.87	2,274.46
INR	31,480,000.00	USD	472,850.17	8-Jan-16	Deutsche Bank AG	475,851.68	2,277.47
JPY	30,000,000.00	USD	247,518.22	9-Mar-16	Deutsche Bank AG	249,387.00	2,280.38
USD	161,843.25	CZK	3,968,000.00	11-Jan-16	Royal Bank Of Scotland	161,843.25	2,281.41
INR	18,410,000.00	USD	275,578.18	8-Jan-16	Deutsche Bank AG	278,285.56	2,283.95
EUR	464,000.00	RON	2,089,345.60	20-Jan-16	Royal Bank Of Scotland	504,043.20	2,285.83
INR	32,660,000.00	USD	489,802.04	19-Jan-16	Deutsche Bank AG	493,688.56	2,286.18
NZD	160,000.00	USD	106,988.00	4-Feb-16	Royal Bank Of Scotland	109,536.00	2,286.40
PLN	500,000.00	USD	124,284.22	15-Jan-16	HSBC London	126,616.00	2,289.28
USD	219,783.80	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	219,783.80	2,293.80
NZD	160,000.00	USD	106,979.87	4-Feb-16	Royal Bank Of Scotland	109,536.00	2,294.53
USD	159,381.48	CHF	157,000.00	1-Feb-16	Royal Bank Of Scotland	159,381.48	2,309.87
JPY	26,510,910.00	AUD	300,000.00	12-Jan-16	HSBC London	220,382.54	2,311.36
USD	103,255.12	BRL	400,000.00	5-Jan-16	HSBC London	103,255.12	2,313.60
USD	204,801.00	MXN	3,500,000.00	11-Jan-16	Royal Bank Of Scotland	204,801.00	2,313.84
SEK	1,444,921.50	NOK	1,500,000.00	26-Feb-16	Deutsche Bank AG	171,390.81	2,314.84
USD	175,876.64	MXN	3,000,000.00	11-Jan-16	Royal Bank Of Scotland	175,876.64	2,316.48
JPY	26,416,920.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	219,601.21	2,316.82
JPY	20,000,000.00	USD	164,069.31	4-Feb-16	Deutsche Bank AG	166,258.00	2,317.69
AUD	302,706.80	EUR	200,000.00	8-Feb-16	HSBC London	220,234.33	2,320.09
USD	223,428.15	GBP	150,000.00	9-Feb-16	HSBC London	223,428.15	2,322.38
USD	160,395.51	CHF	158,000.00	1-Feb-16	Royal Bank Of Scotland	160,395.51	2,323.45
INR	18,410,000.00	USD	275,536.93	8-Jan-16	Deutsche Bank AG	278,285.56	2,325.20
INR	18,410,000.00	USD	275,528.68	8-Jan-16	Deutsche Bank AG	278,285.56	2,333.45

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	98,792.21	ZAR	1,500,000.00	19-Jan-16	Deutsche Bank AG	98,792.21	2,335.35
EUR	200,000.00	RON	894,945.80	20-Jan-16	Royal Bank Of Scotland	217,260.00	2,338.90
PHP	17,500,000.00	USD	370,213.67	19-Jan-16	Deutsche Bank AG	371,910.00	2,343.83
JPY	19,945,879.00	GBP	111,000.00	12-Feb-16	Deutsche Bank AG	165,808.10	2,345.12
USD	160,417.82	CHF	158,000.00	1-Feb-16	Royal Bank Of Scotland	160,417.82	2,345.72
USD	223,456.80	GBP	150,000.00	9-Feb-16	HSBC London	223,456.80	2,351.03
NZD	224,000.00	USD	150,632.45	4-Feb-16	Royal Bank Of Scotland	153,350.40	2,351.71
JPY	9,140,567.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,984.62	2,353.74
JPY	50,000,000.00	USD	413,969.31	9-Mar-16	Deutsche Bank AG	415,645.00	2,361.69
MXN	11,000,000.00	USD	634,026.34	11-Jan-16	Royal Bank Of Scotland	636,900.00	2,367.66
JPY	9,142,890.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,003.93	2,373.07
USD	115,311.96	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	115,311.96	2,373.76
JPY	9,143,375.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,007.96	2,377.11
JPY	13,355,277.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	111,021.08	2,378.75
AUD	307,710.90	GBP	150,000.00	3-Feb-16	HSBC London	223,875.07	2,384.92
NZD	224,000.00	USD	150,597.22	4-Feb-16	Royal Bank Of Scotland	153,350.40	2,386.94
USD	223,492.95	GBP	150,000.00	9-Feb-16	HSBC London	223,492.95	2,387.17
NZD	225,000.00	USD	151,278.03	4-Feb-16	Royal Bank Of Scotland	154,035.00	2,389.10
AUD	153,051.50	EUR	100,000.00	8-Feb-16	HSBC London	111,352.62	2,391.83
AUD	104,770.55	GBP	50,000.00	3-Feb-16	HSBC London	76,225.81	2,392.86
JPY	9,145,567.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,026.18	2,395.34
SEK	1,500,000.00	USD	175,740.09	10-Feb-16	Deutsche Bank AG	177,924.00	2,399.91
USD	175,960.83	MXN	3,000,000.00	11-Jan-16	Royal Bank Of Scotland	175,960.83	2,400.74
USD	34,547.86	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,547.86	2,401.23
AUD	153,069.33	EUR	100,000.00	8-Feb-16	HSBC London	111,365.59	2,404.75
JPY	18,004,650.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	149,670.85	2,407.16
USD	273,181.88	EUR	249,000.00	10-Feb-16	Deutsche Bank AG	273,181.88	2,407.30
AUD	153,076.53	EUR	100,000.00	8-Feb-16	HSBC London	111,370.83	2,409.98
USD	34,556.69	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,556.69	2,410.09
AUD	153,086.50	EUR	100,000.00	8-Feb-16	HSBC London	111,378.08	2,417.21
USD	219,908.60	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	219,908.60	2,418.46
USD	272,105.65	EUR	248,000.00	10-Feb-16	Deutsche Bank AG	272,105.65	2,418.49
USD	259,496.06	ILS	1,000,000.00	20-Jan-16	HSBC London	259,496.06	2,419.34
AUD	153,092.80	EUR	100,000.00	8-Feb-16	HSBC London	111,382.67	2,421.79
JPY	20,000,000.00	USD	163,959.83	4-Feb-16	Deutsche Bank AG	166,258.00	2,427.17
JPY	20,664,523.00	GBP	115,000.00	12-Feb-16	Deutsche Bank AG	171,782.11	2,428.57
NZD	200,000.00	USD	134,164.00	4-Feb-16	Royal Bank Of Scotland	136,920.00	2,429.00
AUD	104,820.55	GBP	50,000.00	3-Feb-16	HSBC London	76,262.19	2,429.18
USD	171,563.88	CZK	4,206,000.00	11-Jan-16	Royal Bank Of Scotland	171,563.88	2,431.54
JPY	9,150,270.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,065.28	2,434.47
JPY	20,665,788.00	GBP	115,000.00	12-Feb-16	Deutsche Bank AG	171,792.63	2,439.10
EUR	300,000.00	NOK	2,866,623.90	4-Feb-16	Deutsche Bank AG	325,890.00	2,439.73
JPY	20,666,248.00	GBP	115,000.00	12-Feb-16	Deutsche Bank AG	171,796.45	2,442.93
USD	219,933.20	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	219,933.20	2,443.05
USD	104,106.52	RUB	7,500,000.00	1-Feb-16	HSBC London	104,106.52	2,445.45
EUR	200,000.00	NOK	1,903,780.20	4-Feb-16	Deutsche Bank AG	217,260.00	2,451.49
USD	219,945.00	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	219,945.00	2,454.83
NZD	200,000.00	USD	134,136.22	4-Feb-16	Royal Bank Of Scotland	136,920.00	2,456.78
USD	128,635.89	BRL	500,000.00	5-Jan-16	HSBC London	128,635.89	2,458.30
USD	128,635.89	BRL	500,000.00	5-Jan-16	HSBC London	128,635.89	2,458.30
SEK	1,852,155.20	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	219,695.24	2,463.78
JPY	26,434,760.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	219,749.52	2,465.11
USD	70,232.61	RUB	5,000,000.00	1-Feb-16	HSBC London	70,232.61	2,466.75
USD	223,573.20	GBP	150,000.00	9-Feb-16	HSBC London	223,573.20	2,467.43
AUD	153,162.80	EUR	100,000.00	8-Feb-16	HSBC London	111,433.60	2,472.56
USD	223,582.80	GBP	150,000.00	9-Feb-16	HSBC London	223,582.80	2,477.02
EUR	200,000.00	GBP	145,864.00	10-Feb-16	Royal Bank Of Scotland	217,260.00	2,478.38
USD	234,219.46	MYR	1,000,000.00	7-Jan-16	Deutsche Bank AG	234,219.46	2,481.82
USD	253,001.61	MYR	1,081,000.00	7-Jan-16	Deutsche Bank AG	253,001.61	2,492.27
PLN	500,000.00	USD	124,075.94	15-Jan-16	HSBC London	126,616.00	2,497.56
USD	66,799.01	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	66,799.01	2,497.72
USD	66,802.05	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	66,802.05	2,500.77
USD	223,610.55	GBP	150,000.00	9-Feb-16	HSBC London	223,610.55	2,504.76
JPY	9,159,115.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,138.81	2,508.06
AUD	307,886.55	GBP	150,000.00	3-Feb-16	HSBC London	224,002.86	2,512.48
EUR	300,000.00	CAD	449,420.70	21-Jan-16	Deutsche Bank AG	325,890.00	2,515.16
USD	70,280.79	RUB	5,000,000.00	1-Feb-16	HSBC London	70,280.79	2,515.41
USD	223,623.15	GBP	150,000.00	9-Feb-16	HSBC London	223,623.15	2,517.36
USD	66,823.99	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	66,823.99	2,522.79
USD	147,163.57	MXN	2,500,000.00	11-Jan-16	Royal Bank Of Scotland	147,163.57	2,530.58
EUR	200,000.00	GBP	145,824.00	10-Feb-16	Royal Bank Of Scotland	217,260.00	2,537.33
SEK	497,257.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	58,982.64	2,543.47

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	104,210.09	RUB	7,500,000.00	1-Feb-16	HSBC London	104,210.09	2,550.05
EUR	347,000.00	NOK	3,318,065.70	4-Feb-16	Deutsche Bank AG	376,946.10	2,557.88
USD	3,123,920.52	CHF	3,120,000.00	1-Feb-16	Royal Bank Of Scotland	3,123,920.52	2,559.65
USD	329,331.53	MYR	1,410,000.00	7-Jan-16	Deutsche Bank AG	329,331.53	2,576.87
USD	223,691.40	GBP	150,000.00	9-Feb-16	HSBC London	223,691.40	2,585.60
USD	223,691.40	GBP	150,000.00	9-Feb-16	HSBC London	223,691.40	2,585.60
JPY	26,449,660.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	219,873.38	2,588.96
PLN	500,000.00	USD	123,984.44	15-Jan-16	HSBC London	126,616.00	2,589.06
SEK	497,644.50	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,028.60	2,589.47
EUR	639,000.00	RON	2,879,653.50	20-Jan-16	Royal Bank Of Scotland	694,145.70	2,595.27
SEK	1,853,340.40	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	219,835.82	2,604.38
USD	578,798.28	RUB	42,500,000.00	1-Feb-16	HSBC London	578,798.28	2,608.81
USD	223,714.65	GBP	150,000.00	9-Feb-16	HSBC London	223,714.65	2,608.86
EUR	485,000.00	RON	2,182,985.00	20-Jan-16	Royal Bank Of Scotland	526,855.50	2,610.68
PHP	19,500,000.00	USD	412,523.80	19-Jan-16	Deutsche Bank AG	414,414.00	2,611.70
USD	78,316.69	BRL	300,000.00	5-Jan-16	HSBC London	78,316.69	2,611.94
EUR	200,000.00	GBP	145,768.80	10-Feb-16	Royal Bank Of Scotland	217,260.00	2,618.69
USD	145,453.80	BRL	566,000.00	5-Jan-16	HSBC London	145,453.80	2,620.51
AUD	105,084.05	GBP	50,000.00	3-Feb-16	HSBC London	76,453.90	2,620.54
JPY	28,200,000.00	USD	231,983.90	4-Feb-16	Deutsche Bank AG	234,423.78	2,621.77
SEK	497,934.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,062.94	2,623.84
JPY	26,453,940.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	219,908.96	2,624.53
USD	328,881.90	EUR	300,000.00	10-Feb-16	Deutsche Bank AG	328,881.90	2,647.73
SEK	498,239.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,099.12	2,660.05
USD	229,863.92	CNH	1,500,000.00	29-Jan-16	HSBC London	229,863.92	2,670.75
SEK	498,385.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,116.44	2,677.38
NZD	200,000.00	USD	133,915.60	4-Feb-16	Royal Bank Of Scotland	136,920.00	2,677.40
NZD	100,000.00	USD	65,616.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,679.60
USD	267,156.11	BRL	1,048,000.00	5-Jan-16	HSBC London	267,156.11	2,683.95
PLN	700,000.00	USD	174,515.15	15-Jan-16	HSBC London	177,262.40	2,687.75
SEK	498,483.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,128.06	2,689.02
USD	53,157.55	BRL	200,000.00	5-Jan-16	HSBC London	53,157.55	2,689.23
AUD	105,193.45	GBP	50,000.00	3-Feb-16	HSBC London	76,533.49	2,699.99
USD	150,104.40	GBP	100,000.00	9-Feb-16	HSBC London	150,104.40	2,700.45
USD	684,306.57	CNH	4,500,000.00	29-Jan-16	HSBC London	684,306.57	2,700.55
INR	11,550,000.00	USD	171,622.16	8-Jan-16	Deutsche Bank AG	174,589.80	2,701.99
PLN	800,000.00	USD	199,808.33	15-Jan-16	HSBC London	202,585.60	2,709.27
SEK	498,701.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,153.92	2,714.90
USD	229,913.25	CNH	1,500,000.00	29-Jan-16	HSBC London	229,913.25	2,720.33
USD	53,191.48	BRL	200,000.00	5-Jan-16	HSBC London	53,191.48	2,723.21
NZD	300,000.00	USD	202,164.60	4-Feb-16	Royal Bank Of Scotland	205,380.00	2,724.90
USD	398,020.77	NOK	3,500,000.00	1-Feb-16	Deutsche Bank AG	398,020.77	2,735.19
JPY	9,186,450.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,366.04	2,735.48
JPY	9,186,450.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,366.04	2,735.48
EUR	100,000.00	CAD	147,171.27	21-Jan-16	Deutsche Bank AG	108,630.00	2,735.75
JPY	40,000,000.00	USD	330,037.93	4-Feb-16	Deutsche Bank AG	332,516.00	2,736.07
JPY	9,187,680.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,376.27	2,745.71
JPY	9,188,201.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,380.60	2,750.05
JPY	9,188,201.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,380.60	2,750.05
USD	282,106.78	EUR	256,970.91	29-Jan-16	Deutsche Bank AG	282,106.78	2,751.16
JPY	26,903,937.00	GBP	150,000.00	12-Feb-16	Deutsche Bank AG	223,649.74	2,753.47
INR	11,570,000.00	USD	171,868.27	8-Jan-16	Deutsche Bank AG	174,892.12	2,757.74
PLN	500,000.00	USD	123,814.17	15-Jan-16	HSBC London	126,616.00	2,759.33
USD	166,289.01	BRL	648,000.00	5-Jan-16	HSBC London	166,289.01	2,762.18
HUF	60,000,000.00	USD	203,396.59	22-Jan-16	Deutsche Bank AG	206,256.00	2,767.61
PLN	500,000.00	USD	123,798.99	15-Jan-16	HSBC London	126,616.00	2,774.51
SEK	1,500,000.00	USD	175,359.92	10-Feb-16	Deutsche Bank AG	177,924.00	2,780.08
USD	199,632.55	CZK	4,895,000.00	11-Jan-16	Royal Bank Of Scotland	199,632.55	2,794.05
PLN	500,000.00	USD	123,773.62	15-Jan-16	HSBC London	126,616.00	2,799.88
SEK	499,433.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,240.74	2,801.80
NZD	100,000.00	USD	65,491.56	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,804.94
USD	329,041.08	EUR	300,000.00	10-Feb-16	Deutsche Bank AG	329,041.08	2,806.74
PLN	1,695,000.00	USD	426,273.97	15-Jan-16	HSBC London	429,228.24	2,810.20
USD	205,297.47	MXN	3,500,000.00	11-Jan-16	Royal Bank Of Scotland	205,297.47	2,810.70
USD	223,923.15	GBP	150,000.00	9-Feb-16	HSBC London	223,923.15	2,817.35
SEK	1,855,162.00	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	220,051.90	2,820.48
USD	157,514.71	BRL	613,000.00	5-Jan-16	HSBC London	157,514.71	2,820.68
JPY	39,547,170.00	EUR	300,000.00	3-Feb-16	Deutsche Bank AG	328,751.67	2,825.15
USD	234,241.97	MXN	4,000,000.00	11-Jan-16	Royal Bank Of Scotland	234,241.97	2,828.22
NZD	100,000.00	USD	65,467.82	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,828.68
EUR	347,000.00	NOK	3,315,655.79	4-Feb-16	Deutsche Bank AG	376,946.10	2,830.14
INR	32,660,000.00	USD	489,251.74	19-Jan-16	Deutsche Bank AG	493,688.56	2,836.48

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	866,450.69	SGD	1,226,000.00	19-Jan-16	Deutsche Bank AG	866,450.69	2,837.37
AUD	105,387.25	GBP	50,000.00	3-Feb-16	HSBC London	76,674.49	2,840.74
NZD	100,000.00	USD	65,448.10	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,848.40
NZD	100,000.00	USD	65,447.12	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,849.38
USD	166,379.95	BRL	648,000.00	5-Jan-16	HSBC London	166,379.95	2,853.26
SEK	1,855,496.70	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	220,091.60	2,860.20
NZD	100,000.00	USD	65,428.42	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,868.08
EUR	200,000.00	GBP	145,599.20	10-Feb-16	Royal Bank Of Scotland	217,260.00	2,868.67
EUR	200,000.00	CAD	297,951.00	21-Jan-16	Deutsche Bank AG	217,260.00	2,873.80
INR	13,250,000.00	USD	197,108.09	8-Jan-16	Deutsche Bank AG	200,287.00	2,874.16
USD	223,982.75	GBP	150,000.00	9-Feb-16	HSBC London	223,982.75	2,876.93
EUR	200,000.00	GBP	145,592.12	10-Feb-16	Royal Bank Of Scotland	217,260.00	2,879.10
INR	43,530,000.00	USD	652,985.91	19-Jan-16	Deutsche Bank AG	657,999.48	2,880.60
NZD	100,000.00	USD	65,408.75	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,887.75
USD	129,068.90	BRL	500,000.00	5-Jan-16	HSBC London	129,068.90	2,892.00
USD	200,990.95	CHF	198,000.00	1-Feb-16	Royal Bank Of Scotland	200,990.95	2,900.66
USD	52,674.11	ZAR	774,000.00	19-Jan-16	Deutsche Bank AG	52,674.11	2,908.31
EUR	200,000.00	CAD	297,899.62	21-Jan-16	Deutsche Bank AG	217,260.00	2,910.79
JPY	26,488,440.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	220,195.75	2,911.29
USD	224,017.95	GBP	150,000.00	9-Feb-16	HSBC London	224,017.95	2,912.13
JPY	18,065,430.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	150,176.11	2,912.84
USD	172,322.09	NOK	1,500,000.00	1-Feb-16	Deutsche Bank AG	172,322.09	2,914.57
PLN	500,000.00	USD	123,657.45	15-Jan-16	HSBC London	126,616.00	2,916.05
NZD	100,000.00	USD	65,380.10	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,916.40
USD	166,444.06	BRL	648,000.00	5-Jan-16	HSBC London	166,444.06	2,917.48
USD	194,607.39	CHF	191,627.76	29-Jan-16	Deutsche Bank AG	194,607.39	2,917.57
USD	208,202.06	CZK	5,105,000.00	11-Jan-16	Royal Bank Of Scotland	208,202.06	2,919.00
USD	166,198.72	BRL	647,000.00	5-Jan-16	HSBC London	166,198.72	2,924.51
EUR	200,000.00	GBP	145,561.20	10-Feb-16	Royal Bank Of Scotland	217,260.00	2,924.67
JPY	44,073,400.00	AUD	500,000.00	12-Jan-16	HSBC London	366,377.77	2,924.98
EUR	200,000.00	CAD	297,879.00	21-Jan-16	Deutsche Bank AG	217,260.00	2,925.64
USD	176,487.46	MXN	3,000,000.00	11-Jan-16	Royal Bank Of Scotland	176,487.46	2,927.79
USD	166,456.88	BRL	648,000.00	5-Jan-16	HSBC London	166,456.88	2,930.32
USD	176,490.57	MXN	3,000,000.00	11-Jan-16	Royal Bank Of Scotland	176,490.57	2,930.90
JPY	26,490,840.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	220,215.70	2,931.24
USD	172,339.41	NOK	1,500,000.00	1-Feb-16	Deutsche Bank AG	172,339.41	2,931.90
EUR	200,000.00	CAD	297,862.88	21-Jan-16	Deutsche Bank AG	217,260.00	2,937.24
JPY	26,492,100.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	220,226.18	2,941.71
USD	52,711.61	ZAR	774,000.00	19-Jan-16	Deutsche Bank AG	52,711.61	2,945.94
USD	224,052.90	GBP	150,000.00	9-Feb-16	HSBC London	224,052.90	2,947.08
EUR	200,000.00	GBP	145,543.20	10-Feb-16	Royal Bank Of Scotland	217,260.00	2,951.20
EUR	200,000.00	GBP	145,542.82	10-Feb-16	Royal Bank Of Scotland	217,260.00	2,951.76
PLN	500,000.00	USD	123,620.24	15-Jan-16	HSBC London	126,616.00	2,953.26
SEK	500,736.50	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,395.36	2,956.54
JPY	18,071,190.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	150,224.00	2,960.77
JPY	18,072,200.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	150,232.39	2,969.17
EUR	900,000.00	HUF	283,869,765.90	25-Jan-16	Deutsche Bank AG	977,670.00	2,982.26
JPY	50,000,000.00	USD	413,348.51	9-Mar-16	Deutsche Bank AG	415,645.00	2,982.49
USD	224,094.60	GBP	150,000.00	9-Feb-16	HSBC London	224,094.60	2,988.77
NZD	100,000.00	USD	65,305.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,991.10
USD	900,416.99	SGD	1,274,000.00	19-Jan-16	Deutsche Bank AG	900,416.99	2,991.76
EUR	300,000.00	CAD	448,755.60	21-Jan-16	Deutsche Bank AG	325,890.00	2,993.95
SEK	3,687,668.80	EUR	400,000.00	4-Mar-16	Deutsche Bank AG	437,416.52	2,997.93
SEK	501,094.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,437.77	2,998.98
EUR	100,000.00	CAD	146,783.85	21-Jan-16	Deutsche Bank AG	108,630.00	3,014.65
USD	335,778.39	EUR	306,000.00	10-Feb-16	Deutsche Bank AG	335,778.39	3,019.20
JPY	52,639,880.00	EUR	400,000.00	3-Feb-16	Deutsche Bank AG	437,590.06	3,021.45
NZD	100,000.00	USD	65,272.55	4-Feb-16	Royal Bank Of Scotland	68,460.00	3,023.95
USD	115,410.24	MYR	485,000.00	7-Jan-16	Deutsche Bank AG	115,410.24	3,026.56
JPY	26,502,594.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	220,313.41	3,028.94
USD	224,146.35	GBP	150,000.00	9-Feb-16	HSBC London	224,146.35	3,040.52
AUD	308,620.80	GBP	150,000.00	3-Feb-16	HSBC London	224,537.06	3,045.71
USD	215,983.72	SGD	302,392.33	29-Jan-16	Deutsche Bank AG	215,983.72	3,049.71
USD	104,014.98	BRL	400,000.00	5-Jan-16	HSBC London	104,014.98	3,074.67
USD	104,735.15	RUB	7,500,000.00	1-Feb-16	HSBC London	104,735.15	3,080.30
JPY	50,000,000.00	USD	412,886.55	4-Feb-16	Deutsche Bank AG	415,645.00	3,080.95
EUR	200,000.00	GBP	145,453.00	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,084.15
INR	23,240,000.00	USD	347,072.88	19-Jan-16	Deutsche Bank AG	351,295.84	3,084.20
USD	205,572.11	MXN	3,500,000.00	11-Jan-16	Royal Bank Of Scotland	205,572.11	3,085.56
EUR	200,000.00	GBP	145,448.60	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,090.64
EUR	200,000.00	GBP	145,445.60	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,095.06
USD	221,941.98	CHF	218,769.10	29-Jan-16	Deutsche Bank AG	221,941.98	3,102.33

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
AUD	105,753.45	GBP	50,000.00	3-Feb-16	HSBC London	76,940.92	3,106.69
USD	297,919.40	GBP	200,000.00	9-Feb-16	HSBC London	297,919.40	3,111.71
JPY	39,581,970.00	EUR	300,000.00	3-Feb-16	Deutsche Bank AG	329,040.96	3,114.40
EUR	200,000.00	GBP	145,430.14	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,117.84
EUR	200,000.00	GBP	145,421.82	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,130.11
JPY	26,514,888.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	220,415.61	3,131.13
USD	78,839.48	BRL	300,000.00	5-Jan-16	HSBC London	78,839.48	3,135.57
EUR	200,000.00	GBP	145,414.42	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,141.01
EUR	200,000.00	GBP	145,412.18	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,144.32
EUR	200,000.00	GBP	145,409.00	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,149.00
JPY	66,800,000.00	USD	553,066.66	9-Mar-16	Deutsche Bank AG	555,301.72	3,151.56
USD	58,582.11	ZAR	862,000.00	19-Jan-16	Deutsche Bank AG	58,582.11	3,157.90
EUR	200,000.00	GBP	145,399.00	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,163.74
EUR	200,000.00	GBP	145,396.20	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,167.87
USD	224,274.60	GBP	150,000.00	9-Feb-16	HSBC London	224,274.60	3,168.75
JPY	60,000,000.00	USD	496,425.32	9-Mar-16	Deutsche Bank AG	498,774.00	3,171.88
EUR	200,000.00	GBP	145,376.40	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,197.05
PLN	600,000.00	USD	148,686.80	15-Jan-16	HSBC London	151,939.20	3,201.40
USD	155,090.34	PLN	600,000.00	15-Jan-16	HSBC London	155,090.34	3,203.22
INR	14,770,000.00	USD	219,716.47	8-Jan-16	Deutsche Bank AG	223,263.32	3,207.14
USD	58,641.32	ZAR	862,000.00	19-Jan-16	Deutsche Bank AG	58,641.32	3,217.32
EUR	300,000.00	NOK	2,859,662.70	4-Feb-16	Deutsche Bank AG	325,890.00	3,226.18
EUR	693,000.00	NOK	6,643,201.26	4-Feb-16	Deutsche Bank AG	752,805.90	3,229.35
INR	17,500,000.00	USD	260,898.09	8-Jan-16	Deutsche Bank AG	264,530.00	3,229.41
EUR	200,000.00	GBP	145,352.20	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,232.72
USD	377,331.78	EUR	344,000.00	10-Feb-16	Deutsche Bank AG	377,331.78	3,249.70
JPY	50,000,000.00	USD	412,716.93	4-Feb-16	Deutsche Bank AG	415,645.00	3,250.57
USD	224,364.77	GBP	150,000.00	9-Feb-16	HSBC London	224,364.77	3,258.91
USD	78,980.60	BRL	300,000.00	5-Jan-16	HSBC London	78,980.60	3,276.91
USD	232,399.78	CHF	229,000.00	1-Feb-16	Royal Bank Of Scotland	232,399.78	3,295.43
USD	329,531.10	EUR	300,000.00	10-Feb-16	Deutsche Bank AG	329,531.10	3,296.25
EUR	200,000.00	RON	890,917.40	20-Jan-16	Royal Bank Of Scotland	217,260.00	3,306.73
USD	79,018.05	BRL	300,000.00	5-Jan-16	HSBC London	79,018.05	3,314.42
JPY	26,540,160.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	220,625.70	3,341.19
NZD	177,000.00	USD	117,540.21	4-Feb-16	Royal Bank Of Scotland	121,174.20	3,344.60
NZD	178,000.00	USD	118,216.03	4-Feb-16	Royal Bank Of Scotland	121,858.80	3,351.74
USD	298,174.80	GBP	200,000.00	9-Feb-16	HSBC London	298,174.80	3,367.08
EUR	200,000.00	GBP	145,260.80	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,367.43
SEK	980,122.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	116,258.15	3,378.39
USD	193,661.07	BRL	754,000.00	5-Jan-16	HSBC London	193,661.07	3,384.75
EUR	200,000.00	GBP	145,248.20	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,386.01
USD	298,194.80	GBP	200,000.00	9-Feb-16	HSBC London	298,194.80	3,387.08
JPY	26,980,575.00	GBP	150,000.00	12-Feb-16	Deutsche Bank AG	224,286.82	3,391.09
USD	79,854.52	BRL	303,000.00	5-Jan-16	HSBC London	79,854.52	3,393.93
EUR	126,721.14	USD	134,364.33	29-Jan-16	Deutsche Bank AG	137,657.17	3,394.47
NZD	177,000.00	USD	117,480.39	4-Feb-16	Royal Bank Of Scotland	121,174.20	3,404.42
USD	193,685.94	BRL	754,000.00	5-Jan-16	HSBC London	193,685.94	3,409.66
JPY	30,000,000.00	USD	246,387.35	9-Mar-16	Deutsche Bank AG	249,387.00	3,411.25
PLN	872,527.20	EUR	200,000.00	26-Jan-16	HSBC London	220,951.81	3,413.11
USD	67,720.71	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	67,720.71	3,422.64
JPY	47,821,500.00	USD	394,304.29	22-Jan-16	Deutsche Bank AG	397,535.35	3,431.91
EUR	200,000.00	RON	890,394.40	20-Jan-16	Royal Bank Of Scotland	217,260.00	3,432.38
EUR	200,000.00	GBP	145,216.04	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,433.41
USD	298,244.80	GBP	200,000.00	9-Feb-16	HSBC London	298,244.80	3,437.08
EUR	200,000.00	GBP	145,212.60	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,438.48
USD	108,123.65	ZAR	1,628,000.00	19-Jan-16	Deutsche Bank AG	108,123.65	3,438.96
USD	3,379,917.78	CHF	3,375,000.00	1-Feb-16	Royal Bank Of Scotland	3,379,917.78	3,444.72
PLN	872,653.60	EUR	200,000.00	26-Jan-16	HSBC London	220,983.82	3,445.07
EUR	100,000.00	CAD	146,185.80	21-Jan-16	Deutsche Bank AG	108,630.00	3,445.18
NZD	178,000.00	USD	118,122.58	4-Feb-16	Royal Bank Of Scotland	121,858.80	3,445.19
EUR	100,000.00	CAD	146,178.70	21-Jan-16	Deutsche Bank AG	108,630.00	3,450.29
EUR	700,000.00	NOK	6,708,576.70	4-Feb-16	Deutsche Bank AG	760,410.00	3,457.15
EUR	200,000.00	GBP	145,199.56	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,457.70
EUR	100,000.00	CAD	146,166.60	21-Jan-16	Deutsche Bank AG	108,630.00	3,459.00
USD	579,658.75	RUB	42,500,000.00	1-Feb-16	HSBC London	579,658.75	3,477.79
JPY	17,906,740.00	AUD	200,000.00	12-Jan-16	HSBC London	148,856.94	3,477.86
USD	457,875.46	CNH	3,000,000.00	29-Jan-16	HSBC London	457,875.46	3,479.83
EUR	100,000.00	CAD	146,118.40	21-Jan-16	Deutsche Bank AG	108,630.00	3,493.70
EUR	200,000.00	RON	890,131.40	20-Jan-16	Royal Bank Of Scotland	217,260.00	3,495.57
SEK	3,000,000.00	USD	352,780.72	10-Feb-16	Deutsche Bank AG	355,848.00	3,499.28
USD	306,432.59	CNH	2,000,000.00	29-Jan-16	HSBC London	306,432.59	3,508.10
JPY	26,995,061.00	GBP	150,000.00	12-Feb-16	Deutsche Bank AG	224,407.24	3,511.61

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	profit (in USD)
EUR	100,000.00	CAD	146,088.10	21-Jan-16	Deutsche Bank AG	108,630.00	3,515.52
USD	79,241.37	BRL	300,000.00	5-Jan-16	HSBC London	79,241.37	3,538.10
EUR	500,000.00	HUF	157,157,699.00	25-Jan-16	Deutsche Bank AG	543,150.00	3,539.68
EUR	100,000.00	CAD	146,043.30	21-Jan-16	Deutsche Bank AG	108,630.00	3,547.77
AUD	304,400.72	EUR	200,000.00	8-Feb-16	HSBC London	221,466.74	3,548.83
JPY	27,000,555.00	GBP	150,000.00	12-Feb-16	Deutsche Bank AG	224,452.91	3,557.32
EUR	200,000.00	RON	889,842.60	20-Jan-16	Royal Bank Of Scotland	217,260.00	3,564.96
INR	16,590,000.00	USD	246,823.58	8-Jan-16	Deutsche Bank AG	250,774.44	3,569.29
USD	234,983.64	MXN	4,000,000.00	11-Jan-16	Royal Bank Of Scotland	234,983.64	3,570.48
JPY	27,004,080.00	GBP	150,000.00	12-Feb-16	Deutsche Bank AG	224,482.22	3,586.65
HUF	87,900,000.00	USD	298,441.99	22-Jan-16	Deutsche Bank AG	302,165.04	3,588.56
USD	104,531.44	BRL	400,000.00	5-Jan-16	HSBC London	104,531.44	3,591.95
USD	260,686.86	ILS	1,000,000.00	20-Jan-16	HSBC London	260,686.86	3,609.79
NZD	200,000.00	USD	132,978.60	4-Feb-16	Royal Bank Of Scotland	136,920.00	3,614.40
USD	306,550.99	CNH	2,000,000.00	29-Jan-16	HSBC London	306,550.99	3,627.10
EUR	200,000.00	RON	889,420.80	20-Jan-16	Royal Bank Of Scotland	217,260.00	3,666.29
USD	67,967.95	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	67,967.95	3,670.75
EUR	200,000.00	GBP	145,055.00	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,670.76
EUR	100,000.00	CAD	145,870.70	21-Jan-16	Deutsche Bank AG	108,630.00	3,672.02
EUR	200,000.00	GBP	145,047.00	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,682.55
JPY	42,900,000.00	USD	353,192.41	4-Feb-16	Deutsche Bank AG	356,623.41	3,707.71
JPY	42,800,000.00	USD	352,354.44	4-Feb-16	Deutsche Bank AG	355,792.12	3,713.74
USD	329,956.50	EUR	300,000.00	10-Feb-16	Deutsche Bank AG	329,956.50	3,721.20
JPY	42,900,000.00	USD	353,176.47	4-Feb-16	Deutsche Bank AG	356,623.41	3,723.65
JPY	42,900,000.00	USD	353,165.63	4-Feb-16	Deutsche Bank AG	356,623.41	3,734.49
USD	3,669,338.89	CHF	3,664,000.00	1-Feb-16	Royal Bank Of Scotland	3,669,338.89	3,739.68
USD	105,403.25	RUB	7,500,000.00	1-Feb-16	HSBC London	105,403.25	3,755.00
EUR	200,000.00	GBP	144,991.84	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,763.85
EUR	200,000.00	GBP	144,987.40	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,770.40
SEK	2,778,910.20	EUR	300,000.00	29-Jan-16	Deutsche Bank AG	329,623.21	3,776.03
JPY	79,154,406.00	AUD	900,000.00	12-Jan-16	HSBC London	658,002.66	3,786.35
EUR	200,000.00	GBP	144,976.56	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,786.38
JPY	27,028,275.00	GBP	150,000.00	12-Feb-16	Deutsche Bank AG	224,683.35	3,787.95
NZD	200,000.00	USD	132,804.00	4-Feb-16	Royal Bank Of Scotland	136,920.00	3,789.00
EUR	200,000.00	GBP	144,940.00	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,840.26
NZD	200,000.00	USD	132,736.20	4-Feb-16	Royal Bank Of Scotland	136,920.00	3,856.80
USD	298,677.20	GBP	200,000.00	9-Feb-16	HSBC London	298,677.20	3,869.44
USD	83,359.80	BRL	315,000.00	5-Jan-16	HSBC London	83,359.80	3,871.61
NZD	200,000.00	USD	132,719.00	4-Feb-16	Royal Bank Of Scotland	136,920.00	3,874.00
NZD	200,000.00	USD	132,695.94	4-Feb-16	Royal Bank Of Scotland	136,920.00	3,897.06
EUR	100,000.00	CAD	145,542.40	21-Jan-16	Deutsche Bank AG	108,630.00	3,908.36
NZD	200,000.00	USD	132,681.00	4-Feb-16	Royal Bank Of Scotland	136,920.00	3,912.00
JPY	26,608,860.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	221,196.79	3,912.22
TRY	2,134,000.00	USD	722,442.57	22-Jan-16	Deutsche Bank AG	731,110.53	3,921.95
USD	282,632.68	SGD	395,790.33	29-Jan-16	Deutsche Bank AG	282,632.68	3,931.04
USD	68,256.97	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	68,256.97	3,960.78
NZD	200,000.00	USD	132,632.20	4-Feb-16	Royal Bank Of Scotland	136,920.00	3,960.80
USD	229,839.70	NOK	2,000,000.00	1-Feb-16	Deutsche Bank AG	229,839.70	3,963.03
NZD	200,000.00	USD	132,629.84	4-Feb-16	Royal Bank Of Scotland	136,920.00	3,963.16
USD	221,508.99	BRL	862,000.00	5-Jan-16	HSBC London	221,508.99	3,978.41
JPY	42,900,000.00	USD	352,921.58	4-Feb-16	Deutsche Bank AG	356,623.41	3,978.54
NZD	200,000.00	USD	132,612.40	4-Feb-16	Royal Bank Of Scotland	136,920.00	3,980.60
AUD	309,927.15	GBP	150,000.00	3-Feb-16	HSBC London	225,487.50	3,994.43
USD	437,899.21	MXN	7,500,000.00	11-Jan-16	Royal Bank Of Scotland	437,899.21	3,997.39
JPY	42,900,000.00	USD	352,895.59	4-Feb-16	Deutsche Bank AG	356,623.41	4,004.53
AUD	454,788.81	EUR	300,000.00	8-Feb-16	HSBC London	330,881.60	4,008.65
NZD	200,000.00	USD	132,577.94	4-Feb-16	Royal Bank Of Scotland	136,920.00	4,015.06
JPY	42,800,000.00	USD	352,047.22	4-Feb-16	Deutsche Bank AG	355,792.12	4,020.96
JPY	42,900,000.00	USD	352,875.13	4-Feb-16	Deutsche Bank AG	356,623.41	4,024.99
EUR	100,000.00	CAD	145,379.40	21-Jan-16	Deutsche Bank AG	108,630.00	4,025.70
JPY	42,900,000.00	USD	352,863.38	4-Feb-16	Deutsche Bank AG	356,623.41	4,036.74
PLN	875,016.80	EUR	200,000.00	26-Jan-16	HSBC London	221,582.25	4,042.75
USD	225,153.75	GBP	150,000.00	9-Feb-16	HSBC London	225,153.75	4,047.83
AUD	305,102.60	EUR	200,000.00	8-Feb-16	HSBC London	221,977.40	4,057.97
USD	1,032,363.30	ILS	4,000,000.00	20-Jan-16	HSBC London	1,032,363.30	4,058.10
TRY	2,475,000.00	USD	838,349.60	22-Jan-16	Deutsche Bank AG	847,937.48	4,083.48
AUD	305,148.40	EUR	200,000.00	8-Feb-16	HSBC London	222,010.72	4,091.19
AUD	305,160.80	EUR	200,000.00	8-Feb-16	HSBC London	222,019.74	4,100.19
EUR	200,000.00	CAD	296,246.60	21-Jan-16	Deutsche Bank AG	217,260.00	4,100.79
EUR	200,000.00	CAD	296,229.46	21-Jan-16	Deutsche Bank AG	217,260.00	4,113.13
EUR	200,000.00	CAD	296,218.40	21-Jan-16	Deutsche Bank AG	217,260.00	4,121.09
INR	18,650,000.00	USD	277,331.50	8-Jan-16	Deutsche Bank AG	281,913.40	4,152.95

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases	Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	264,515.31	MXN 4,500,000.00	11-Jan-16	Royal Bank Of Scotland	264,515.31	4,175.63
EUR	700,000.00	HUF 220,238,702.60	25-Jan-16	Deutsche Bank AG	760,410.00	4,206.41
JPY	40,000,000.00	USD 328,564.49	4-Feb-16	Deutsche Bank AG	332,516.00	4,209.51
NZD	444,000.00	USD 298,993.60	4-Feb-16	Royal Bank Of Scotland	303,962.40	4,242.86
USD	72,335.45	ZAR 1,059,000.00	19-Jan-16	Deutsche Bank AG	72,335.45	4,245.96
JPY	50,000,000.00	USD 411,721.21	4-Feb-16	Deutsche Bank AG	415,645.00	4,246.29
JPY	18,225,800.00	GBP 100,000.00	12-Feb-16	Deutsche Bank AG	151,509.25	4,247.10
NZD	2,026,697.70	AUD 1,900,000.00	10-Feb-16	HSBC London	1,387,477.25	4,254.63
USD	380,307.78	MXN 6,500,000.00	11-Jan-16	Royal Bank Of Scotland	380,307.78	4,260.16
USD	72,372.72	ZAR 1,059,000.00	19-Jan-16	Deutsche Bank AG	72,372.72	4,283.36
USD	72,308.53	ZAR 1,058,000.00	19-Jan-16	Deutsche Bank AG	72,308.53	4,283.48
EUR	200,000.00	CAD 295,991.00	21-Jan-16	Deutsche Bank AG	217,260.00	4,284.79
JPY	26,654,740.00	EUR 200,000.00	3-Feb-16	Deutsche Bank AG	221,578.19	4,293.57
NZD	223,000.00	USD 148,000.86	4-Feb-16	Royal Bank Of Scotland	152,665.80	4,300.34
EUR	200,000.00	CAD 295,968.40	21-Jan-16	Deutsche Bank AG	217,260.00	4,301.06
USD	68,606.97	ZAR 1,000,000.00	19-Jan-16	Deutsche Bank AG	68,606.97	4,312.00
JPY	18,234,280.00	GBP 100,000.00	12-Feb-16	Deutsche Bank AG	151,579.75	4,317.66
ZAR	3,000,000.00	USD 188,599.94	19-Jan-16	Deutsche Bank AG	193,605.00	4,330.06
NZD	200,000.00	USD 132,252.62	4-Feb-16	Royal Bank Of Scotland	136,920.00	4,340.38
USD	290,105.11	CHF 285,663.31	29-Jan-16	Deutsche Bank AG	290,105.11	4,349.28
EUR	161,000.00	CAD 237,014.38	21-Jan-16	Deutsche Bank AG	174,894.30	4,355.15
USD	351,963.96	MYR 1,500,000.00	7-Jan-16	Deutsche Bank AG	351,963.96	4,360.68
EUR	300,000.00	RON 1,338,870.00	20-Jan-16	Royal Bank Of Scotland	325,890.00	4,360.93
USD	139,902.40	RUB 10,000,000.00	1-Feb-16	HSBC London	139,902.40	4,365.12
SEK	7,545,489.94	EUR 820,000.00	29-Jan-16	Deutsche Bank AG	895,015.83	4,366.12
EUR	162,000.00	CAD 238,507.58	21-Jan-16	Deutsche Bank AG	175,980.60	4,367.04
EUR	161,000.00	CAD 236,995.88	21-Jan-16	Deutsche Bank AG	174,894.30	4,368.47
USD	383,024.36	CNH 2,500,000.00	29-Jan-16	HSBC London	383,024.36	4,368.67
EUR	300,000.00	GBP 218,353.50	10-Feb-16	Royal Bank Of Scotland	325,890.00	4,369.76
USD	68,666.86	ZAR 1,000,000.00	19-Jan-16	Deutsche Bank AG	68,666.86	4,372.10
INR	19,710,000.00	USD 293,098.58	8-Jan-16	Deutsche Bank AG	297,936.36	4,384.45
USD	68,681.17	ZAR 1,000,000.00	19-Jan-16	Deutsche Bank AG	68,681.17	4,386.46
INR	20,530,000.00	USD 305,468.51	8-Jan-16	Deutsche Bank AG	310,331.48	4,390.78
INR	20,530,000.00	USD 305,468.51	8-Jan-16	Deutsche Bank AG	310,331.48	4,390.78
NZD	200,000.00	USD 132,199.60	4-Feb-16	Royal Bank Of Scotland	136,920.00	4,393.40
JPY	39,736,347.00	EUR 300,000.00	3-Feb-16	Deutsche Bank AG	330,324.28	4,397.58
JPY	27,101,610.00	GBP 150,000.00	12-Feb-16	Deutsche Bank AG	225,292.97	4,398.09
INR	19,710,000.00	USD 293,072.17	8-Jan-16	Deutsche Bank AG	297,936.36	4,410.86
INR	20,530,000.00	USD 305,446.86	8-Jan-16	Deutsche Bank AG	310,331.48	4,412.43
SEK	6,996,471.84	EUR 760,000.00	29-Jan-16	Deutsche Bank AG	829,893.50	4,413.32
AUD	800,000.00	USD 576,442.24	9-Feb-16	Royal Bank Of Scotland	582,040.00	4,416.16
INR	20,540,000.00	USD 305,591.10	8-Jan-16	Deutsche Bank AG	310,482.64	4,419.12
USD	299,228.80	GBP 200,000.00	9-Feb-16	HSBC London	299,228.80	4,420.99
EUR	300,000.00	GBP 218,314.71	10-Feb-16	Royal Bank Of Scotland	325,890.00	4,426.93
INR	19,720,000.00	USD 293,203.68	8-Jan-16	Deutsche Bank AG	298,087.52	4,430.28
PHP	20,000,000.00	USD 421,345.36	19-Jan-16	Deutsche Bank AG	425,040.00	4,434.64
INR	20,530,000.00	USD 305,422.89	8-Jan-16	Deutsche Bank AG	310,331.48	4,436.40
USD	593,069.89	EUR 541,465.52	29-Jan-16	Deutsche Bank AG	593,069.89	4,438.36
NZD	444,000.00	USD 298,780.34	4-Feb-16	Royal Bank Of Scotland	303,962.40	4,456.12
INR	19,710,000.00	USD 293,024.50	8-Jan-16	Deutsche Bank AG	297,936.36	4,458.53
USD	299,270.20	GBP 200,000.00	9-Feb-16	HSBC London	299,270.20	4,462.38
INR	20,000,000.00	USD 297,388.93	8-Jan-16	Deutsche Bank AG	302,320.00	4,471.07
SEK	7,546,391.12	EUR 820,000.00	29-Jan-16	Deutsche Bank AG	895,122.73	4,473.02
USD	6,640,364.83	CHF 6,633,000.00	1-Feb-16	Royal Bank Of Scotland	6,640,364.83	4,473.06
EUR	300,000.00	GBP 218,281.80	10-Feb-16	Royal Bank Of Scotland	325,890.00	4,475.44
NZD	445,000.00	USD 299,409.22	4-Feb-16	Royal Bank Of Scotland	304,647.00	4,510.21
SEK	1,465,552.50	NOK 1,500,000.00	21-Jan-16	Deutsche Bank AG	173,837.98	4,517.88
NZD	200,000.00	USD 132,071.32	4-Feb-16	Royal Bank Of Scotland	136,920.00	4,521.68
USD	68,841.26	ZAR 1,000,000.00	19-Jan-16	Deutsche Bank AG	68,841.26	4,547.11
USD	399,837.73	NOK 3,500,000.00	1-Feb-16	Deutsche Bank AG	399,837.73	4,552.76
USD	68,852.50	ZAR 1,000,000.00	19-Jan-16	Deutsche Bank AG	68,852.50	4,558.39
JPY	18,263,790.00	GBP 100,000.00	12-Feb-16	Deutsche Bank AG	151,825.06	4,563.18
JPY	18,264,150.00	GBP 100,000.00	12-Feb-16	Deutsche Bank AG	151,828.05	4,566.17
EUR	163,150.71	USD 172,790.63	29-Jan-16	Deutsche Bank AG	177,230.62	4,570.83
JPY	18,267,660.00	GBP 100,000.00	12-Feb-16	Deutsche Bank AG	151,857.23	4,595.37
NZD	200,000.00	USD 131,996.40	4-Feb-16	Royal Bank Of Scotland	136,920.00	4,596.60
EUR	300,000.00	GBP 218,190.72	10-Feb-16	Royal Bank Of Scotland	325,890.00	4,609.68
USD	2,482,308.71	EUR 2,279,149.85	29-Jan-16	Deutsche Bank AG	2,482,308.71	4,636.93
EUR	300,000.00	GBP 218,166.90	10-Feb-16	Royal Bank Of Scotland	325,890.00	4,644.79
INR	20,150,000.00	USD 299,463.49	8-Jan-16	Deutsche Bank AG	304,587.40	4,660.46
AUD	209,369.80	GBP 100,000.00	3-Feb-16	HSBC London	152,327.00	4,661.33
USD	383,318.00	CNH 2,500,000.00	29-Jan-16	HSBC London	383,318.00	4,663.78

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	68,972.93	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	68,972.93	4,679.24
EUR	300,000.00	GBP	218,140.50	10-Feb-16	Royal Bank Of Scotland	325,890.00	4,683.70
INR	20,170,000.00	USD	299,729.54	8-Jan-16	Deutsche Bank AG	304,889.72	4,696.27
USD	68,991.41	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	68,991.41	4,697.79
JPY	18,283,063.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	151,985.27	4,723.53
JPY	18,286,114.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	152,010.64	4,748.91
PLN	3,388,000.00	USD	852,907.88	15-Jan-16	HSBC London	857,950.02	4,754.16
AUD	306,079.00	EUR	200,000.00	8-Feb-16	HSBC London	222,687.78	4,766.24
AUD	209,529.40	GBP	100,000.00	3-Feb-16	HSBC London	152,443.11	4,777.23
AUD	209,535.20	GBP	100,000.00	3-Feb-16	HSBC London	152,447.33	4,781.45
INR	20,180,000.00	USD	299,789.05	8-Jan-16	Deutsche Bank AG	305,040.88	4,787.69
USD	122,636.55	BRL	467,000.00	5-Jan-16	HSBC London	122,636.55	4,790.65
PLN	1,307,515.20	EUR	300,000.00	26-Jan-16	HSBC London	331,104.69	4,797.05
CHF	181,586.61	USD	176,831.44	29-Jan-16	Deutsche Bank AG	181,405.20	4,810.37
USD	320,761.17	CZK	7,857,000.00	11-Jan-16	Royal Bank Of Scotland	320,761.17	4,814.17
AUD	209,580.30	GBP	100,000.00	3-Feb-16	HSBC London	152,480.15	4,814.20
JPY	36,009,300.00	GBP	200,000.00	12-Feb-16	Deutsche Bank AG	299,341.71	4,814.32
USD	69,108.96	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	69,108.96	4,815.75
JPY	26,720,420.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	222,124.18	4,839.50
AUD	209,624.00	GBP	100,000.00	3-Feb-16	HSBC London	152,511.94	4,845.93
JPY	26,723,200.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	222,147.29	4,862.62
USD	69,180.11	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	69,180.11	4,887.15
EUR	300,000.00	GBP	218,001.30	10-Feb-16	Royal Bank Of Scotland	325,890.00	4,888.87
JPY	26,727,230.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	222,180.79	4,896.11
USD	69,192.91	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	69,192.91	4,899.99
JPY	39,797,790.00	EUR	300,000.00	3-Feb-16	Deutsche Bank AG	330,835.05	4,908.29
USD	206,801.71	BRL	800,000.00	5-Jan-16	HSBC London	206,801.71	4,919.13
PLN	3,388,000.00	USD	852,714.68	15-Jan-16	HSBC London	857,950.02	4,947.36
USD	122,801.02	BRL	467,000.00	5-Jan-16	HSBC London	122,801.02	4,955.38
EUR	700,000.00	HUF	220,020,778.60	25-Jan-16	Deutsche Bank AG	760,410.00	4,955.55
USD	493,777.75	EUR	449,642.63	29-Jan-16	Deutsche Bank AG	493,777.75	4,966.68
PLN	3,388,000.00	USD	852,649.66	15-Jan-16	HSBC London	857,950.02	5,012.38
USD	1,272,961.93	SGD	1,800,000.00	19-Jan-16	Deutsche Bank AG	1,272,961.93	5,014.73
USD	410,605.35	MYR	1,750,000.00	7-Jan-16	Deutsche Bank AG	410,605.35	5,068.09
SEK	3,705,614.80	EUR	400,000.00	29-Jan-16	Deutsche Bank AG	439,545.21	5,082.31
EUR	187,000.00	CAD	275,195.18	21-Jan-16	Deutsche Bank AG	203,138.10	5,126.73
SEK	995,172.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	118,043.32	5,165.06
SEK	5,885,745.23	EUR	638,000.00	29-Jan-16	Deutsche Bank AG	698,143.56	5,174.86
SEK	1,471,446.00	NOK	1,500,000.00	21-Jan-16	Deutsche Bank AG	174,537.04	5,217.53
USD	468,088.34	MXN	8,000,000.00	11-Jan-16	Royal Bank Of Scotland	468,088.34	5,260.52
PLN	1,000,000.00	USD	247,843.45	15-Jan-16	HSBC London	253,232.00	5,303.55
USD	90,437.47	ZAR	1,324,000.00	19-Jan-16	Deutsche Bank AG	90,437.47	5,309.54
JPY	70,000,000.00	USD	577,044.03	4-Feb-16	Deutsche Bank AG	581,903.00	5,310.47
NZD	200,000.00	USD	131,262.54	4-Feb-16	Royal Bank Of Scotland	136,920.00	5,330.46
USD	300,151.60	GBP	200,000.00	9-Feb-16	HSBC London	300,151.60	5,343.70
NZD	300,000.00	USD	199,539.90	4-Feb-16	Royal Bank Of Scotland	205,380.00	5,349.60
USD	126,241.99	BRL	479,000.00	5-Jan-16	HSBC London	126,241.99	5,368.65
AUD	210,368.50	GBP	100,000.00	3-Feb-16	HSBC London	153,053.60	5,386.62
USD	300,194.60	GBP	200,000.00	9-Feb-16	HSBC London	300,194.60	5,386.71
EUR	300,000.00	GBP	217,663.50	10-Feb-16	Royal Bank Of Scotland	325,890.00	5,386.75
AUD	210,397.20	GBP	100,000.00	3-Feb-16	HSBC London	153,074.48	5,407.46
SEK	997,330.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	118,299.30	5,421.25
SEK	997,365.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	118,303.45	5,425.40
JPY	26,885,430.00	AUD	300,000.00	12-Jan-16	HSBC London	223,495.89	5,427.45
AUD	2,300,000.00	JPY	200,464,973.00	12-Jan-16	HSBC London	1,673,365.00	5,448.90
JPY	18,371,017.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	152,716.43	5,455.30
SEK	997,767.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	118,351.13	5,473.12
EUR	200,000.00	CAD	294,332.40	21-Jan-16	Deutsche Bank AG	217,260.00	5,478.80
EUR	200,000.00	CAD	294,326.40	21-Jan-16	Deutsche Bank AG	217,260.00	5,483.12
SEK	997,967.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	118,374.85	5,496.87
EUR	2,746,000.00	NOK	26,387,739.17	4-Feb-16	Deutsche Bank AG	2,982,979.80	5,546.07
NZD	200,000.00	USD	131,033.80	4-Feb-16	Royal Bank Of Scotland	136,920.00	5,559.20
USD	118,126.92	BRL	446,000.00	5-Jan-16	HSBC London	118,126.92	5,581.90
USD	126,465.31	BRL	479,000.00	5-Jan-16	HSBC London	126,465.31	5,592.33
NZD	200,000.00	USD	130,999.56	4-Feb-16	Royal Bank Of Scotland	136,920.00	5,593.44
EUR	2,200,000.00	RON	9,928,160.00	20-Jan-16	Royal Bank Of Scotland	2,389,860.00	5,605.32
USD	118,448.25	BRL	447,000.00	5-Jan-16	HSBC London	118,448.25	5,650.98
USD	126,525.44	BRL	479,000.00	5-Jan-16	HSBC London	126,525.44	5,652.55
USD	102,103.68	ZAR	1,500,000.00	19-Jan-16	Deutsche Bank AG	102,103.68	5,658.41
SEK	1,040,269.43	NOK	1,043,000.00	21-Jan-16	Deutsche Bank AG	123,392.60	5,660.80
SEK	1,039,334.56	NOK	1,042,000.00	21-Jan-16	Deutsche Bank AG	123,281.71	5,662.79
USD	118,208.32	BRL	446,000.00	5-Jan-16	HSBC London	118,208.32	5,663.43

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
SEK	1,040,299.67	NOK	1,043,000.00	21-Jan-16	Deutsche Bank AG	123,396.19	5,664.39
USD	118,220.86	BRL	446,000.00	5-Jan-16	HSBC London	118,220.86	5,675.99
USD	126,548.84	BRL	479,000.00	5-Jan-16	HSBC London	126,548.84	5,675.99
USD	127,053.73	BRL	481,000.00	5-Jan-16	HSBC London	127,053.73	5,676.15
PHP	17,500,000.00	USD	366,876.31	19-Jan-16	Deutsche Bank AG	371,910.00	5,681.19
NZD	200,000.00	USD	130,900.30	4-Feb-16	Royal Bank Of Scotland	136,920.00	5,692.70
USD	308,618.16	CNH	2,000,000.00	29-Jan-16	HSBC London	308,618.16	5,704.64
USD	209,037.09	RUB	15,000,000.00	1-Feb-16	HSBC London	209,037.09	5,723.10
NZD	200,000.00	USD	130,864.60	4-Feb-16	Royal Bank Of Scotland	136,920.00	5,728.40
SEK	1,000,015.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	118,617.78	5,740.00
USD	587,175.29	MYR	2,509,000.00	7-Jan-16	Deutsche Bank AG	587,175.29	5,743.14
AUD	773,185.98	EUR	511,000.00	8-Feb-16	HSBC London	562,531.46	5,761.05
SEK	1,000,212.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	118,641.15	5,763.38
USD	2,184,042.00	AUD	3,000,000.00	9-Feb-16	Royal Bank Of Scotland	2,184,042.00	5,834.84
JPY	36,137,520.00	GBP	200,000.00	12-Feb-16	Deutsche Bank AG	300,407.59	5,881.10
USD	469,373.39	MYR	2,000,000.00	7-Jan-16	Deutsche Bank AG	469,373.39	5,902.79
JPY	36,141,980.00	GBP	200,000.00	12-Feb-16	Deutsche Bank AG	300,444.67	5,918.19
JPY	36,142,120.00	GBP	200,000.00	12-Feb-16	Deutsche Bank AG	300,445.83	5,919.36
NZD	200,000.00	USD	130,668.40	4-Feb-16	Royal Bank Of Scotland	136,920.00	5,924.60
EUR	400,000.00	GBP	291,032.40	10-Feb-16	Royal Bank Of Scotland	434,520.00	5,981.99
USD	557,134.33	BRL	2,184,000.00	5-Jan-16	HSBC London	557,134.33	5,983.05
NZD	300,000.00	USD	198,892.80	4-Feb-16	Royal Bank Of Scotland	205,380.00	5,996.70
NZD	200,000.00	USD	130,560.60	4-Feb-16	Royal Bank Of Scotland	136,920.00	6,032.40
COP	400,000,000.00	USD	119,540.72	1-Feb-16	HSBC London	126,000.00	6,059.28
SEK	1,002,726.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	118,939.35	6,061.83
SEK	1,002,869.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	118,956.31	6,078.81
USD	1,999,822.80	BRL	7,900,000.00	5-Jan-16	HSBC London	1,999,822.80	6,164.91
SEK	1,003,647.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	119,048.59	6,171.17
HUF	149,400,000.00	USD	507,114.54	22-Jan-16	Deutsche Bank AG	513,577.44	6,234.32
EUR	1,046,000.00	HUF	329,099,547.03	25-Jan-16	Deutsche Bank AG	1,136,269.80	6,285.58
HUF	149,500,000.00	USD	507,385.08	22-Jan-16	Deutsche Bank AG	513,921.20	6,307.39
USD	250,199.50	GBP	165,454.41	29-Jan-16	Deutsche Bank AG	250,199.50	6,314.85
ZAR	3,500,000.00	USD	218,760.24	19-Jan-16	Deutsche Bank AG	225,872.50	6,324.76
USD	167,098.10	ZAR	2,500,000.00	19-Jan-16	Deutsche Bank AG	167,098.10	6,345.22
USD	536,464.24	CNH	3,500,000.00	29-Jan-16	HSBC London	536,464.24	6,347.43
USD	536,464.24	CNH	3,500,000.00	29-Jan-16	HSBC London	536,464.24	6,347.43
USD	227,478.30	GBP	150,000.00	9-Feb-16	HSBC London	227,478.30	6,372.16
JPY	39,976,740.00	EUR	300,000.00	3-Feb-16	Deutsche Bank AG	332,322.64	6,395.72
USD	102,845.27	ZAR	1,500,000.00	19-Jan-16	Deutsche Bank AG	102,845.27	6,402.59
JPY	27,343,860.00	GBP	150,000.00	12-Feb-16	Deutsche Bank AG	227,306.77	6,413.59
AUD	313,390.50	GBP	150,000.00	3-Feb-16	HSBC London	228,007.26	6,509.63
USD	520,982.78	ZAR	8,000,000.00	19-Jan-16	Deutsche Bank AG	520,982.78	6,525.53
AUD	563,697.07	USD	403,078.92	22-Jan-16	Royal Bank Of Scotland	410,117.80	6,587.36
TRY	3,300,000.00	USD	1,116,651.13	22-Jan-16	Deutsche Bank AG	1,130,583.30	6,592.97
EUR	200,000.00	CAD	292,768.80	21-Jan-16	Deutsche Bank AG	217,260.00	6,604.42
PLN	3,670,000.00	USD	922,320.74	15-Jan-16	HSBC London	929,361.44	6,728.75
NZD	800,000.00	USD	539,562.40	4-Feb-16	Royal Bank Of Scotland	547,680.00	6,809.60
TRY	3,507,000.00	USD	1,186,889.99	22-Jan-16	Deutsche Bank AG	1,201,501.71	6,812.15
AUD	313,815.15	GBP	150,000.00	3-Feb-16	HSBC London	228,316.21	6,818.03
AUD	1,100,000.00	USD	791,849.30	9-Feb-16	Royal Bank Of Scotland	800,305.00	6,831.00
USD	775,231.96	EUR	706,782.87	29-Jan-16	Deutsche Bank AG	775,231.96	6,881.81
USD	158,390.75	BRL	600,000.00	5-Jan-16	HSBC London	158,390.75	6,984.06
AUD	1,200,000.00	USD	864,266.40	9-Feb-16	Royal Bank Of Scotland	873,060.00	7,021.20
EUR	200,000.00	CAD	292,137.60	21-Jan-16	Deutsche Bank AG	217,260.00	7,058.82
AUD	314,210.10	GBP	150,000.00	3-Feb-16	HSBC London	228,603.56	7,104.85
USD	558,290.77	BRL	2,184,000.00	5-Jan-16	HSBC London	558,290.77	7,141.34
EUR	200,000.00	CAD	291,985.02	21-Jan-16	Deutsche Bank AG	217,260.00	7,168.66
CHF	271,469.58	USD	264,360.66	29-Jan-16	Deutsche Bank AG	271,198.38	7,191.45
PLN	1,746,512.80	EUR	400,000.00	26-Jan-16	HSBC London	442,272.93	7,195.06
USD	284,823.56	BRL	1,100,000.00	5-Jan-16	HSBC London	284,823.56	7,235.77
USD	106,551.17	ZAR	1,544,000.00	19-Jan-16	Deutsche Bank AG	106,551.17	7,281.92
AUD	314,485.80	GBP	150,000.00	3-Feb-16	HSBC London	228,804.14	7,305.08
USD	3,893,886.82	AUD	5,347,878.81	22-Jan-16	Royal Bank Of Scotland	3,893,886.82	7,329.31
USD	103,772.77	ZAR	1,500,000.00	19-Jan-16	Deutsche Bank AG	103,772.77	7,333.34
USD	558,500.64	BRL	2,184,000.00	5-Jan-16	HSBC London	558,500.64	7,351.54
EUR	200,000.00	CAD	291,691.00	21-Jan-16	Deutsche Bank AG	217,260.00	7,380.32
USD	188,743.21	CAD	251,878.38	29-Jan-16	Deutsche Bank AG	188,743.21	7,405.38
TRY	4,187,000.00	USD	1,417,747.61	22-Jan-16	Deutsche Bank AG	1,434,470.39	7,410.89
AUD	314,745.45	GBP	150,000.00	3-Feb-16	HSBC London	228,993.05	7,493.63
AUD	314,791.05	GBP	150,000.00	3-Feb-16	HSBC London	229,026.23	7,526.75
EUR	400,000.00	GBP	289,960.72	10-Feb-16	Royal Bank Of Scotland	434,520.00	7,561.53

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
SEK	1,491,247.50	NOK	1,500,000.00	21-Jan-16	Deutsche Bank AG	176,885.81	7,568.27
NZD	400,000.00	USD	265,608.00	4-Feb-16	Royal Bank Of Scotland	273,840.00	7,578.00
EUR	1,461,000.00	NOK	13,998,530.59	4-Feb-16	Deutsche Bank AG	1,587,084.30	7,580.19
EUR	1,254,000.00	HUF	394,510,908.00	25-Jan-16	Deutsche Bank AG	1,362,220.20	7,642.04
USD	612,254.56	MXN	10,473,000.00	10-Feb-16	Royal Bank Of Scotland	612,254.56	7,713.34
TRY	4,188,000.00	USD	1,417,661.87	22-Jan-16	Deutsche Bank AG	1,434,812.99	7,837.01
SEK	1,493,532.00	NOK	1,500,000.00	21-Jan-16	Deutsche Bank AG	177,156.79	7,839.47
USD	305,804.87	NOK	2,638,000.00	1-Feb-16	Deutsche Bank AG	305,804.87	7,874.44
USD	644,272.53	MXN	11,000,000.00	11-Jan-16	Royal Bank Of Scotland	644,272.53	7,884.79
EUR	200,000.00	CAD	290,985.00	21-Jan-16	Deutsche Bank AG	217,260.00	7,888.57
INR	83,570,000.00	USD	1,251,235.21	19-Jan-16	Deutsche Bank AG	1,263,244.12	7,913.98
SEK	1,494,256.50	NOK	1,500,000.00	21-Jan-16	Deutsche Bank AG	177,242.73	7,925.48
USD	687,731.43	ILS	2,644,000.00	20-Jan-16	HSBC London	687,731.43	8,020.11
JPY	210,000,000.00	USD	1,739,015.22	4-Feb-16	Deutsche Bank AG	1,745,709.00	8,048.28
AUD	315,546.00	GBP	150,000.00	3-Feb-16	HSBC London	229,575.49	8,075.03
USD	687,795.48	ILS	2,644,000.00	20-Jan-16	HSBC London	687,795.48	8,084.15
USD	687,795.48	ILS	2,644,000.00	20-Jan-16	HSBC London	687,795.48	8,084.15
AUD	315,573.00	GBP	150,000.00	3-Feb-16	HSBC London	229,595.14	8,094.63
USD	612,579.29	MXN	10,472,000.00	10-Feb-16	Royal Bank Of Scotland	612,579.29	8,096.95
AUD	315,615.90	GBP	150,000.00	3-Feb-16	HSBC London	229,626.35	8,125.79
AUD	315,627.90	GBP	150,000.00	3-Feb-16	HSBC London	229,635.08	8,134.50
USD	673,491.38	MXN	11,500,000.00	11-Jan-16	Royal Bank Of Scotland	673,491.38	8,176.88
JPY	27,556,526.00	GBP	150,000.00	12-Feb-16	Deutsche Bank AG	229,074.64	8,182.95
AUD	315,742.50	GBP	150,000.00	3-Feb-16	HSBC London	229,718.46	8,217.73
AUD	315,761.55	GBP	150,000.00	3-Feb-16	HSBC London	229,732.32	8,231.57
SEK	1,497,100.50	NOK	1,500,000.00	21-Jan-16	Deutsche Bank AG	177,580.07	8,263.11
USD	210,238.62	BRL	800,000.00	5-Jan-16	HSBC London	210,238.62	8,361.52
USD	557,981.44	MXN	9,500,000.00	11-Jan-16	Royal Bank Of Scotland	557,981.44	8,375.09
USD	325,291.58	NOK	2,806,000.00	1-Feb-16	Deutsche Bank AG	325,291.58	8,387.57
USD	329,979.56	NOK	2,847,000.00	1-Feb-16	Deutsche Bank AG	329,979.56	8,445.07
JPY	97,206,670.00	AUD	1,100,000.00	12-Jan-16	HSBC London	808,069.33	8,475.00
EUR	2,200,000.00	HUF	693,530,560.80	25-Jan-16	Deutsche Bank AG	2,389,860.00	8,573.27
INR	65,300,000.00	USD	975,281.91	19-Jan-16	Deutsche Bank AG	987,074.80	8,593.19
SEK	1,499,941.50	NOK	1,500,000.00	21-Jan-16	Deutsche Bank AG	177,917.06	8,600.38
AUD	316,308.45	GBP	150,000.00	3-Feb-16	HSBC London	230,130.21	8,628.74
SEK	14,751,928.10	EUR	1,603,000.00	29-Jan-16	Deutsche Bank AG	1,749,814.70	8,703.14
PLN	3,656,000.00	USD	916,800.60	15-Jan-16	HSBC London	925,816.19	8,704.83
TRY	4,857,000.00	USD	1,644,441.71	22-Jan-16	Deutsche Bank AG	1,664,013.06	8,769.38
JPY	132,220,200.00	AUD	1,500,000.00	12-Jan-16	HSBC London	1,099,133.30	8,774.95
USD	789,870.00	MXN	13,500,000.00	11-Jan-16	Royal Bank Of Scotland	789,870.00	8,848.03
USD	587,459.09	MXN	10,000,000.00	11-Jan-16	Royal Bank Of Scotland	587,459.09	8,926.18
JPY	36,512,540.00	GBP	200,000.00	12-Feb-16	Deutsche Bank AG	303,525.09	9,001.23
JPY	36,516,056.00	GBP	200,000.00	12-Feb-16	Deutsche Bank AG	303,554.32	9,030.48
PLN	4,332,000.00	USD	1,087,473.05	15-Jan-16	HSBC London	1,097,001.02	9,159.75
USD	135,018.95	ZAR	1,956,000.00	19-Jan-16	Deutsche Bank AG	135,018.95	9,260.88
AUD	317,317.05	GBP	150,000.00	3-Feb-16	HSBC London	230,864.02	9,361.23
AUD	418,875.80	GBP	200,000.00	3-Feb-16	HSBC London	304,753.09	9,421.57
JPY	36,572,228.00	GBP	200,000.00	12-Feb-16	Deutsche Bank AG	304,021.27	9,497.83
AUD	419,034.40	GBP	200,000.00	3-Feb-16	HSBC London	304,868.48	9,536.75
USD	614,113.60	MXN	10,473,000.00	10-Feb-16	Royal Bank Of Scotland	614,113.60	9,577.99
AUD	612,226.20	EUR	400,000.00	8-Feb-16	HSBC London	445,425.17	9,581.95
SEK	16,655,288.77	EUR	1,810,000.00	29-Jan-16	Deutsche Bank AG	1,975,583.73	9,637.40
SEK	15,456,679.24	EUR	1,679,000.00	29-Jan-16	Deutsche Bank AG	1,833,409.46	9,749.97
SEK	5,576,647.80	EUR	600,000.00	29-Jan-16	Deutsche Bank AG	661,479.66	9,785.60
EUR	1,600,000.00	RON	7,196,480.00	20-Jan-16	Royal Bank Of Scotland	1,738,080.00	9,842.64
SEK	16,666,480.88	EUR	1,811,000.00	29-Jan-16	Deutsche Bank AG	1,976,911.30	9,878.84
EUR	2,300,000.00	HUF	724,753,167.90	25-Jan-16	Deutsche Bank AG	2,498,490.00	9,999.43
TRY	5,976,000.00	USD	2,024,054.96	22-Jan-16	Deutsche Bank AG	2,047,383.58	10,037.99
SEK	1,987,932.00	NOK	2,000,000.00	21-Jan-16	Deutsche Bank AG	235,800.54	10,043.77
HUF	245,600,000.00	USD	833,739.00	22-Jan-16	Deutsche Bank AG	844,274.56	10,159.79
EUR	837,000.00	NOK	7,968,129.52	4-Feb-16	Deutsche Bank AG	909,233.10	10,168.04
HUF	238,800,000.00	USD	810,348.57	22-Jan-16	Deutsche Bank AG	820,898.88	10,184.95
HUF	238,800,000.00	USD	810,243.54	22-Jan-16	Deutsche Bank AG	820,898.88	10,289.98
SEK	17,127,856.80	EUR	1,861,000.00	29-Jan-16	Deutsche Bank AG	2,031,637.86	10,297.52
USD	614,903.20	MXN	10,473,000.00	10-Feb-16	Royal Bank Of Scotland	614,903.20	10,369.97
SEK	17,120,327.22	EUR	1,860,000.00	29-Jan-16	Deutsche Bank AG	2,030,744.73	10,490.57
EUR	2,500,000.00	CHF	2,706,527.50	27-Jan-16	HSBC London	2,715,750.00	10,504.50
JPY	184,239,580.00	EUR	1,400,000.00	3-Feb-16	Deutsche Bank AG	1,531,565.20	10,575.07
EUR	300,000.00	CAD	438,099.90	21-Jan-16	Deutsche Bank AG	325,890.00	10,664.90
USD	878,467.02	MXN	15,000,000.00	11-Jan-16	Royal Bank Of Scotland	878,467.02	10,665.49
JPY	200,000,000.00	USD	1,653,038.74	4-Feb-16	Deutsche Bank AG	1,662,580.00	10,831.26
AUD	1,467,000.00	USD	1,054,288.45	9-Feb-16	Royal Bank Of Scotland	1,067,315.85	10,860.64
EUR	600,000.00	CAD	890,733.60	21-Jan-16	Deutsche Bank AG	651,780.00	10,867.04

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
EUR	600,000.00	CAD	890,733.60	21-Jan-16	Deutsche Bank AG	651,780.00	10,867.04
USD	428,799.17	NOK	3,699,000.00	1-Feb-16	Deutsche Bank AG	428,799.17	11,041.52
SEK	17,126,747.94	EUR	1,860,000.00	29-Jan-16	Deutsche Bank AG	2,031,506.33	11,252.28
INR	48,750,000.00	USD	724,529.98	8-Jan-16	Deutsche Bank AG	736,905.00	11,253.77
TRY	5,976,000.00	USD	2,022,696.44	22-Jan-16	Deutsche Bank AG	2,047,383.58	11,396.51
USD	590,178.76	ZAR	9,000,000.00	19-Jan-16	Deutsche Bank AG	590,178.76	11,428.61
USD	982,558.32	MXN	16,823,000.00	10-Feb-16	Royal Bank Of Scotland	982,558.32	11,468.29
JPY	280,000,000.00	USD	2,317,934.52	4-Feb-16	Deutsche Bank AG	2,327,612.00	11,483.48
USD	763,682.14	MXN	13,000,000.00	11-Jan-16	Royal Bank Of Scotland	763,682.14	11,589.35
USD	6,250,273.37	EUR	5,738,734.09	29-Jan-16	Deutsche Bank AG	6,250,273.37	11,675.44
USD	1,567,403.09	EUR	1,431,019.75	29-Jan-16	Deutsche Bank AG	1,567,403.09	11,730.00
USD	1,488,173.94	PEN	5,065,000.00	1-Feb-16	Royal Bank Of Scotland	1,488,173.94	11,812.55
USD	463,037.71	NOK	3,995,000.00	1-Feb-16	Deutsche Bank AG	463,037.71	11,850.39
JPY	115,205,350.00	AUD	1,300,000.00	12-Jan-16	HSBC London	957,690.55	12,717.81
INR	138,210,000.00	USD	2,069,631.63	19-Jan-16	Deutsche Bank AG	2,089,182.36	12,778.44
USD	1,100,236.00	EUR	1,000,000.00	10-Feb-16	Deutsche Bank AG	1,100,236.00	12,784.61
EUR	325,000.00	CAD	472,885.40	21-Jan-16	Deutsche Bank AG	353,047.50	12,793.89
USD	1,068,382.81	MXN	18,286,000.00	10-Feb-16	Royal Bank Of Scotland	1,068,382.81	12,843.77
EUR	326,000.00	CAD	474,292.31	21-Jan-16	Deutsche Bank AG	354,133.80	12,867.89
EUR	325,000.00	CAD	472,741.75	21-Jan-16	Deutsche Bank AG	353,047.50	12,897.30
USD	1,114,812.41	ILS	4,286,000.00	20-Jan-16	HSBC London	1,114,812.41	12,980.84
PLN	5,912,000.00	USD	1,483,443.50	15-Jan-16	HSBC London	1,497,107.58	13,161.56
USD	1,298,716.14	ILS	5,000,000.00	20-Jan-16	HSBC London	1,298,716.14	13,332.20
NZD	1,000,000.00	USD	669,620.00	4-Feb-16	Royal Bank Of Scotland	684,600.00	13,345.00
USD	964,561.99	ILS	3,700,000.00	20-Jan-16	HSBC London	964,561.99	13,376.83
EUR	560,674.13	USD	596,047.06	29-Jan-16	Deutsche Bank AG	609,060.31	13,462.91
USD	1,115,065.38	ILS	4,285,000.00	20-Jan-16	HSBC London	1,115,065.38	13,490.73
AUD	526,216.00	GBP	250,000.00	3-Feb-16	HSBC London	382,848.45	13,680.61
USD	910,544.09	MXN	15,500,000.00	11-Jan-16	Royal Bank Of Scotland	910,544.09	13,818.07
SEK	9,941,915.84	EUR	1,073,000.00	29-Jan-16	Deutsche Bank AG	1,179,270.29	13,823.60
USD	206,952.64	ZAR	3,000,000.00	19-Jan-16	Deutsche Bank AG	206,952.64	14,071.70
INR	61,100,000.00	USD	907,976.37	8-Jan-16	Deutsche Bank AG	923,587.60	14,205.93
AUD	527,271.00	GBP	250,000.00	3-Feb-16	HSBC London	383,616.02	14,446.78
USD	729,508.26	MXN	12,359,000.00	11-Jan-16	Royal Bank Of Scotland	729,508.26	14,502.20
SEK	22,172,546.14	EUR	2,408,000.00	29-Jan-16	Deutsche Bank AG	2,630,018.73	14,550.03
EUR	2,600,000.00	HUF	818,253,373.60	25-Jan-16	Deutsche Bank AG	2,824,380.00	14,854.11
USD	207,735.52	ZAR	3,000,000.00	19-Jan-16	Deutsche Bank AG	207,735.52	14,857.32
SEK	22,175,204.58	EUR	2,408,000.00	29-Jan-16	Deutsche Bank AG	2,630,334.07	14,865.41
JPY	93,295,236.00	EUR	700,000.00	3-Feb-16	Deutsche Bank AG	775,553.97	15,057.81
USD	910,072.67	GBP	607,000.00	9-Feb-16	HSBC London	910,072.67	15,330.79
USD	915,112.11	ILS	3,500,000.00	20-Jan-16	HSBC London	915,112.11	15,341.57
USD	469,631.78	BRL	1,800,000.00	5-Jan-16	HSBC London	469,631.78	15,402.88
USD	1,273,121.03	ILS	4,891,000.00	20-Jan-16	HSBC London	1,273,121.03	15,757.65
JPY	89,338,600.00	AUD	1,000,000.00	12-Jan-16	HSBC London	742,662.85	15,765.99
SEK	10,866,304.65	EUR	1,172,000.00	29-Jan-16	Deutsche Bank AG	1,288,917.59	15,941.45
USD	240,999.78	ZAR	3,500,000.00	19-Jan-16	Deutsche Bank AG	240,999.78	15,970.46
USD	626,043.41	RUB	45,000,000.00	1-Feb-16	HSBC London	626,043.41	16,090.89
USD	13,433,107.68	TWD	442,500,000.00	21-Jan-16	Deutsche Bank AG	13,433,107.68	16,130.35
SEK	12,292,773.31	EUR	1,327,000.00	29-Jan-16	Deutsche Bank AG	1,458,119.60	16,788.94
USD	1,974,204.00	EUR	1,800,000.00	10-Feb-16	Deutsche Bank AG	1,974,204.00	16,798.00
USD	2,176,289.11	PEN	7,407,000.00	1-Feb-16	Royal Bank Of Scotland	2,176,289.11	17,274.53
USD	1,953,131.08	EUR	1,780,679.40	29-Jan-16	Deutsche Bank AG	1,953,131.08	17,338.14
USD	2,085,256.50	PEN	7,093,000.00	1-Feb-16	Royal Bank Of Scotland	2,085,256.50	17,774.45
USD	658,521.48	MYR	2,765,000.00	7-Jan-16	Deutsche Bank AG	658,521.48	17,821.49
EUR	2,500,000.00	NOK	23,909,662.50	4-Feb-16	Deutsche Bank AG	2,715,750.00	17,943.85
USD	1,560,642.36	ILS	5,999,000.00	20-Jan-16	HSBC London	1,560,642.36	18,437.98
CHF	1,379,816.31	USD	1,361,540.35	29-Jan-16	Deutsche Bank AG	1,378,437.87	18,695.42
EUR	689,410.09	USD	730,578.21	29-Jan-16	Deutsche Bank AG	748,906.18	18,880.88
PLN	4,370,157.00	EUR	1,000,000.00	26-Jan-16	HSBC London	1,106,663.60	18,967.69
USD	1,151,371.93	GBP	768,000.00	9-Feb-16	HSBC London	1,151,371.93	19,309.73
EUR	1,000,000.00	NOK	9,456,123.00	4-Feb-16	Deutsche Bank AG	1,086,300.00	19,349.91
USD	6,135,401.97	CLP	4,350,000,000.00	1-Feb-16	HSBC London	6,135,401.97	19,370.61
USD	2,696,469.75	SGD	3,800,000.00	19-Jan-16	Deutsche Bank AG	2,696,469.75	19,698.51
JPY	211,478,080.00	EUR	1,600,000.00	3-Feb-16	Deutsche Bank AG	1,757,996.13	19,720.83
JPY	205,825,633.00	USD	1,691,968.78	22-Jan-16	Deutsche Bank AG	1,711,007.90	19,903.59
SEK	19,398,726.90	EUR	2,100,000.00	29-Jan-16	Deutsche Bank AG	2,300,999.39	20,068.34
USD	1,562,648.53	ILS	6,000,000.00	20-Jan-16	HSBC London	1,562,648.53	20,186.56
USD	1,200,936.10	GBP	801,000.00	9-Feb-16	HSBC London	1,200,936.10	20,230.59
AUD	1,525,741.00	EUR	1,000,000.00	8-Feb-16	HSBC London	1,110,052.86	20,455.24
JPY	224,727,590.00	EUR	1,700,000.00	3-Feb-16	Deutsche Bank AG	1,868,137.98	21,220.45
AUD	3,497,767.02	EUR	2,316,000.00	8-Feb-16	HSBC London	2,544,800.40	21,369.77
USD	1,094,337.16	NOK	9,500,000.00	1-Feb-16	Deutsche Bank AG	1,094,337.16	21,423.87

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
AUD	5,700,000.00	USD	4,117,035.90	9-Feb-16	Royal Bank Of Scotland	4,147,035.00	21,580.20
SEK	3,988,888.00	NOK	4,000,000.00	21-Jan-16	Deutsche Bank AG	473,145.94	21,633.70
USD	1,014,593.29	CAD	1,379,000.00	8-Feb-16	Deutsche Bank AG	1,014,593.29	21,769.18
USD	1,015,740.07	CAD	1,380,000.00	8-Feb-16	Deutsche Bank AG	1,015,740.07	22,195.97
USD	1,342,989.49	GBP	896,000.00	9-Feb-16	HSBC London	1,342,989.49	22,250.27
USD	2,486,390.13	EUR	2,266,918.42	22-Jan-16	Royal Bank Of Scotland	2,486,390.13	22,448.09
SEK	16,671,817.80	EUR	1,800,000.00	29-Jan-16	Deutsche Bank AG	1,977,544.34	22,461.27
USD	1,016,016.77	CAD	1,380,000.00	8-Feb-16	Deutsche Bank AG	1,016,016.77	22,472.64
USD	1,016,797.93	CAD	1,381,000.00	8-Feb-16	Deutsche Bank AG	1,016,797.93	22,533.83
AUD	2,987,000.00	USD	2,146,004.18	9-Feb-16	Royal Bank Of Scotland	2,173,191.85	22,775.87
USD	1,016,810.01	CAD	1,380,000.00	8-Feb-16	Deutsche Bank AG	1,016,810.01	23,265.80
EUR	1,500,000.00	GBP	1,090,566.00	10-Feb-16	Royal Bank Of Scotland	1,629,450.00	23,619.69
JPY	240,000,000.00	USD	1,972,889.21	4-Feb-16	Deutsche Bank AG	1,995,096.00	23,754.79
USD	1,435,919.57	GBP	958,000.00	9-Feb-16	HSBC London	1,435,919.57	23,789.91
USD	2,086,726.56	EUR	1,897,000.00	10-Feb-16	Deutsche Bank AG	2,086,726.56	23,831.71
AUD	1,830,169.20	EUR	1,200,000.00	8-Feb-16	HSBC London	1,331,539.60	24,024.00
AUD	1,830,439.20	EUR	1,200,000.00	8-Feb-16	HSBC London	1,331,736.04	24,219.86
EUR	1,700,000.00	GBP	1,237,562.60	10-Feb-16	Royal Bank Of Scotland	1,846,710.00	24,428.73
USD	1,719,168.15	NOK	15,000,000.00	1-Feb-16	Deutsche Bank AG	1,719,168.15	25,091.59
EUR	1,300,000.00	NOK	12,292,959.90	4-Feb-16	Deutsche Bank AG	1,412,190.00	25,154.88
USD	455,229.55	ZAR	6,685,000.00	19-Jan-16	Deutsche Bank AG	455,229.55	25,405.78
USD	1,518,671.57	GBP	1,013,000.00	9-Feb-16	HSBC London	1,518,671.57	25,469.73
JPY	450,000,000.00	USD	3,718,169.37	4-Feb-16	Deutsche Bank AG	3,740,805.00	25,538.13
USD	455,377.44	ZAR	6,685,000.00	19-Jan-16	Deutsche Bank AG	455,377.44	25,554.18
USD	1,663,354.30	NOK	14,500,000.00	1-Feb-16	Deutsche Bank AG	1,663,354.30	25,747.46
JPY	251,437,450.00	EUR	1,900,000.00	3-Feb-16	Deutsche Bank AG	2,090,174.38	25,972.18
USD	1,452,977.39	MXN	24,641,000.00	11-Jan-16	Royal Bank Of Scotland	1,452,977.39	27,418.76
SEK	20,376,917.00	EUR	2,200,000.00	29-Jan-16	Deutsche Bank AG	2,417,028.39	27,482.41
USD	2,314,435.62	EUR	2,103,000.00	10-Feb-16	Deutsche Bank AG	2,314,435.62	27,524.67
AUD	4,319,000.00	USD	3,108,238.32	9-Feb-16	Royal Bank Of Scotland	3,142,288.45	27,670.97
USD	2,091,549.60	GBP	1,400,000.00	9-Feb-16	HSBC London	2,091,549.60	27,895.21
NZD	2,700,000.00	USD	1,816,028.10	4-Feb-16	Royal Bank Of Scotland	1,848,420.00	27,977.40
JPY	162,890,730.00	GBP	900,000.00	12-Feb-16	Deutsche Bank AG	1,354,094.35	28,727.02
AUD	3,892,906.80	EUR	2,573,000.00	8-Feb-16	HSBC London	2,832,284.34	28,820.58
USD	1,220,363.69	CAD	1,655,000.00	8-Feb-16	Deutsche Bank AG	1,220,363.69	28,830.52
AUD	3,862,000.00	USD	2,777,040.62	22-Jan-16	Royal Bank Of Scotland	2,809,798.10	29,664.02
EUR	2,100,000.00	GBP	1,528,884.00	10-Feb-16	Royal Bank Of Scotland	2,281,230.00	29,984.76
JPY	180,783,500.00	GBP	1,000,000.00	12-Feb-16	Deutsche Bank AG	1,502,835.16	30,203.34
USD	2,099,764.42	BRL	8,200,000.00	5-Jan-16	HSBC London	2,099,764.42	30,436.23
USD	1,013,952.95	MXN	17,000,000.00	11-Jan-16	Royal Bank Of Scotland	1,013,952.95	30,459.15
SEK	20,851,808.16	EUR	2,249,000.00	29-Jan-16	Deutsche Bank AG	2,473,358.08	30,590.72
JPY	143,779,040.00	AUD	1,600,000.00	12-Jan-16	HSBC London	1,195,220.78	32,191.93
AUD	4,319,000.00	USD	3,103,506.85	9-Feb-16	Royal Bank Of Scotland	3,142,288.45	32,402.44
USD	2,012,815.88	GBP	1,343,000.00	9-Feb-16	HSBC London	2,012,815.88	33,181.10
JPY	350,000,000.00	USD	2,878,360.72	4-Feb-16	Deutsche Bank AG	2,909,515.00	33,411.78
JPY	190,062,243.00	GBP	1,050,000.00	12-Feb-16	Deutsche Bank AG	1,579,968.42	33,706.69
USD	2,016,405.17	GBP	1,345,000.00	9-Feb-16	HSBC London	2,016,405.17	33,822.26
USD	1,314,382.03	NOK	11,338,000.00	1-Feb-16	Deutsche Bank AG	1,314,382.03	33,891.05
USD	1,825,464.64	MXN	30,958,000.00	11-Jan-16	Royal Bank Of Scotland	1,825,464.64	34,447.88
USD	2,017,045.66	GBP	1,345,000.00	9-Feb-16	HSBC London	2,017,045.66	34,462.69
JPY	480,000,000.00	USD	3,958,681.26	4-Feb-16	Deutsche Bank AG	3,990,192.00	34,606.74
AUD	4,304,000.00	USD	3,085,520.38	9-Mar-16	Royal Bank Of Scotland	3,131,375.20	34,939.88
AUD	4,189,000.00	USD	3,006,541.65	9-Feb-16	Royal Bank Of Scotland	3,047,706.95	34,978.15
EUR	2,554,000.00	NOK	24,277,723.81	4-Feb-16	Deutsche Bank AG	2,774,410.20	35,095.80
JPY	199,112,826.00	GBP	1,100,000.00	12-Feb-16	Deutsche Bank AG	1,655,205.01	35,311.77
JPY	181,427,900.00	GBP	1,000,000.00	12-Feb-16	Deutsche Bank AG	1,508,191.99	35,564.69
USD	614,292.62	ZAR	9,000,000.00	19-Jan-16	Deutsche Bank AG	614,292.62	35,626.83
USD	2,154,330.28	GBP	1,437,000.00	9-Feb-16	HSBC London	2,154,330.28	36,135.75
AUD	4,319,000.00	USD	3,099,573.54	9-Feb-16	Royal Bank Of Scotland	3,142,288.45	36,335.75
AUD	5,700,000.00	USD	4,102,090.50	9-Feb-16	Royal Bank Of Scotland	4,147,035.00	36,525.60
AUD	4,594,000.00	USD	3,294,049.60	9-Mar-16	Royal Bank Of Scotland	3,342,364.70	36,664.72
USD	2,155,014.58	GBP	1,437,000.00	9-Feb-16	HSBC London	2,155,014.58	36,819.98
NZD	3,200,000.00	USD	2,148,464.00	4-Feb-16	Royal Bank Of Scotland	2,190,720.00	37,024.00
AUD	1,472,160.90	GBP	700,000.00	3-Feb-16	HSBC London	1,071,070.66	37,402.32
USD	2,309,054.06	BRL	9,000,000.00	5-Jan-16	HSBC London	2,309,054.06	37,847.25
USD	1,764,318.14	CAD	2,398,000.00	8-Feb-16	Deutsche Bank AG	1,764,318.14	37,855.33
AUD	4,602,000.00	USD	3,298,511.11	9-Mar-16	Royal Bank Of Scotland	3,348,185.10	38,003.32
SEK	16,803,172.80	EUR	1,800,000.00	29-Jan-16	Deutsche Bank AG	1,993,125.14	38,044.09
AUD	5,700,000.00	USD	4,100,323.50	9-Feb-16	Royal Bank Of Scotland	4,147,035.00	38,292.60
USD	689,946.35	ZAR	10,130,000.00	19-Jan-16	Deutsche Bank AG	689,946.35	38,620.70
USD	1,767,976.56	CAD	2,402,000.00	8-Feb-16	Deutsche Bank AG	1,767,976.56	38,633.85
EUR	2,554,000.00	NOK	24,244,325.15	4-Feb-16	Deutsche Bank AG	2,774,410.20	38,869.09

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
AUD	5,700,000.00	USD	4,099,736.40	9-Feb-16	Royal Bank Of Scotland	4,147,035.00	38,879.70
USD	2,284,980.74	BRL	8,900,000.00	5-Jan-16	HSBC London	2,284,980.74	39,012.09
USD	1,766,985.68	CAD	2,400,000.00	8-Feb-16	Deutsche Bank AG	1,766,985.68	39,082.84
USD	1,767,063.74	CAD	2,400,000.00	8-Feb-16	Deutsche Bank AG	1,767,063.74	39,160.90
USD	1,545,859.99	NOK	13,338,000.00	1-Feb-16	Deutsche Bank AG	1,545,859.99	39,492.89
USD	1,545,975.89	NOK	13,339,000.00	1-Feb-16	Deutsche Bank AG	1,545,975.89	39,495.85
USD	3,437,376.14	ILS	13,217,000.00	20-Jan-16	HSBC London	3,437,376.14	39,590.94
AUD	5,600,000.00	USD	4,026,030.40	9-Feb-16	Royal Bank Of Scotland	4,074,280.00	39,978.40
USD	1,768,365.23	CAD	2,400,000.00	8-Feb-16	Deutsche Bank AG	1,768,365.23	40,462.27
NZD	3,300,000.00	USD	2,210,990.10	4-Feb-16	Royal Bank Of Scotland	2,259,180.00	42,794.40
JPY	620,000,000.00	USD	5,114,773.03	4-Feb-16	Deutsche Bank AG	5,153,998.00	43,223.97
SEK	20,512,714.20	EUR	2,200,000.00	29-Jan-16	Deutsche Bank AG	2,433,136.11	43,592.23
USD	719,313.91	ZAR	10,500,000.00	19-Jan-16	Deutsche Bank AG	719,313.91	44,213.06
EUR	1,100,000.00	CAD	1,598,986.40	21-Jan-16	Deutsche Bank AG	1,194,930.00	44,417.35
SEK	17,773,436.00	EUR	1,900,000.00	29-Jan-16	Deutsche Bank AG	2,108,213.88	44,517.79
EUR	2,555,000.00	NOK	24,202,380.58	4-Feb-16	Deutsche Bank AG	2,775,496.50	44,695.53
JPY	271,175,250.00	GBP	1,500,000.00	12-Feb-16	Deutsche Bank AG	2,254,252.74	45,305.00
USD	2,071,417.63	MXN	35,000,000.00	11-Jan-16	Royal Bank Of Scotland	2,071,417.63	46,564.62
NZD	3,500,000.00	USD	2,347,422.00	11-Jan-16	Royal Bank Of Scotland	2,396,100.00	46,900.00
JPY	360,000,000.00	USD	2,947,533.17	4-Feb-16	Deutsche Bank AG	2,992,644.00	47,432.83
EUR	1,742,768.53	USD	1,846,837.95	29-Jan-16	Deutsche Bank AG	1,893,169.45	47,729.20
USD	2,422,564.78	MXN	41,042,000.00	11-Jan-16	Royal Bank Of Scotland	2,422,564.78	48,159.17
USD	2,410,795.07	CAD	3,280,000.00	8-Feb-16	Deutsche Bank AG	2,410,795.07	49,328.24
NZD	2,400,000.00	USD	1,587,068.88	4-Feb-16	Royal Bank Of Scotland	1,643,040.00	52,047.12
AUD	2,507,322.24	GBP	1,200,000.00	3-Feb-16	HSBC London	1,824,202.30	52,221.00
USD	792,480.67	ZAR	11,500,000.00	19-Jan-16	Deutsche Bank AG	792,480.67	53,100.80
USD	2,165,005.06	MXN	36,500,000.00	11-Jan-16	Royal Bank Of Scotland	2,165,005.06	53,376.47
USD	825,242.80	ZAR	12,000,000.00	19-Jan-16	Deutsche Bank AG	825,242.80	53,710.06
USD	4,733,360.24	EUR	4,303,000.00	10-Feb-16	Deutsche Bank AG	4,733,360.24	54,057.89
USD	2,415,756.74	CAD	3,280,000.00	8-Feb-16	Deutsche Bank AG	2,415,756.74	54,289.45
USD	2,417,190.94	CAD	3,280,000.00	8-Feb-16	Deutsche Bank AG	2,417,190.94	55,723.52
USD	2,421,104.47	CAD	3,280,000.00	8-Feb-16	Deutsche Bank AG	2,421,104.47	59,636.68
USD	2,654,455.65	CAD	3,601,000.03	22-Jan-16	Royal Bank Of Scotland	2,654,455.65	61,999.09
JPY	282,050,400.00	GBP	1,550,000.00	12-Feb-16	Deutsche Bank AG	2,344,656.77	62,090.34
USD	5,246,274.18	EUR	4,767,000.00	10-Feb-16	Deutsche Bank AG	5,246,274.18	62,391.87
USD	9,237,563.51	EUR	8,439,807.58	22-Jan-16	Citibank London	9,237,563.51	64,241.67
JPY	255,807,352.00	GBP	1,400,000.00	12-Feb-16	Deutsche Bank AG	2,126,500.94	64,835.40
USD	4,144,073.14	MXN	70,500,000.00	11-Jan-16	Royal Bank Of Scotland	4,144,073.14	65,418.11
USD	3,618,599.60	CAD	4,920,000.00	8-Feb-16	Deutsche Bank AG	3,618,599.60	76,399.13
USD	3,188,771.74	CAD	4,320,000.00	8-Feb-16	Deutsche Bank AG	3,188,771.74	78,545.87
JPY	452,474,250.00	GBP	2,500,000.00	12-Feb-16	Deutsche Bank AG	3,761,373.19	79,797.26
USD	3,554,463.96	CAD	4,825,000.00	8-Feb-16	Deutsche Bank AG	3,554,463.96	80,659.10
JPY	950,000,000.00	USD	7,821,593.89	4-Feb-16	Deutsche Bank AG	7,897,255.00	81,788.61
JPY	426,355,565.00	GBP	2,350,000.00	12-Feb-16	Deutsche Bank AG	3,544,251.18	83,577.03
USD	2,881,631.81	GBP	1,896,000.00	9-Feb-16	HSBC London	2,881,631.81	86,849.59
USD	2,893,902.17	GBP	1,904,000.00	9-Feb-16	HSBC London	2,893,902.17	87,327.60
USD	7,467,076.15	ILS	28,690,000.00	20-Jan-16	HSBC London	7,467,076.15	91,538.64
USD	5,416,669.02	MXN	92,000,000.00	11-Jan-16	Royal Bank Of Scotland	5,416,669.02	94,175.84
USD	4,820,899.19	CAD	6,560,000.00	8-Feb-16	Deutsche Bank AG	4,820,899.19	97,965.59
USD	8,286,539.10	EUR	7,530,000.00	10-Feb-16	Deutsche Bank AG	8,286,539.10	98,028.27
JPY	534,614,400.00	EUR	4,000,000.00	3-Feb-16	Deutsche Bank AG	4,444,196.05	98,502.34
USD	4,824,379.52	GBP	3,200,000.00	9-Feb-16	HSBC London	4,824,379.52	107,451.13
USD	3,945,525.41	GBP	2,596,000.00	9-Feb-16	HSBC London	3,945,525.41	118,914.31
USD	3,957,836.79	GBP	2,604,000.00	9-Feb-16	HSBC London	3,957,836.79	119,433.34
USD	8,887,200.91	BRL	35,100,000.00	2-Feb-16	HSBC London	8,887,200.91	120,420.01
USD	6,105,855.33	GBP	4,050,000.00	9-Feb-16	HSBC London	6,105,855.33	135,992.83
AUD	7,521,966.72	GBP	3,600,000.00	3-Feb-16	HSBC London	5,472,606.89	156,663.00
CHF	13,328,557.46	USD	13,152,017.92	29-Jan-16	Deutsche Bank AG	13,315,242.23	180,591.42
USD	3,381,394.67	ZAR	50,000,000.00	26-Feb-16	Deutsche Bank AG	3,381,394.67	191,617.17
CHF	19,904,726.97	USD	19,641,084.69	29-Jan-16	Deutsche Bank AG	19,884,842.15	269,693.32
EUR	51,575,498.31	USD	55,030,025.19	29-Jan-16	Deutsche Bank AG	56,026,463.81	1,037,802.17
EUR	130,362,645.57	USD	139,094,335.57	29-Jan-16	Deutsche Bank AG	141,612,941.88	2,623,157.15
Unrealised profit on forward foreign exchange contracts							16,100,060.25

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

Man AHL Trend Alternative

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
GBP	4,450,000.00	JPY	820,561,755.00	12-Feb-16	Deutsche Bank AG	6,558,855.00	(267,923.26)
USD	15,562,775.10	PHP	742,500,000.00	19-Jan-16	Deutsche Bank AG	15,562,775.10	(243,882.80)
CAD	5,603,743.48	USD	4,208,278.37	29-Jan-16	Deutsche Bank AG	4,034,084.50	(173,919.29)
USD	9,163,080.58	INR	617,500,000.00	19-Jan-16	Deutsche Bank AG	9,163,080.58	(141,249.80)
MXN	51,500,000.00	USD	3,111,199.71	11-Jan-16	Royal Bank Of Scotland	2,981,850.00	(131,718.71)
GBP	3,663,352.19	USD	5,525,507.38	29-Jan-16	Deutsche Bank AG	5,399,414.79	(125,631.00)
MXN	55,000,000.00	USD	3,304,783.01	11-Jan-16	Royal Bank Of Scotland	3,184,500.00	(122,813.01)
BRL	9,100,000.00	USD	2,418,604.65	5-Jan-16	HSBC London	2,300,161.50	(122,101.35)
BRL	35,100,000.00	USD	8,976,982.10	5-Jan-16	HSBC London	8,872,051.50	(119,040.80)
BRL	8,500,000.00	USD	2,249,748.56	5-Jan-16	HSBC London	2,148,502.50	(104,663.06)
USD	5,205,516.64	JPY	637,400,000.00	4-Feb-16	Deutsche Bank AG	5,205,516.64	(97,161.67)
BRL	19,200,000.00	USD	4,934,210.53	5-Jan-16	HSBC London	4,853,088.00	(88,840.93)
MXN	37,000,000.00	USD	2,228,781.40	11-Jan-16	Royal Bank Of Scotland	2,142,300.00	(88,183.40)
USD	4,636,953.04	JPY	567,800,000.00	4-Feb-16	Deutsche Bank AG	4,636,953.04	(86,706.61)
CNH	33,000,000.00	USD	5,084,589.07	29-Jan-16	HSBC London	5,023,623.00	(86,046.07)
BRL	6,600,000.00	USD	1,750,895.34	5-Jan-16	HSBC London	1,668,249.00	(85,299.54)
GBP	3,394,413.57	EUR	4,672,000.00	10-Feb-16	Royal Bank Of Scotland	5,003,026.16	(76,937.07)
GBP	3,366,310.00	EUR	4,633,000.00	10-Feb-16	Royal Bank Of Scotland	4,961,604.31	(75,953.74)
GBP	3,318,624.59	EUR	4,568,000.00	10-Feb-16	Royal Bank Of Scotland	4,891,320.78	(75,560.76)
MXN	28,500,000.00	USD	1,716,388.54	11-Jan-16	Royal Bank Of Scotland	1,650,150.00	(67,549.54)
USD	12,858,472.21	KRW	15,200,000,000.00	21-Jan-16	Deutsche Bank AG	12,858,472.21	(67,043.53)
EUR	6,176,422.47	USD	6,777,017.79	22-Jan-16	Deutsche Bank AG	6,709,447.73	(63,820.97)
AUD	3,143,000.00	JPY	282,506,041.00	12-Jan-16	HSBC London	2,286,689.65	(63,764.74)
SGD	9,335,680.47	USD	6,637,054.22	29-Jan-16	Deutsche Bank AG	6,580,674.48	(63,101.42)
AUD	3,111,000.00	JPY	279,620,413.00	12-Jan-16	HSBC London	2,263,408.05	(63,037.93)
AUD	3,143,000.00	JPY	282,414,894.00	12-Jan-16	HSBC London	2,286,689.65	(63,007.04)
USD	3,235,120.53	JPY	396,300,000.00	4-Feb-16	Deutsche Bank AG	3,235,120.53	(61,789.94)
HUF	1,647,839,700.00	EUR	5,265,000.00	25-Jan-16	Deutsche Bank AG	5,664,613.75	(61,367.03)
USD	3,215,754.42	JPY	393,800,000.00	4-Feb-16	Deutsche Bank AG	3,215,754.42	(60,358.78)
USD	8,359,015.49	KRW	9,900,000,000.00	21-Jan-16	Deutsche Bank AG	8,359,015.49	(59,623.59)
USD	2,126,412.80	NZD	3,200,000.00	4-Feb-16	Royal Bank Of Scotland	2,126,412.80	(59,216.63)
EUR	2,300,000.00	JPY	307,580,035.00	3-Feb-16	Deutsche Bank AG	2,498,490.00	(58,113.16)
USD	3,082,863.28	JPY	377,500,000.00	4-Feb-16	Deutsche Bank AG	3,082,863.28	(57,646.62)
AUD	2,703,000.00	JPY	242,927,260.00	12-Jan-16	HSBC London	1,966,567.65	(54,590.91)
USD	1,859,480.00	NZD	2,800,000.00	4-Feb-16	Royal Bank Of Scotland	1,859,480.00	(52,948.46)
CZK	27,307,000.00	USD	1,150,326.39	11-Jan-16	Royal Bank Of Scotland	1,097,768.71	(52,257.31)
USD	2,766,900.10	JPY	338,800,000.00	4-Feb-16	Deutsche Bank AG	2,766,900.10	(51,655.60)
USD	2,459,701.59	JPY	301,600,000.00	9-Mar-16	Deutsche Bank AG	2,459,701.59	(51,521.97)
USD	2,029,389.01	JPY	250,000,000.00	4-Feb-16	Deutsche Bank AG	2,029,389.01	(50,409.38)
USD	2,198,109.95	JPY	270,000,000.00	9-Mar-16	Deutsche Bank AG	2,198,109.95	(49,994.94)
EUR	2,000,000.00	JPY	267,348,400.00	3-Feb-16	Deutsche Bank AG	2,172,600.00	(49,597.99)
USD	2,199,942.15	JPY	270,000,000.00	9-Mar-16	Deutsche Bank AG	2,199,942.15	(48,165.76)
USD	2,203,886.10	AUD	3,100,000.00	9-Feb-16	Royal Bank Of Scotland	2,203,886.10	(47,035.69)
USD	2,201,551.20	JPY	270,000,000.00	9-Mar-16	Deutsche Bank AG	2,201,551.20	(46,559.36)
USD	3,366,304.50	AUD	4,700,000.00	9-Feb-16	Royal Bank Of Scotland	3,366,304.50	(46,332.66)
USD	2,202,089.86	JPY	270,000,000.00	9-Mar-16	Deutsche Bank AG	2,202,089.86	(46,021.59)
EUR	1,600,000.00	JPY	214,468,640.00	3-Feb-16	Deutsche Bank AG	1,738,080.00	(44,582.33)
AUD	2,121,000.00	JPY	190,644,388.00	12-Jan-16	HSBC London	1,543,133.55	(43,030.55)
AUD	2,122,000.00	JPY	190,672,734.00	12-Jan-16	HSBC London	1,543,861.10	(42,539.27)
AUD	2,098,000.00	JPY	188,570,758.00	12-Jan-16	HSBC London	1,526,399.90	(42,511.61)
AUD	2,059,000.00	JPY	185,048,919.00	12-Jan-16	HSBC London	1,498,025.45	(41,584.42)
USD	1,701,945.60	AUD	2,400,000.00	9-Feb-16	Royal Bank Of Scotland	1,701,945.60	(40,712.25)
USD	1,920,032.10	AUD	2,700,000.00	9-Feb-16	Royal Bank Of Scotland	1,920,032.10	(40,447.11)
USD	2,137,847.91	JPY	261,800,000.00	4-Feb-16	Deutsche Bank AG	2,137,847.91	(40,126.78)
GBP	700,000.00	JPY	128,786,537.00	12-Feb-16	Deutsche Bank AG	1,031,730.00	(39,729.56)
USD	1,882,199.43	JPY	230,800,000.00	9-Mar-16	Deutsche Bank AG	1,882,199.43	(39,519.24)
USD	1,865,164.97	JPY	228,700,000.00	9-Mar-16	Deutsche Bank AG	1,865,164.97	(39,068.54)
USD	1,967,815.97	JPY	241,100,000.00	4-Feb-16	Deutsche Bank AG	1,967,815.97	(37,949.87)
CHF	3,875,868.00	EUR	3,600,000.00	27-Jan-16	HSBC London	3,871,996.01	(36,655.76)
EUR	2,200,000.00	SEK	20,451,725.80	29-Jan-16	Deutsche Bank AG	2,389,860.00	(36,352.36)
EUR	2,400,000.00	SEK	22,280,976.00	29-Jan-16	Deutsche Bank AG	2,607,120.00	(36,098.93)
USD	1,906,843.16	JPY	233,500,000.00	4-Feb-16	Deutsche Bank AG	1,906,843.16	(35,697.36)
EUR	2,400,000.00	SEK	22,275,326.40	29-Jan-16	Deutsche Bank AG	2,607,120.00	(35,428.80)
USD	1,839,972.23	JPY	225,300,000.00	4-Feb-16	Deutsche Bank AG	1,839,972.23	(34,350.67)
USD	3,791,706.84	KRW	4,499,428,918.00	22-Jan-16	Royal Bank Of Scotland	3,791,706.84	(34,304.33)
USD	1,781,482.50	AUD	2,500,000.00	9-Feb-16	Royal Bank Of Scotland	1,781,482.50	(33,768.56)
EUR	1,600,000.00	JPY	213,131,520.00	3-Feb-16	Deutsche Bank AG	1,738,080.00	(33,466.99)
EUR	2,500,000.00	SEK	23,170,862.50	29-Jan-16	Deutsche Bank AG	2,715,750.00	(33,037.82)
USD	2,798,753.10	AUD	3,900,000.00	9-Feb-16	Royal Bank Of Scotland	2,798,753.10	(32,998.59)
CHF	3,553,492.80	EUR	3,300,000.00	27-Jan-16	HSBC London	3,549,942.86	(32,987.60)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
USD	1,719,137.36	JPY	210,600,000.00	4-Feb-16	Deutsche Bank AG	1,719,137.36	(32,892.23)
USD	1,720,623.64	JPY	210,700,000.00	4-Feb-16	Deutsche Bank AG	1,720,623.64	(32,238.39)
EUR	2,500,000.00	SEK	23,163,947.50	29-Jan-16	Deutsche Bank AG	2,715,750.00	(32,217.59)
USD	2,872,168.00	AUD	4,000,000.00	9-Feb-16	Royal Bank Of Scotland	2,872,168.00	(32,189.35)
EUR	2,700,000.00	JPY	356,697,486.00	3-Feb-16	Deutsche Bank AG	2,933,010.00	(31,853.12)
CAD	2,512,465.01	USD	1,840,498.87	22-Jan-16	Deutsche Bank AG	1,808,700.95	(31,709.99)
USD	1,185,899.62	NZD	1,782,000.00	4-Feb-16	Royal Bank Of Scotland	1,185,899.62	(31,218.57)
USD	1,426,328.77	JPY	174,900,000.00	9-Mar-16	Deutsche Bank AG	1,426,328.77	(29,947.64)
EUR	2,300,000.00	USD	2,530,703.80	10-Feb-16	Deutsche Bank AG	2,498,490.00	(29,596.40)
USD	2,658,120.70	AUD	3,700,000.00	9-Feb-16	Royal Bank Of Scotland	2,658,120.70	(28,407.07)
MYR	7,340,000.00	USD	1,728,685.82	7-Jan-16	Deutsche Bank AG	1,709,559.40	(27,640.82)
GBP	940,695.60	EUR	1,300,000.00	10-Feb-16	Royal Bank Of Scotland	1,386,491.24	(27,020.56)
EUR	2,500,000.00	SEK	23,119,385.00	29-Jan-16	Deutsche Bank AG	2,715,750.00	(26,931.76)
MXN	25,500,000.00	USD	1,502,094.10	11-Jan-16	Royal Bank Of Scotland	1,476,450.00	(26,817.10)
USD	1,229,812.81	JPY	150,900,000.00	9-Mar-16	Deutsche Bank AG	1,229,812.81	(26,630.19)
RON	6,674,322.00	EUR	1,500,000.00	20-Jan-16	Royal Bank Of Scotland	1,603,519.21	(26,605.25)
EUR	1,800,000.00	SEK	16,703,960.40	29-Jan-16	Deutsche Bank AG	1,955,340.00	(26,270.98)
USD	1,229,704.37	JPY	150,800,000.00	9-Mar-16	Deutsche Bank AG	1,229,704.37	(25,907.17)
CAD	1,021,104.00	EUR	700,000.00	21-Jan-16	Deutsche Bank AG	735,083.58	(25,685.05)
EUR	2,000,000.00	SEK	18,529,156.00	29-Jan-16	Deutsche Bank AG	2,172,600.00	(25,536.60)
EUR	2,200,000.00	USD	2,417,470.00	10-Feb-16	Deutsche Bank AG	2,389,860.00	(25,106.40)
USD	1,355,108.50	AUD	1,900,000.00	9-Feb-16	Royal Bank Of Scotland	1,355,108.50	(24,479.90)
MYR	6,160,000.00	USD	1,451,324.10	7-Jan-16	Deutsche Bank AG	1,434,725.60	(24,744.10)
USD	1,268,234.44	JPY	155,300,000.00	4-Feb-16	Deutsche Bank AG	1,268,234.44	(23,742.19)
RUB	60,000,000.00	USD	836,645.05	1-Feb-16	HSBC London	821,520.00	(23,165.05)
GBP	943,348.90	EUR	1,300,000.00	10-Feb-16	Royal Bank Of Scotland	1,390,401.94	(23,113.60)
USD	999,732.97	JPY	122,800,000.00	9-Mar-16	Deutsche Bank AG	999,732.97	(22,738.43)
EUR	1,800,000.00	JPY	237,927,960.00	3-Feb-16	Deutsche Bank AG	1,955,340.00	(22,313.06)
EUR	1,600,000.00	JPY	211,778,848.00	3-Feb-16	Deutsche Bank AG	1,738,080.00	(22,222.36)
USD	1,064,395.52	JPY	130,500,000.00	9-Mar-16	Deutsche Bank AG	1,064,395.52	(22,191.76)
USD	878,135.95	NZD	1,318,000.00	4-Feb-16	Royal Bank Of Scotland	878,135.95	(22,064.62)
USD	1,001,381.07	JPY	122,900,000.00	9-Mar-16	Deutsche Bank AG	1,001,381.07	(21,924.34)
USD	1,143,642.66	JPY	140,100,000.00	4-Feb-16	Deutsche Bank AG	1,143,642.66	(21,881.30)
EUR	1,500,000.00	JPY	198,627,885.00	3-Feb-16	Deutsche Bank AG	1,629,450.00	(21,541.85)
USD	1,143,271.52	JPY	140,000,000.00	4-Feb-16	Deutsche Bank AG	1,143,271.52	(21,420.86)
USD	1,887,942.39	JPY	229,564,544.00	22-Jan-16	Royal Bank Of Scotland	1,887,942.39	(21,358.08)
EUR	1,300,000.00	SEK	12,082,679.70	29-Jan-16	Deutsche Bank AG	1,412,190.00	(21,192.59)
USD	1,001,298.10	JPY	122,800,000.00	9-Mar-16	Deutsche Bank AG	1,001,298.10	(21,175.88)
USD	1,001,543.09	JPY	122,800,000.00	9-Mar-16	Deutsche Bank AG	1,001,543.09	(20,931.30)
EUR	1,700,000.00	JPY	224,652,110.00	3-Feb-16	Deutsche Bank AG	1,846,710.00	(20,594.38)
USD	940,468.51	JPY	115,400,000.00	9-Mar-16	Deutsche Bank AG	940,468.51	(20,389.79)
USD	2,669,849.66	MXN	46,500,000.00	11-Jan-16	Royal Bank Of Scotland	2,669,849.66	(20,377.53)
USD	931,528.20	JPY	114,300,000.00	9-Mar-16	Deutsche Bank AG	931,528.20	(20,171.18)
USD	4,095,523.77	MYR	17,750,000.00	19-Jan-16	Deutsche Bank AG	4,095,523.77	(20,117.25)
GBP	724,107.00	EUR	1,000,000.00	10-Feb-16	Royal Bank Of Scotland	1,067,261.31	(20,056.16)
EUR	2,300,000.00	JPY	302,988,954.00	3-Feb-16	Deutsche Bank AG	2,498,490.00	(19,947.97)
HUF	523,219,628.80	EUR	1,672,000.00	25-Jan-16	Deutsche Bank AG	1,798,619.80	(19,773.01)
HUF	522,907,533.90	EUR	1,671,000.00	25-Jan-16	Deutsche Bank AG	1,797,546.94	(19,758.32)
HUF	515,018,586.00	EUR	1,646,000.00	25-Jan-16	Deutsche Bank AG	1,770,427.89	(19,688.21)
USD	932,063.73	JPY	114,300,000.00	9-Mar-16	Deutsche Bank AG	932,063.73	(19,636.52)
HUF	515,035,210.60	EUR	1,646,000.00	25-Jan-16	Deutsche Bank AG	1,770,485.04	(19,631.12)
USD	2,060,653.54	JPY	250,000,000.00	4-Feb-16	Deutsche Bank AG	2,060,653.54	(19,169.09)
USD	420,521.45	COP	1,400,000,000.00	1-Feb-16	HSBC London	420,521.45	(19,139.31)
BRL	1,300,000.00	USD	347,056.30	5-Jan-16	HSBC London	328,594.50	(18,984.40)
EUR	1,400,000.00	JPY	185,250,100.00	3-Feb-16	Deutsche Bank AG	1,520,820.00	(18,975.79)
HUF	487,233,411.30	EUR	1,557,000.00	25-Jan-16	Deutsche Bank AG	1,674,913.57	(18,410.35)
ZAR	7,444,000.00	USD	496,945.33	19-Jan-16	Deutsche Bank AG	480,398.54	(18,221.69)
BRL	3,500,000.00	USD	901,109.65	5-Jan-16	HSBC London	884,677.50	(17,839.15)
USD	1,982,049.36	INR	132,500,000.00	8-Jan-16	Deutsche Bank AG	1,982,049.36	(17,800.22)
GBP	799,668.10	EUR	1,100,000.00	10-Feb-16	Royal Bank Of Scotland	1,178,630.81	(17,422.84)
USD	1,144,654.40	AUD	1,600,000.00	9-Feb-16	Royal Bank Of Scotland	1,144,654.40	(17,097.11)
EUR	1,200,000.00	SEK	11,132,190.00	29-Jan-16	Deutsche Bank AG	1,303,560.00	(17,065.19)
USD	807,472.46	JPY	99,000,000.00	9-Mar-16	Deutsche Bank AG	807,472.46	(16,835.14)
EUR	1,300,000.00	USD	1,430,397.80	10-Feb-16	Deutsche Bank AG	1,412,190.00	(16,728.40)
USD	2,174,114.09	JPY	263,300,000.00	4-Feb-16	Deutsche Bank AG	2,174,114.09	(16,358.07)
EUR	1,367,000.00	SEK	12,655,035.31	29-Jan-16	Deutsche Bank AG	1,484,972.10	(16,310.47)
CNH	5,000,000.00	USD	773,395.20	29-Jan-16	HSBC London	761,155.00	(16,040.20)
USD	1,218,599.10	AUD	1,700,000.00	9-Feb-16	Royal Bank Of Scotland	1,218,599.10	(15,756.99)
USD	1,146,206.40	AUD	1,600,000.00	9-Feb-16	Royal Bank Of Scotland	1,146,206.40	(15,541.95)
USD	854,868.39	EUR	800,619.23	29-Jan-16	Deutsche Bank AG	854,868.39	(15,474.95)
EUR	2,100,000.00	PLN	9,080,943.90	26-Jan-16	HSBC London	2,281,230.00	(15,474.48)
USD	713,093.54	JPY	87,500,000.00	9-Mar-16	Deutsche Bank AG	713,093.54	(15,460.19)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
EUR	2,500,000.00	GBP	1,854,770.00	10-Feb-16	Royal Bank Of Scotland	2,715,750.00	(15,403.98)
BRL	1,500,000.00	USD	393,591.28	5-Jan-16	HSBC London	379,147.50	(15,046.78)
MXN	5,500,000.00	USD	333,230.33	11-Jan-16	Royal Bank Of Scotland	318,450.00	(15,033.33)
ZAR	2,500,000.00	USD	175,807.61	19-Jan-16	Deutsche Bank AG	161,337.50	(15,032.61)
USD	2,037,398.27	JPY	246,700,000.00	4-Feb-16	Deutsche Bank AG	2,037,398.27	(14,973.76)
EUR	2,200,000.00	PLN	9,507,949.00	26-Jan-16	HSBC London	2,389,860.00	(14,838.64)
USD	1,219,603.80	AUD	1,700,000.00	9-Feb-16	Royal Bank Of Scotland	1,219,603.80	(14,750.25)
BRL	1,123,000.00	USD	298,144.50	5-Jan-16	HSBC London	283,855.10	(14,740.85)
PLN	7,673,202.00	EUR	1,800,000.00	26-Jan-16	HSBC London	1,943,100.29	(14,690.68)
USD	1,292,292.00	AUD	1,800,000.00	9-Feb-16	Royal Bank Of Scotland	1,292,292.00	(14,669.18)
USD	3,249,446.90	THB	117,500,000.00	14-Jan-16	Deutsche Bank AG	3,249,446.90	(14,590.85)
GBP	950,000.00	JPY	170,033,280.00	12-Feb-16	Deutsche Bank AG	1,400,205.00	(14,445.31)
USD	2,249,550.09	INR	150,000,000.00	8-Jan-16	Deutsche Bank AG	2,249,550.09	(14,421.85)
USD	2,820,473.74	MXN	49,000,000.00	11-Jan-16	Royal Bank Of Scotland	2,820,473.74	(14,383.69)
USD	1,074,823.50	AUD	1,500,000.00	9-Feb-16	Royal Bank Of Scotland	1,074,823.50	(14,315.06)
USD	1,075,042.50	AUD	1,500,000.00	9-Feb-16	Royal Bank Of Scotland	1,075,042.50	(14,095.61)
CZK	7,347,000.00	USD	309,511.70	11-Jan-16	Royal Bank Of Scotland	295,356.75	(14,074.14)
EUR	1,700,000.00	PLN	7,356,292.70	26-Jan-16	HSBC London	1,846,710.00	(13,806.39)
EUR	1,200,000.00	USD	1,318,620.00	10-Feb-16	Deutsche Bank AG	1,303,560.00	(13,694.40)
CAD	283,149.40	EUR	200,000.00	21-Jan-16	Deutsche Bank AG	203,836.70	(13,522.74)
CAD	283,166.00	EUR	200,000.00	21-Jan-16	Deutsche Bank AG	203,848.65	(13,510.80)
MXN	5,000,000.00	USD	302,765.80	11-Jan-16	Royal Bank Of Scotland	289,500.00	(13,495.80)
MXN	5,500,000.00	USD	331,568.34	11-Jan-16	Royal Bank Of Scotland	318,450.00	(13,371.34)
BRL	1,000,000.00	USD	265,683.28	5-Jan-16	HSBC London	252,765.00	(13,320.28)
USD	489,221.83	COP	1,600,000,000.00	1-Feb-16	HSBC London	489,221.83	(13,220.14)
CNH	5,000,000.00	USD	770,558.50	29-Jan-16	HSBC London	761,155.00	(13,203.50)
EUR	1,100,000.00	USD	1,209,297.10	10-Feb-16	Deutsche Bank AG	1,194,930.00	(13,115.30)
EUR	1,100,000.00	USD	1,209,105.70	10-Feb-16	Deutsche Bank AG	1,194,930.00	(12,923.90)
BRL	1,200,000.00	USD	315,749.59	5-Jan-16	HSBC London	303,318.00	(12,913.99)
MXN	5,500,000.00	USD	331,110.84	11-Jan-16	Royal Bank Of Scotland	318,450.00	(12,913.84)
CNH	4,000,000.00	USD	618,764.02	29-Jan-16	HSBC London	608,924.00	(12,880.02)
BRL	887,000.00	USD	236,658.29	5-Jan-16	HSBC London	224,202.56	(12,812.31)
CZK	7,346,000.00	USD	308,156.59	11-Jan-16	Royal Bank Of Scotland	295,316.55	(12,759.24)
USD	1,366,810.60	AUD	1,900,000.00	9-Feb-16	Royal Bank Of Scotland	1,366,810.60	(12,754.00)
GBP	250,000.00	JPY	45,810,665.00	12-Feb-16	Deutsche Bank AG	368,475.00	(12,655.18)
USD	945,378.15	PHP	45,000,000.00	19-Jan-16	Deutsche Bank AG	945,378.15	(12,604.90)
BRL	923,000.00	USD	245,433.03	5-Jan-16	HSBC London	233,302.10	(12,501.98)
HUF	343,439,654.90	EUR	1,097,000.00	25-Jan-16	Deutsche Bank AG	1,180,608.16	(12,440.85)
EUR	1,000,000.00	USD	1,099,805.40	10-Feb-16	Deutsche Bank AG	1,086,300.00	(12,367.40)
BRL	1,600,000.00	USD	411,962.36	2-Feb-16	HSBC London	404,424.00	(12,272.76)
BRL	964,000.00	USD	255,494.19	5-Jan-16	HSBC London	243,665.46	(12,216.26)
ZAR	2,000,000.00	USD	140,799.39	19-Jan-16	Deutsche Bank AG	129,070.00	(12,179.39)
ZAR	2,000,000.00	USD	140,792.51	19-Jan-16	Deutsche Bank AG	129,070.00	(12,172.51)
BRL	2,600,000.00	USD	661,644.95	2-Feb-16	HSBC London	657,189.00	(12,149.35)
BRL	853,000.00	USD	227,262.43	5-Jan-16	HSBC London	215,608.55	(11,996.79)
GBP	200,000.00	JPY	36,869,640.00	12-Feb-16	Deutsche Bank AG	294,780.00	(11,962.19)
USD	1,077,406.50	AUD	1,500,000.00	9-Feb-16	Royal Bank Of Scotland	1,077,406.50	(11,726.80)
EUR	1,600,000.00	PLN	6,918,363.20	26-Jan-16	HSBC London	1,738,080.00	(11,675.82)
ZAR	2,000,000.00	USD	140,200.38	19-Jan-16	Deutsche Bank AG	129,070.00	(11,580.38)
EUR	1,700,000.00	PLN	7,346,675.80	26-Jan-16	HSBC London	1,846,710.00	(11,371.08)
EUR	900,000.00	SEK	8,335,998.00	29-Jan-16	Deutsche Bank AG	977,670.00	(11,239.74)
CNH	3,500,000.00	USD	541,376.64	29-Jan-16	HSBC London	532,808.50	(11,228.14)
CNH	3,500,000.00	USD	541,334.78	29-Jan-16	HSBC London	532,808.50	(11,186.28)
BRL	761,000.00	USD	203,151.65	5-Jan-16	HSBC London	192,354.17	(11,103.41)
HUF	240,090,259.00	EUR	769,000.00	25-Jan-16	Deutsche Bank AG	825,334.27	(10,993.69)
USD	860,324.40	AUD	1,200,000.00	9-Feb-16	Royal Bank Of Scotland	860,324.40	(10,985.50)
HUF	240,105,639.00	EUR	769,000.00	25-Jan-16	Deutsche Bank AG	825,387.14	(10,940.88)
BRL	739,000.00	USD	197,238.13	5-Jan-16	HSBC London	186,793.34	(10,741.87)
PLN	3,830,011.20	EUR	900,000.00	2-Mar-16	HSBC London	969,881.40	(10,535.25)
PLN	3,830,423.40	EUR	900,000.00	2-Mar-16	HSBC London	969,985.78	(10,431.16)
CZK	7,200,000.00	USD	299,934.89	11-Jan-16	Royal Bank Of Scotland	289,447.20	(10,408.49)
PLN	3,830,538.60	EUR	900,000.00	2-Mar-16	HSBC London	970,014.95	(10,402.07)
CZK	7,200,000.00	USD	299,894.16	11-Jan-16	Royal Bank Of Scotland	289,447.20	(10,367.76)
BRL	803,000.00	USD	213,004.13	5-Jan-16	HSBC London	202,970.30	(10,356.64)
CZK	7,200,000.00	USD	299,760.69	11-Jan-16	Royal Bank Of Scotland	289,447.20	(10,234.29)
CZK	7,200,000.00	USD	299,653.03	11-Jan-16	Royal Bank Of Scotland	289,447.20	(10,126.63)
CZK	7,200,000.00	USD	299,653.03	11-Jan-16	Royal Bank Of Scotland	289,447.20	(10,126.63)
GBP	200,000.00	AUD	419,702.40	3-Feb-16	HSBC London	294,780.00	(10,040.04)
ILS	2,243,000.00	USD	586,478.83	20-Jan-16	HSBC London	576,451.00	(9,857.36)
USD	1,059,834.68	JPY	128,614,118.00	22-Jan-16	Deutsche Bank AG	1,059,834.68	(9,856.82)
GBP	200,000.00	AUD	419,236.80	3-Feb-16	HSBC London	294,780.00	(9,701.30)
ILS	2,244,000.00	USD	586,576.19	20-Jan-16	HSBC London	576,708.00	(9,697.65)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
ZAR	1,500,000.00	USD	106,099.90	19-Jan-16	Deutsche Bank AG	96,802.50	(9,634.90)
GBP	200,000.00	AUD	419,117.00	3-Feb-16	HSBC London	294,780.00	(9,614.14)
ZAR	1,500,000.00	USD	105,953.62	19-Jan-16	Deutsche Bank AG	96,802.50	(9,488.62)
USD	178,984.26	COP	600,000,000.00	1-Feb-16	HSBC London	178,984.26	(9,445.73)
EUR	1,300,000.00	PLN	5,620,526.60	26-Jan-16	HSBC London	1,412,190.00	(9,323.65)
EUR	1,600,000.00	PLN	6,909,059.20	26-Jan-16	HSBC London	1,738,080.00	(9,319.75)
USD	2,074,115.04	THB	75,000,000.00	14-Jan-16	Deutsche Bank AG	2,074,115.04	(9,313.31)
USD	179,124.80	COP	600,000,000.00	1-Feb-16	HSBC London	179,124.80	(9,304.74)
EUR	900,000.00	USD	987,993.00	10-Feb-16	Deutsche Bank AG	977,670.00	(9,298.80)
GBP	900,000.00	JPY	160,554,600.00	12-Feb-16	Deutsche Bank AG	1,326,510.00	(9,282.85)
ZAR	1,500,000.00	USD	105,602.61	19-Jan-16	Deutsche Bank AG	96,802.50	(9,137.61)
GBP	1,550,000.00	USD	2,293,804.70	9-Feb-16	HSBC London	2,284,545.00	(9,047.35)
GBP	150,000.00	JPY	27,652,545.00	12-Feb-16	Deutsche Bank AG	221,085.00	(8,974.26)
MXN	3,500,000.00	USD	211,385.93	11-Jan-16	Royal Bank Of Scotland	202,650.00	(8,896.93)
GBP	200,000.00	JPY	36,500,768.00	12-Feb-16	Deutsche Bank AG	294,780.00	(8,895.79)
GBP	700,000.00	JPY	125,076,064.00	12-Feb-16	Deutsche Bank AG	1,031,730.00	(8,884.77)
RON	2,175,251.95	EUR	489,000.00	20-Jan-16	Royal Bank Of Scotland	522,608.63	(8,811.88)
USD	605,907.90	NZD	900,000.00	4-Feb-16	Royal Bank Of Scotland	605,907.90	(8,781.57)
CHF	1,295,413.20	EUR	1,200,000.00	27-Jan-16	HSBC London	1,294,119.08	(8,763.03)
USD	1,787,666.28	SEK	15,126,000.00	10-Feb-16	Deutsche Bank AG	1,787,666.28	(8,686.93)
HUF	240,448,128.00	EUR	768,000.00	25-Jan-16	Deutsche Bank AG	826,564.48	(8,678.61)
GBP	150,000.00	JPY	27,615,624.00	12-Feb-16	Deutsche Bank AG	221,085.00	(8,667.34)
GBP	150,000.00	JPY	27,615,555.00	12-Feb-16	Deutsche Bank AG	221,085.00	(8,666.76)
BRL	1,800,000.00	USD	458,061.89	2-Feb-16	HSBC London	454,977.00	(8,411.09)
GBP	200,000.00	USD	303,145.20	9-Feb-16	HSBC London	294,780.00	(8,337.80)
USD	490,870.22	JPY	60,000,000.00	4-Feb-16	Deutsche Bank AG	490,870.22	(8,284.35)
EUR	300,000.00	JPY	40,196,850.00	3-Feb-16	Deutsche Bank AG	325,890.00	(8,226.01)
PLN	2,974,216.00	EUR	700,000.00	26-Jan-16	HSBC London	753,166.67	(8,193.35)
GBP	150,000.00	JPY	27,558,086.00	12-Feb-16	Deutsche Bank AG	221,085.00	(8,189.03)
GBP	150,000.00	JPY	27,557,612.00	12-Feb-16	Deutsche Bank AG	221,085.00	(8,185.09)
ZAR	1,500,000.00	USD	104,648.38	19-Jan-16	Deutsche Bank AG	96,802.50	(8,183.38)
MXN	3,000,000.00	USD	181,717.00	11-Jan-16	Royal Bank Of Scotland	173,700.00	(8,155.00)
GBP	150,000.00	JPY	27,544,995.00	12-Feb-16	Deutsche Bank AG	221,085.00	(8,080.21)
USD	372,946.02	EUR	350,453.89	29-Jan-16	Deutsche Bank AG	372,946.02	(8,027.18)
PLN	2,974,918.10	EUR	700,000.00	26-Jan-16	HSBC London	753,344.46	(8,015.79)
USD	467,041.63	SEK	4,000,000.00	10-Feb-16	Deutsche Bank AG	467,041.63	(7,988.67)
GBP	200,000.00	AUD	416,872.20	3-Feb-16	HSBC London	294,780.00	(7,980.93)
USD	434,610.51	TRY	1,300,000.00	22-Jan-16	Deutsche Bank AG	434,610.51	(7,931.08)
USD	3,096,675.33	CAD	4,312,300.00	29-Jan-16	Deutsche Bank AG	3,096,675.33	(7,921.39)
EUR	400,000.00	SEK	3,729,536.00	29-Jan-16	Deutsche Bank AG	434,520.00	(7,919.09)
GBP	200,000.00	AUD	416,603.20	3-Feb-16	HSBC London	294,780.00	(7,785.22)
GBP	150,000.00	JPY	27,508,410.00	12-Feb-16	Deutsche Bank AG	221,085.00	(7,776.08)
ZAR	4,365,000.00	USD	288,410.46	19-Jan-16	Deutsche Bank AG	281,695.28	(7,697.31)
CAD	800,000.00	USD	583,595.28	8-Feb-16	Deutsche Bank AG	575,912.80	(7,628.88)
MXN	3,000,000.00	USD	181,174.22	11-Jan-16	Royal Bank Of Scotland	173,700.00	(7,612.22)
MXN	3,000,000.00	USD	181,166.14	11-Jan-16	Royal Bank Of Scotland	173,700.00	(7,604.14)
USD	355,465.50	AUD	500,000.00	9-Feb-16	Royal Bank Of Scotland	355,465.50	(7,586.40)
USD	596,169.61	INR	40,000,000.00	8-Jan-16	Deutsche Bank AG	596,169.61	(7,561.90)
BRL	550,000.00	USD	146,355.61	5-Jan-16	HSBC London	139,020.75	(7,555.96)
BRL	550,000.00	USD	146,326.41	5-Jan-16	HSBC London	139,020.75	(7,526.76)
MXN	3,000,000.00	USD	181,077.49	11-Jan-16	Royal Bank Of Scotland	173,700.00	(7,515.49)
GBP	150,000.00	AUD	314,693.13	3-Feb-16	HSBC London	221,085.00	(7,469.16)
GBP	150,000.00	AUD	314,673.84	3-Feb-16	HSBC London	221,085.00	(7,455.12)
PLN	3,428,319.51	EUR	805,000.00	26-Jan-16	HSBC London	868,160.21	(7,406.36)
CLP	750,000,000.00	USD	1,061,871.73	1-Feb-16	HSBC London	1,058,250.00	(7,371.73)
AUD	1,988,000.00	NZD	2,124,780.36	10-Feb-16	HSBC London	1,446,369.40	(7,339.79)
BRL	538,000.00	USD	143,093.48	5-Jan-16	HSBC London	135,987.57	(7,322.19)
BRL	1,100,000.00	USD	282,101.92	2-Feb-16	HSBC London	278,041.50	(7,315.32)
HUF	200,360,256.00	EUR	640,000.00	25-Jan-16	Deutsche Bank AG	688,758.42	(7,277.45)
GBP	150,000.00	AUD	314,385.75	3-Feb-16	HSBC London	221,085.00	(7,245.52)
BRL	539,000.00	USD	143,264.19	5-Jan-16	HSBC London	136,240.34	(7,240.53)
EUR	600,000.00	SEK	5,555,182.80	29-Jan-16	Deutsche Bank AG	651,780.00	(7,238.23)
PLN	2,548,493.40	EUR	600,000.00	26-Jan-16	HSBC London	645,360.08	(7,233.95)
BRL	538,000.00	USD	143,000.29	5-Jan-16	HSBC London	135,987.57	(7,229.00)
BRL	498,000.00	USD	132,898.17	5-Jan-16	HSBC London	125,876.97	(7,221.40)
AUD	1,988,000.00	NZD	2,124,581.56	10-Feb-16	HSBC London	1,446,369.40	(7,203.69)
CAD	291,950.60	EUR	200,000.00	21-Jan-16	Deutsche Bank AG	210,172.61	(7,189.93)
CAD	291,972.40	EUR	200,000.00	21-Jan-16	Deutsche Bank AG	210,188.30	(7,174.24)
GBP	150,000.00	AUD	314,284.35	3-Feb-16	HSBC London	221,085.00	(7,171.75)
GBP	150,000.00	AUD	314,277.90	3-Feb-16	HSBC London	221,085.00	(7,167.06)
RON	1,779,537.60	EUR	400,000.00	20-Jan-16	Royal Bank Of Scotland	427,537.47	(7,162.36)
BRL	539,000.00	USD	143,170.96	5-Jan-16	HSBC London	136,240.34	(7,147.30)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
PLN	2,548,971.00	EUR	600,000.00	26-Jan-16	HSBC London	645,481.02	(7,113.17)
USD	864,220.80	AUD	1,200,000.00	9-Feb-16	Royal Bank Of Scotland	864,220.80	(7,081.18)
GBP	750,000.00	JPY	133,704,600.00	12-Feb-16	Deutsche Bank AG	1,105,425.00	(6,980.07)
BRL	900,000.00	USD	234,101.88	5-Jan-16	HSBC London	227,488.50	(6,975.18)
EUR	400,000.00	SEK	3,721,521.60	29-Jan-16	Deutsche Bank AG	434,520.00	(6,968.45)
CAD	141,323.80	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,737.73	(6,941.90)
GBP	825,000.00	USD	1,223,008.05	9-Feb-16	HSBC London	1,215,967.50	(6,927.52)
USD	197,982.66	NZD	300,000.00	4-Feb-16	Royal Bank Of Scotland	197,982.66	(6,923.37)
CAD	141,349.80	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,756.45	(6,923.20)
GBP	150,000.00	AUD	313,902.15	3-Feb-16	HSBC London	221,085.00	(6,893.68)
USD	1,624,282.50	EUR	1,500,000.00	10-Feb-16	Deutsche Bank AG	1,624,282.50	(6,867.31)
CAD	141,436.10	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,818.58	(6,861.10)
CAD	141,443.00	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,823.54	(6,856.14)
CAD	141,452.20	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,830.17	(6,849.51)
CAD	141,461.91	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,837.16	(6,842.53)
CAD	141,487.50	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,855.58	(6,824.11)
CAD	141,490.00	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,857.38	(6,822.31)
AUD	300,000.00	JPY	27,046,980.00	12-Jan-16	HSBC London	218,265.00	(6,765.69)
AUD	300,000.00	JPY	27,041,010.00	12-Jan-16	HSBC London	218,265.00	(6,716.06)
CAD	141,651.10	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,973.35	(6,706.40)
CAD	141,662.93	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,981.87	(6,697.89)
GBP	150,000.00	AUD	313,574.85	3-Feb-16	HSBC London	221,085.00	(6,655.55)
CAD	292,749.00	EUR	200,000.00	21-Jan-16	Deutsche Bank AG	210,747.37	(6,615.45)
CAD	141,797.50	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	102,078.74	(6,601.05)
USD	468,442.05	SEK	4,000,000.00	10-Feb-16	Deutsche Bank AG	468,442.05	(6,589.95)
EUR	600,000.00	PLN	2,603,008.80	26-Jan-16	HSBC London	651,780.00	(6,561.95)
CAD	141,858.40	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	102,122.59	(6,557.23)
GBP	290,666.00	EUR	400,000.00	10-Feb-16	Royal Bank Of Scotland	428,412.62	(6,515.81)
GBP	150,000.00	JPY	27,355,125.00	12-Feb-16	Deutsche Bank AG	221,085.00	(6,501.84)
USD	435,439.46	CZK	10,990,000.00	11-Jan-16	Royal Bank Of Scotland	435,439.46	(6,488.64)
HUF	224,021,712.60	EUR	714,000.00	25-Jan-16	Deutsche Bank AG	770,097.04	(6,419.96)
GBP	216,979.44	EUR	300,000.00	10-Feb-16	Royal Bank Of Scotland	319,806.00	(6,388.89)
CAD	142,097.50	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	102,294.71	(6,385.20)
BRL	447,000.00	USD	119,125.03	5-Jan-16	HSBC London	112,985.96	(6,318.77)
EUR	500,000.00	PLN	2,172,461.00	26-Jan-16	HSBC London	543,150.00	(6,300.67)
EUR	1,098,051.44	USD	1,199,968.18	29-Jan-16	Deutsche Bank AG	1,192,813.28	(6,274.26)
GBP	150,000.00	USD	227,307.60	9-Feb-16	HSBC London	221,085.00	(6,202.05)
MXN	2,500,000.00	USD	150,823.74	11-Jan-16	Royal Bank Of Scotland	144,750.00	(6,188.74)
GBP	150,000.00	AUD	312,931.35	3-Feb-16	HSBC London	221,085.00	(6,187.38)
ZAR	1,000,000.00	USD	70,493.34	19-Jan-16	Deutsche Bank AG	64,535.00	(6,183.34)
EUR	614,242.68	USD	673,899.77	29-Jan-16	Deutsche Bank AG	667,251.82	(6,155.32)
GBP	700,000.00	JPY	124,742,118.00	12-Feb-16	Deutsche Bank AG	1,031,730.00	(6,108.71)
USD	3,737,612.68	JPY	450,000,000.00	4-Feb-16	Deutsche Bank AG	3,737,612.68	(6,090.10)
ZAR	6,500,000.00	USD	424,102.27	19-Jan-16	Deutsche Bank AG	419,477.50	(6,087.27)
GBP	100,000.00	JPY	18,447,300.00	12-Feb-16	Deutsche Bank AG	147,390.00	(6,084.84)
GBP	150,000.00	USD	227,184.90	9-Feb-16	HSBC London	221,085.00	(6,079.35)
GBP	100,000.00	JPY	18,446,480.00	12-Feb-16	Deutsche Bank AG	147,390.00	(6,078.03)
GBP	100,000.00	JPY	18,443,978.00	12-Feb-16	Deutsche Bank AG	147,390.00	(6,057.23)
GBP	100,000.00	JPY	18,443,370.00	12-Feb-16	Deutsche Bank AG	147,390.00	(6,052.17)
CAD	142,563.00	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	102,629.82	(6,050.25)
GBP	100,000.00	JPY	18,441,160.00	12-Feb-16	Deutsche Bank AG	147,390.00	(6,033.80)
GBP	100,000.00	JPY	18,440,810.00	12-Feb-16	Deutsche Bank AG	147,390.00	(6,030.89)
GBP	100,000.00	JPY	18,440,698.00	12-Feb-16	Deutsche Bank AG	147,390.00	(6,029.96)
CAD	142,591.30	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	102,650.19	(6,029.89)
EUR	300,000.00	USD	332,249.70	10-Feb-16	Deutsche Bank AG	325,890.00	(6,018.30)
NOK	6,685,898.10	EUR	700,000.00	4-Feb-16	Deutsche Bank AG	755,352.71	(6,011.79)
ZAR	1,000,000.00	USD	70,305.08	19-Jan-16	Deutsche Bank AG	64,535.00	(5,995.08)
EUR	300,000.00	JPY	39,928,440.00	3-Feb-16	Deutsche Bank AG	325,890.00	(5,994.75)
USD	284,449.20	AUD	400,000.00	9-Feb-16	Royal Bank Of Scotland	284,449.20	(5,992.17)
GBP	100,000.00	JPY	18,435,520.00	12-Feb-16	Deutsche Bank AG	147,390.00	(5,986.92)
GBP	100,000.00	JPY	18,435,320.00	12-Feb-16	Deutsche Bank AG	147,390.00	(5,985.25)
USD	986,980.85	SEK	8,361,000.00	10-Feb-16	Deutsche Bank AG	986,980.85	(5,964.27)
USD	411,932.83	PHP	19,630,000.00	19-Jan-16	Deutsche Bank AG	411,932.83	(5,959.86)
GBP	150,000.00	AUD	312,616.65	3-Feb-16	HSBC London	221,085.00	(5,958.42)
GBP	150,000.00	USD	226,982.40	9-Feb-16	HSBC London	221,085.00	(5,876.85)
SGD	1,700,000.00	USD	1,203,369.43	19-Jan-16	Deutsche Bank AG	1,198,321.50	(5,860.53)
GBP	200,000.00	JPY	36,133,556.00	12-Feb-16	Deutsche Bank AG	294,780.00	(5,843.20)
BRL	700,000.00	USD	182,437.05	5-Jan-16	HSBC London	176,935.50	(5,782.95)
BRL	1,200,000.00	USD	305,537.87	2-Feb-16	HSBC London	303,318.00	(5,770.67)
GBP	100,000.00	JPY	18,408,270.00	12-Feb-16	Deutsche Bank AG	147,390.00	(5,760.39)
USD	357,317.00	AUD	500,000.00	9-Feb-16	Royal Bank Of Scotland	357,317.00	(5,731.14)
PLN	1,698,128.00	EUR	400,000.00	2-Mar-16	HSBC London	430,020.35	(5,717.45)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
CZK	10,000,000.00	USD	408,546.97	10-Mar-16	Royal Bank Of Scotland	402,010.00	(5,716.97)
EUR	200,000.00	JPY	26,825,594.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,714.23)
EUR	300,000.00	AUD	457,100.94	8-Feb-16	HSBC London	325,890.00	(5,702.78)
USD	3,654,809.85	JPY	440,000,000.00	4-Feb-16	Deutsche Bank AG	3,654,809.85	(5,699.73)
EUR	200,000.00	JPY	26,823,280.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,694.99)
BRL	433,000.00	USD	114,954.73	5-Jan-16	HSBC London	109,447.25	(5,681.55)
EUR	400,000.00	SEK	3,710,602.40	29-Jan-16	Deutsche Bank AG	434,520.00	(5,673.26)
GBP	150,000.00	AUD	312,220.50	3-Feb-16	HSBC London	221,085.00	(5,670.20)
EUR	200,000.00	JPY	26,813,000.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,609.54)
EUR	200,000.00	JPY	26,812,600.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,606.21)
CHF	300,000.00	USD	305,734.04	1-Feb-16	Royal Bank Of Scotland	299,700.30	(5,603.54)
EUR	200,000.00	JPY	26,810,840.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,591.58)
EUR	200,000.00	JPY	26,808,580.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,572.79)
EUR	200,000.00	JPY	26,808,260.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,570.13)
PLN	1,698,734.80	EUR	400,000.00	2-Mar-16	HSBC London	430,174.01	(5,564.21)
EUR	200,000.00	JPY	26,802,152.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,519.36)
USD	356,794.24	CZK	9,010,000.00	11-Jan-16	Royal Bank Of Scotland	356,794.24	(5,514.37)
PLN	1,698,938.00	EUR	400,000.00	2-Mar-16	HSBC London	430,225.47	(5,512.91)
EUR	300,000.00	AUD	456,816.60	8-Feb-16	HSBC London	325,890.00	(5,495.91)
ILS	3,500,000.00	USD	905,225.48	20-Jan-16	HSBC London	899,500.00	(5,459.48)
GBP	100,000.00	JPY	18,370,788.00	12-Feb-16	Deutsche Bank AG	147,390.00	(5,448.81)
EUR	200,000.00	JPY	26,793,600.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,448.27)
EUR	200,000.00	JPY	26,793,240.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,445.27)
SGD	800,000.00	USD	568,969.81	19-Jan-16	Deutsche Bank AG	563,916.00	(5,436.21)
MXN	2,000,000.00	USD	121,130.99	11-Jan-16	Royal Bank Of Scotland	115,800.00	(5,422.99)
GBP	100,000.00	JPY	18,367,160.00	12-Feb-16	Deutsche Bank AG	147,390.00	(5,418.65)
USD	194,685.10	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	194,685.10	(5,394.16)
PLN	1,699,500.40	EUR	400,000.00	2-Mar-16	HSBC London	430,367.89	(5,370.90)
PLN	1,696,929.60	EUR	400,000.00	26-Jan-16	HSBC London	429,716.88	(5,345.16)
PLN	1,697,006.00	EUR	400,000.00	26-Jan-16	HSBC London	429,736.22	(5,325.84)
USD	4,071,163.78	JPY	490,000,000.00	4-Feb-16	Deutsche Bank AG	4,071,163.78	(5,313.60)
NOK	1,500,000.00	SEK	1,472,286.00	21-Jan-16	Deutsche Bank AG	169,465.50	(5,312.80)
AUD	230,000.00	JPY	20,750,577.00	12-Jan-16	HSBC London	167,336.50	(5,308.05)
EUR	544,145.00	USD	596,813.88	29-Jan-16	Deutsche Bank AG	591,104.71	(5,272.76)
USD	194,809.31	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	194,809.31	(5,270.13)
USD	194,812.15	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	194,812.15	(5,267.29)
AUD	229,000.00	JPY	20,655,044.00	12-Jan-16	HSBC London	166,608.95	(5,240.81)
GBP	100,000.00	JPY	18,343,150.00	12-Feb-16	Deutsche Bank AG	147,390.00	(5,219.05)
SGD	1,300,000.00	USD	920,927.73	19-Jan-16	Deutsche Bank AG	916,363.50	(5,185.63)
GBP	100,000.00	JPY	18,335,550.00	12-Feb-16	Deutsche Bank AG	147,390.00	(5,155.88)
GBP	237,739.79	EUR	327,000.00	10-Feb-16	Royal Bank Of Scotland	350,404.68	(5,149.49)
EUR	200,000.00	JPY	26,757,130.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,145.09)
EUR	318,000.00	SEK	2,955,212.48	29-Jan-16	Deutsche Bank AG	345,443.40	(5,136.96)
EUR	317,000.00	SEK	2,945,989.73	29-Jan-16	Deutsche Bank AG	344,357.10	(5,129.15)
BRL	700,000.00	USD	181,766.25	5-Jan-16	HSBC London	176,935.50	(5,112.15)
PLN	2,130,768.50	EUR	500,000.00	2-Mar-16	HSBC London	539,578.77	(5,099.29)
BRL	722,000.00	USD	185,449.65	2-Feb-16	HSBC London	182,496.33	(5,089.72)
EUR	200,000.00	JPY	26,746,090.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,053.32)
PLN	2,333,777.46	EUR	548,000.00	26-Jan-16	HSBC London	590,987.13	(5,050.72)
USD	587,570.91	SEK	4,990,000.00	10-Feb-16	Deutsche Bank AG	587,570.91	(5,035.38)
USD	195,044.69	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	195,044.69	(5,035.08)
GBP	100,000.00	AUD	209,853.50	3-Feb-16	HSBC London	147,390.00	(5,021.70)
ZAR	1,000,000.00	USD	69,317.29	19-Jan-16	Deutsche Bank AG	64,535.00	(5,007.29)
EUR	318,000.00	SEK	2,954,023.19	29-Jan-16	Deutsche Bank AG	345,443.40	(4,995.89)
GBP	100,000.00	AUD	209,814.60	3-Feb-16	HSBC London	147,390.00	(4,993.39)
GBP	566,000.00	USD	839,297.63	9-Feb-16	HSBC London	834,227.40	(4,992.69)
EUR	200,000.00	SEK	1,873,267.60	29-Jan-16	Deutsche Bank AG	217,260.00	(4,967.73)
GBP	100,000.00	AUD	209,777.90	3-Feb-16	HSBC London	147,390.00	(4,966.69)
USD	916,968.38	SEK	7,763,000.00	10-Feb-16	Deutsche Bank AG	916,968.38	(4,959.48)
USD	195,123.47	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	195,123.47	(4,956.41)
USD	120,669.22	COP	400,000,000.00	1-Feb-16	HSBC London	120,669.22	(4,946.48)
USD	916,984.82	SEK	7,763,000.00	10-Feb-16	Deutsche Bank AG	916,984.82	(4,943.06)
PLN	1,701,194.80	EUR	400,000.00	2-Mar-16	HSBC London	430,796.96	(4,943.02)
ZAR	1,000,000.00	USD	69,224.62	19-Jan-16	Deutsche Bank AG	64,535.00	(4,914.62)
EUR	2,200,000.00	CHF	2,395,905.60	27-Jan-16	HSBC London	2,389,860.00	(4,903.30)
PLN	2,330,094.74	EUR	547,000.00	26-Jan-16	HSBC London	590,054.55	(4,895.82)
EUR	200,000.00	AUD	306,230.80	8-Feb-16	HSBC London	217,260.00	(4,890.88)
EUR	250,000.00	SEK	2,330,317.25	29-Jan-16	Deutsche Bank AG	271,575.00	(4,873.19)
PLN	1,701,482.00	EUR	400,000.00	2-Mar-16	HSBC London	430,869.69	(4,870.50)
CNH	1,500,000.00	USD	232,072.41	29-Jan-16	HSBC London	228,346.50	(4,865.91)
EUR	200,000.00	JPY	26,723,280.00	3-Feb-16	Deutsche Bank AG	217,260.00	(4,863.70)
EUR	250,000.00	SEK	2,330,230.50	29-Jan-16	Deutsche Bank AG	271,575.00	(4,862.90)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
SEK	4,615,000.00	USD	552,925.18	10-Feb-16	Deutsche Bank AG	547,412.84	(4,847.78)
CHF	350,000.00	USD	354,986.14	1-Feb-16	Royal Bank Of Scotland	349,650.35	(4,833.89)
EUR	400,000.00	SEK	3,703,455.20	29-Jan-16	Deutsche Bank AG	434,520.00	(4,825.49)
PLN	1,698,995.60	EUR	400,000.00	26-Jan-16	HSBC London	430,240.05	(4,822.64)
GBP	100,000.00	AUD	209,570.90	3-Feb-16	HSBC London	147,390.00	(4,816.09)
CHF	300,000.00	USD	304,923.29	1-Feb-16	Royal Bank Of Scotland	299,700.30	(4,792.79)
USD	793,906.30	AUD	1,100,000.00	9-Feb-16	Royal Bank Of Scotland	793,906.30	(4,783.71)
GBP	100,000.00	AUD	209,515.30	3-Feb-16	HSBC London	147,390.00	(4,775.64)
USD	587,838.17	SEK	4,990,000.00	10-Feb-16	Deutsche Bank AG	587,838.17	(4,768.44)
USD	301,604.74	TRY	900,000.00	22-Jan-16	Deutsche Bank AG	301,604.74	(4,765.49)
USD	195,319.94	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	195,319.94	(4,760.23)
EUR	400,000.00	JPY	52,847,092.00	3-Feb-16	Deutsche Bank AG	434,520.00	(4,744.09)
EUR	400,000.00	USD	439,707.88	10-Feb-16	Deutsche Bank AG	434,520.00	(4,732.68)
NOK	2,120,000.00	USD	244,156.23	1-Feb-16	Deutsche Bank AG	239,511.24	(4,725.55)
EUR	3,600,000.00	CHF	3,917,264.40	27-Jan-16	HSBC London	3,910,680.00	(4,718.48)
USD	587,889.55	SEK	4,990,000.00	10-Feb-16	Deutsche Bank AG	587,889.55	(4,717.12)
USD	523,560.21	INR	35,000,000.00	8-Jan-16	Deutsche Bank AG	523,560.21	(4,701.94)
USD	195,386.72	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	195,386.72	(4,693.55)
USD	212,942.82	BRL	871,000.00	2-Feb-16	HSBC London	212,942.82	(4,693.15)
NOK	2,120,000.00	USD	244,122.44	1-Feb-16	Deutsche Bank AG	239,511.24	(4,691.76)
EUR	400,000.00	USD	439,663.88	10-Feb-16	Deutsche Bank AG	434,520.00	(4,688.68)
EUR	200,000.00	SEK	1,870,908.80	29-Jan-16	Deutsche Bank AG	217,260.00	(4,687.94)
BRL	2,300,000.00	USD	585,122.62	5-Jan-16	HSBC London	581,359.50	(4,687.72)
GBP	100,000.00	AUD	209,365.44	3-Feb-16	HSBC London	147,390.00	(4,666.61)
USD	917,285.50	SEK	7,763,000.00	10-Feb-16	Deutsche Bank AG	917,285.50	(4,642.74)
GBP	100,000.00	AUD	209,321.50	3-Feb-16	HSBC London	147,390.00	(4,634.64)
EUR	200,000.00	AUD	305,875.80	8-Feb-16	HSBC London	217,260.00	(4,632.60)
PLN	1,702,445.20	EUR	400,000.00	2-Mar-16	HSBC London	431,113.60	(4,627.28)
EUR	400,000.00	USD	439,585.20	10-Feb-16	Deutsche Bank AG	434,520.00	(4,610.00)
USD	806,544.53	MYR	3,500,000.00	7-Jan-16	Deutsche Bank AG	806,544.53	(4,603.40)
PLN	1,699,908.00	EUR	400,000.00	26-Jan-16	HSBC London	430,471.10	(4,591.88)
RON	1,093,654.75	EUR	246,000.00	20-Jan-16	Royal Bank Of Scotland	262,752.74	(4,587.58)
GBP	250,000.00	JPY	44,839,900.00	12-Feb-16	Deutsche Bank AG	368,475.00	(4,585.30)
USD	322,621.27	PHP	15,370,000.00	19-Jan-16	Deutsche Bank AG	322,621.27	(4,582.68)
PLN	1,272,489.60	EUR	300,000.00	2-Mar-16	HSBC London	322,235.09	(4,567.47)
GBP	144,453.20	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	212,909.57	(4,553.41)
AUD	200,000.00	JPY	18,033,140.00	12-Jan-16	HSBC London	145,510.00	(4,525.58)
GBP	200,000.00	JPY	35,974,940.00	12-Feb-16	Deutsche Bank AG	294,780.00	(4,524.64)
EUR	300,000.00	SEK	2,784,995.70	29-Jan-16	Deutsche Bank AG	325,890.00	(4,497.38)
EUR	300,000.00	AUD	455,422.20	8-Feb-16	HSBC London	325,890.00	(4,481.42)
USD	588,126.39	SEK	4,990,000.00	10-Feb-16	Deutsche Bank AG	588,126.39	(4,480.57)
USD	213,354.90	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	213,354.90	(4,476.08)
USD	132,132.28	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	132,132.28	(4,471.40)
EUR	200,000.00	JPY	26,674,820.00	3-Feb-16	Deutsche Bank AG	217,260.00	(4,460.86)
EUR	200,000.00	JPY	26,673,470.00	3-Feb-16	Deutsche Bank AG	217,260.00	(4,449.64)
GBP	100,000.00	AUD	209,033.90	3-Feb-16	HSBC London	147,390.00	(4,425.40)
GBP	100,000.00	JPY	18,247,380.00	12-Feb-16	Deutsche Bank AG	147,390.00	(4,422.93)
USD	132,399.74	NZD	200,000.00	11-Jan-16	Royal Bank Of Scotland	132,399.74	(4,421.94)
GBP	150,000.00	JPY	27,102,675.00	12-Feb-16	Deutsche Bank AG	221,085.00	(4,403.24)
USD	132,207.50	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	132,207.50	(4,396.00)
USD	472,189.23	TRY	1,400,000.00	22-Jan-16	Deutsche Bank AG	472,189.23	(4,366.92)
GBP	150,000.00	JPY	27,095,775.00	12-Feb-16	Deutsche Bank AG	221,085.00	(4,345.88)
GBP	100,000.00	JPY	18,237,660.00	12-Feb-16	Deutsche Bank AG	147,390.00	(4,342.13)
EUR	300,000.00	SEK	2,783,683.50	29-Jan-16	Deutsche Bank AG	325,890.00	(4,341.74)
EUR	200,000.00	AUD	305,440.26	8-Feb-16	HSBC London	217,260.00	(4,315.72)
EUR	200,000.00	AUD	305,439.96	8-Feb-16	HSBC London	217,260.00	(4,315.51)
EUR	200,000.00	JPY	26,656,940.00	3-Feb-16	Deutsche Bank AG	217,260.00	(4,312.23)
EUR	300,000.00	SEK	2,783,434.50	29-Jan-16	Deutsche Bank AG	325,890.00	(4,312.20)
PLN	900,000.00	USD	231,960.44	23-Feb-16	HSBC London	227,908.80	(4,302.74)
GBP	150,000.00	JPY	27,089,865.00	12-Feb-16	Deutsche Bank AG	221,085.00	(4,296.76)
SGD	998,000.00	USD	707,299.79	19-Jan-16	Deutsche Bank AG	703,485.21	(4,291.62)
USD	323,253.39	INR	21,700,000.00	8-Jan-16	Deutsche Bank AG	323,253.39	(4,271.21)
USD	213,570.90	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	213,570.90	(4,259.65)
GBP	100,000.00	JPY	18,227,610.00	12-Feb-16	Deutsche Bank AG	147,390.00	(4,258.58)
GBP	200,000.00	JPY	35,942,914.00	12-Feb-16	Deutsche Bank AG	294,780.00	(4,258.41)
EUR	200,000.00	JPY	26,650,220.00	3-Feb-16	Deutsche Bank AG	217,260.00	(4,256.36)
GBP	144,662.40	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	213,217.91	(4,245.36)
EUR	200,000.00	AUD	305,340.60	8-Feb-16	HSBC London	217,260.00	(4,243.22)
EUR	200,000.00	AUD	305,323.00	8-Feb-16	HSBC London	217,260.00	(4,230.41)
USD	917,827.70	SEK	7,764,000.00	10-Feb-16	Deutsche Bank AG	917,827.70	(4,219.82)
USD	245,370.67	JPY	30,000,000.00	4-Feb-16	Deutsche Bank AG	245,370.67	(4,206.57)
AUD	200,000.00	JPY	17,994,700.00	12-Jan-16	HSBC London	145,510.00	(4,206.04)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
USD	323,325.64	INR	21,700,000.00	8-Jan-16	Deutsche Bank AG	323,325.64	(4,198.85)
USD	323,176.64	INR	21,690,000.00	8-Jan-16	Deutsche Bank AG	323,176.64	(4,196.92)
USD	213,640.50	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	213,640.50	(4,189.91)
USD	316,996.87	INR	21,280,000.00	8-Jan-16	Deutsche Bank AG	316,996.87	(4,188.54)
AUD	200,000.00	JPY	17,992,540.00	12-Jan-16	HSBC London	145,510.00	(4,188.08)
AUD	200,000.00	JPY	17,992,540.00	12-Jan-16	HSBC London	145,510.00	(4,188.08)
USD	317,006.32	INR	21,280,000.00	8-Jan-16	Deutsche Bank AG	317,006.32	(4,179.08)
USD	310,819.87	INR	20,870,000.00	8-Jan-16	Deutsche Bank AG	310,819.87	(4,177.40)
USD	317,160.01	INR	21,290,000.00	8-Jan-16	Deutsche Bank AG	317,160.01	(4,176.31)
USD	245,400.98	JPY	30,000,000.00	4-Feb-16	Deutsche Bank AG	245,400.98	(4,176.28)
USD	245,405.00	JPY	30,000,000.00	4-Feb-16	Deutsche Bank AG	245,405.00	(4,172.26)
AUD	200,000.00	JPY	17,990,220.00	12-Jan-16	HSBC London	145,510.00	(4,168.79)
BRL	600,000.00	USD	155,581.49	5-Jan-16	HSBC London	151,659.00	(4,163.69)
USD	195,920.35	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	195,920.35	(4,160.68)
SGD	1,400,000.00	USD	990,344.14	19-Jan-16	Deutsche Bank AG	986,853.00	(4,160.34)
USD	317,327.89	INR	21,300,000.00	8-Jan-16	Deutsche Bank AG	317,327.89	(4,159.34)
USD	132,019.78	TRY	400,000.00	22-Jan-16	Deutsche Bank AG	132,019.78	(4,158.01)
EUR	200,000.00	AUD	305,217.80	8-Feb-16	HSBC London	217,260.00	(4,153.87)
USD	132,025.36	TRY	400,000.00	22-Jan-16	Deutsche Bank AG	132,025.36	(4,152.40)
USD	323,373.82	INR	21,700,000.00	8-Jan-16	Deutsche Bank AG	323,373.82	(4,150.60)
USD	317,188.36	INR	21,290,000.00	8-Jan-16	Deutsche Bank AG	317,188.36	(4,147.92)
USD	323,234.43	INR	21,690,000.00	8-Jan-16	Deutsche Bank AG	323,234.43	(4,139.04)
USD	317,048.82	INR	21,280,000.00	8-Jan-16	Deutsche Bank AG	317,048.82	(4,136.51)
PLN	1,486,980.95	EUR	350,000.00	26-Jan-16	HSBC London	376,551.16	(4,128.81)
GBP	100,000.00	AUD	208,623.10	3-Feb-16	HSBC London	147,390.00	(4,126.52)
PLN	900,000.00	USD	231,782.72	23-Feb-16	HSBC London	227,908.80	(4,125.02)
USD	323,407.55	INR	21,700,000.00	8-Jan-16	Deutsche Bank AG	323,407.55	(4,116.81)
EUR	232,000.00	AUD	353,076.16	8-Feb-16	HSBC London	252,021.60	(4,108.05)
CHF	307,000.00	USD	311,233.08	1-Feb-16	Royal Bank Of Scotland	306,693.31	(4,099.53)
PLN	1,487,111.85	EUR	350,000.00	26-Jan-16	HSBC London	376,584.31	(4,095.71)
GBP	144,765.80	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	213,370.31	(4,093.10)
NOK	1,500,000.00	SEK	1,461,996.00	21-Jan-16	Deutsche Bank AG	169,465.50	(4,092.25)
USD	310,917.11	INR	20,870,000.00	8-Jan-16	Deutsche Bank AG	310,917.11	(4,080.01)
USD	196,010.98	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	196,010.98	(4,070.18)
USD	310,940.27	INR	20,870,000.00	8-Jan-16	Deutsche Bank AG	310,940.27	(4,056.81)
USD	213,777.90	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	213,777.90	(4,052.23)
USD	310,954.17	INR	20,870,000.00	8-Jan-16	Deutsche Bank AG	310,954.17	(4,042.89)
USD	196,044.14	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	196,044.14	(4,037.06)
USD	865,051.90	MYR	3,750,000.00	7-Jan-16	Deutsche Bank AG	865,051.90	(4,030.68)
GBP	100,000.00	AUD	208,489.70	3-Feb-16	HSBC London	147,390.00	(4,029.46)
NOK	1,500,000.00	USD	173,437.61	1-Feb-16	Deutsche Bank AG	169,465.50	(4,029.11)
RON	960,282.22	EUR	216,000.00	20-Jan-16	Royal Bank Of Scotland	230,709.72	(4,028.11)
PLN	1,704,852.80	EUR	400,000.00	2-Mar-16	HSBC London	431,723.28	(4,019.33)
USD	318,676.40	INR	21,380,000.00	8-Jan-16	Deutsche Bank AG	318,676.40	(4,018.05)
PLN	1,272,716.40	EUR	300,000.00	26-Jan-16	HSBC London	322,292.52	(4,004.01)
USD	318,690.66	INR	21,380,000.00	8-Jan-16	Deutsche Bank AG	318,690.66	(4,003.77)
USD	350,408.23	PLN	1,400,000.00	15-Jan-16	HSBC London	350,408.23	(3,998.91)
USD	318,849.22	INR	21,390,000.00	8-Jan-16	Deutsche Bank AG	318,849.22	(3,996.13)
USD	310,851.49	INR	20,860,000.00	8-Jan-16	Deutsche Bank AG	310,851.49	(3,994.57)
USD	311,009.78	INR	20,870,000.00	8-Jan-16	Deutsche Bank AG	311,009.78	(3,987.20)
EUR	247,000.00	SEK	2,295,340.13	29-Jan-16	Deutsche Bank AG	268,316.10	(3,982.82)
USD	318,714.41	INR	21,380,000.00	8-Jan-16	Deutsche Bank AG	318,714.41	(3,979.99)
USD	318,714.41	INR	21,380,000.00	8-Jan-16	Deutsche Bank AG	318,714.41	(3,979.99)
CZK	8,000,000.00	USD	326,235.40	10-Mar-16	Royal Bank Of Scotland	321,608.00	(3,971.40)
AUD	200,000.00	JPY	17,966,102.00	12-Jan-16	HSBC London	145,510.00	(3,968.30)
USD	621,066.58	THB	22,500,000.00	14-Jan-16	Deutsche Bank AG	621,066.58	(3,962.35)
EUR	300,000.00	JPY	39,682,320.00	3-Feb-16	Deutsche Bank AG	325,890.00	(3,948.78)
RON	888,277.00	EUR	200,000.00	20-Jan-16	Royal Bank Of Scotland	213,410.33	(3,939.43)
USD	132,260.66	TRY	400,000.00	22-Jan-16	Deutsche Bank AG	132,260.66	(3,915.56)
CNH	1,500,000.00	USD	231,121.17	29-Jan-16	HSBC London	228,346.50	(3,914.67)
EUR	200,000.00	SEK	1,864,347.80	29-Jan-16	Deutsche Bank AG	217,260.00	(3,909.70)
EUR	333,000.00	SEK	3,082,192.16	29-Jan-16	Deutsche Bank AG	361,737.90	(3,906.40)
NOK	1,760,000.00	USD	202,676.83	1-Feb-16	Deutsche Bank AG	198,839.52	(3,904.19)
EUR	200,000.00	AUD	304,850.00	8-Feb-16	HSBC London	217,260.00	(3,886.28)
PLN	1,275,194.10	EUR	300,000.00	2-Mar-16	HSBC London	322,919.95	(3,884.53)
EUR	400,000.00	SEK	3,695,516.40	29-Jan-16	Deutsche Bank AG	434,520.00	(3,883.82)
CNH	1,500,000.00	USD	231,089.20	29-Jan-16	HSBC London	228,346.50	(3,882.70)
USD	213,964.50	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	213,964.50	(3,865.25)
EUR	200,000.00	SEK	1,863,722.00	29-Jan-16	Deutsche Bank AG	217,260.00	(3,835.47)
CHF	300,000.00	USD	303,953.22	1-Feb-16	Royal Bank Of Scotland	299,700.30	(3,822.72)
BRL	300,000.00	USD	79,527.08	5-Jan-16	HSBC London	75,829.50	(3,818.18)
USD	173,257.80	CHF	177,000.00	1-Feb-16	Royal Bank Of Scotland	173,257.80	(3,813.72)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
KRW	584,000,000.00	USD	500,385.57	21-Jan-16	Deutsche Bank AG	498,058.56	(3,781.17)
GBP	100,000.00	AUD	208,138.10	3-Feb-16	HSBC London	147,390.00	(3,773.66)
MXN	1,500,000.00	USD	90,542.06	11-Jan-16	Royal Bank Of Scotland	86,850.00	(3,761.06)
USD	196,321.87	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	196,321.87	(3,759.73)
USD	3,739,960.39	JPY	450,000,000.00	4-Feb-16	Deutsche Bank AG	3,739,960.39	(3,744.21)
AUD	200,000.00	JPY	17,939,000.00	12-Jan-16	HSBC London	145,510.00	(3,743.01)
GBP	428,000.00	USD	634,630.27	9-Feb-16	HSBC London	630,829.20	(3,742.43)
CHF	200,000.00	USD	203,816.46	1-Feb-16	Royal Bank Of Scotland	199,800.20	(3,729.46)
NOK	1,699,000.00	USD	195,610.41	1-Feb-16	Deutsche Bank AG	191,947.92	(3,727.05)
EUR	200,000.00	AUD	304,587.56	8-Feb-16	HSBC London	217,260.00	(3,695.34)
EUR	200,000.00	AUD	304,587.56	8-Feb-16	HSBC London	217,260.00	(3,695.34)
USD	132,915.40	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	132,915.40	(3,686.41)
NOK	1,700,000.00	USD	195,678.41	1-Feb-16	Deutsche Bank AG	192,060.90	(3,682.11)
USD	2,991,282.90	JPY	360,000,000.00	4-Feb-16	Deutsche Bank AG	2,991,282.90	(3,680.25)
AUD	200,000.00	JPY	17,931,060.00	12-Jan-16	HSBC London	145,510.00	(3,677.00)
NOK	1,500,000.00	SEK	1,458,367.50	21-Jan-16	Deutsche Bank AG	169,465.50	(3,661.85)
USD	317,531.37	INR	21,280,000.00	8-Jan-16	Deutsche Bank AG	317,531.37	(3,653.23)
KRW	584,000,000.00	USD	500,256.98	21-Jan-16	Deutsche Bank AG	498,058.56	(3,652.58)
NOK	1,601,000.00	USD	184,462.48	1-Feb-16	Deutsche Bank AG	180,876.18	(3,647.14)
SEK	3,385,000.00	USD	405,647.38	10-Feb-16	Deutsche Bank AG	401,515.16	(3,644.78)
NOK	1,500,000.00	SEK	1,458,154.50	21-Jan-16	Deutsche Bank AG	169,465.50	(3,636.58)
HUF	140,571,263.70	EUR	447,000.00	2-Mar-16	Deutsche Bank AG	483,227.78	(3,636.12)
USD	317,699.55	INR	21,290,000.00	8-Jan-16	Deutsche Bank AG	317,699.55	(3,635.95)
EUR	1,800,000.00	HUF	570,528,000.00	25-Jan-16	Deutsche Bank AG	1,955,340.00	(3,621.12)
EUR	300,000.00	SEK	2,777,564.70	29-Jan-16	Deutsche Bank AG	325,890.00	(3,615.95)
NOK	1,000,000.00	SEK	982,091.00	21-Jan-16	Deutsche Bank AG	112,977.00	(3,609.13)
JPY	38,916,225.00	AUD	450,000.00	12-Jan-16	HSBC London	323,506.69	(3,606.30)
USD	420,484.11	SEK	3,571,000.00	10-Feb-16	Deutsche Bank AG	420,484.11	(3,603.48)
KRW	447,000,000.00	USD	383,687.69	21-Jan-16	Deutsche Bank AG	381,219.48	(3,581.24)
HUF	98,931,763.20	EUR	316,000.00	25-Jan-16	Deutsche Bank AG	340,087.83	(3,579.89)
CLP	150,000,000.00	USD	214,472.61	1-Feb-16	HSBC London	211,650.00	(3,572.61)
USD	125,077.06	ZAR	2,000,000.00	19-Jan-16	Deutsche Bank AG	125,077.06	(3,555.34)
USD	2,741,833.90	JPY	330,000,000.00	4-Feb-16	Deutsche Bank AG	2,741,833.90	(3,548.84)
USD	656,040.50	SEK	5,554,000.00	10-Feb-16	Deutsche Bank AG	656,040.50	(3,548.23)
AUD	200,000.00	JPY	17,915,074.00	12-Jan-16	HSBC London	145,510.00	(3,544.11)
AUD	200,000.00	JPY	17,914,748.00	12-Jan-16	HSBC London	145,510.00	(3,541.40)
USD	656,052.26	SEK	5,554,000.00	10-Feb-16	Deutsche Bank AG	656,052.26	(3,536.49)
NOK	1,000,000.00	SEK	981,460.00	21-Jan-16	Deutsche Bank AG	112,977.00	(3,534.28)
CHF	250,000.00	USD	253,641.89	1-Feb-16	Royal Bank Of Scotland	249,750.25	(3,533.14)
EUR	200,000.00	AUD	304,358.34	8-Feb-16	HSBC London	217,260.00	(3,528.57)
HUF	140,288,051.20	EUR	446,000.00	2-Mar-16	Deutsche Bank AG	482,254.20	(3,520.80)
SGD	600,000.00	USD	426,166.63	19-Jan-16	Deutsche Bank AG	422,937.00	(3,516.43)
NOK	1,000,000.00	SEK	981,284.00	21-Jan-16	Deutsche Bank AG	112,977.00	(3,513.40)
EUR	200,000.00	AUD	304,307.68	8-Feb-16	HSBC London	217,260.00	(3,491.72)
PLN	1,274,778.60	EUR	300,000.00	26-Jan-16	HSBC London	322,814.73	(3,482.45)
USD	125,157.71	ZAR	2,000,000.00	19-Jan-16	Deutsche Bank AG	125,157.71	(3,474.40)
EUR	200,000.00	USD	220,957.06	10-Feb-16	Deutsche Bank AG	217,260.00	(3,469.46)
EUR	340,000.00	USD	373,198.11	10-Feb-16	Deutsche Bank AG	369,342.00	(3,469.19)
PLN	1,274,861.40	EUR	300,000.00	26-Jan-16	HSBC London	322,835.70	(3,461.52)
USD	209,432.86	PHP	10,000,000.00	19-Jan-16	Deutsche Bank AG	209,432.86	(3,451.13)
USD	263,599.60	JPY	32,100,000.00	4-Feb-16	Deutsche Bank AG	263,599.60	(3,448.86)
KRW	392,000,000.00	USD	336,769.76	21-Jan-16	Deutsche Bank AG	334,313.28	(3,432.56)
CAD	146,216.60	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	105,260.01	(3,421.33)
GBP	250,000.00	USD	371,926.25	9-Feb-16	HSBC London	368,475.00	(3,417.00)
EUR	340,000.00	USD	373,144.73	10-Feb-16	Deutsche Bank AG	369,342.00	(3,415.81)
USD	420,675.37	SEK	3,571,000.00	10-Feb-16	Deutsche Bank AG	420,675.37	(3,412.45)
PLN	1,277,094.00	EUR	300,000.00	2-Mar-16	HSBC London	323,401.07	(3,404.78)
SGD	300,000.00	USD	214,721.60	19-Jan-16	Deutsche Bank AG	211,468.50	(3,396.50)
EUR	341,000.00	USD	374,207.60	10-Feb-16	Deutsche Bank AG	370,428.30	(3,391.24)
PLN	1,277,194.80	EUR	300,000.00	2-Mar-16	HSBC London	323,426.59	(3,379.33)
USD	420,712.14	SEK	3,571,000.00	10-Feb-16	Deutsche Bank AG	420,712.14	(3,375.72)
SGD	300,000.00	USD	214,692.40	19-Jan-16	Deutsche Bank AG	211,468.50	(3,367.30)
USD	262,765.13	PHP	12,500,000.00	19-Jan-16	Deutsche Bank AG	262,765.13	(3,341.55)
GBP	394,000.00	USD	584,103.98	9-Feb-16	HSBC London	580,716.60	(3,333.40)
EUR	200,000.00	AUD	304,086.60	8-Feb-16	HSBC London	217,260.00	(3,330.87)
EUR	200,000.00	AUD	304,085.98	8-Feb-16	HSBC London	217,260.00	(3,330.42)
USD	263,718.50	JPY	32,100,000.00	4-Feb-16	Deutsche Bank AG	263,718.50	(3,330.05)
EUR	340,000.00	USD	373,055.68	10-Feb-16	Deutsche Bank AG	369,342.00	(3,326.76)
USD	656,267.38	SEK	5,554,000.00	10-Feb-16	Deutsche Bank AG	656,267.38	(3,321.63)
USD	264,560.05	JPY	32,200,000.00	4-Feb-16	Deutsche Bank AG	264,560.05	(3,320.45)
NOK	2,858,813.70	EUR	300,000.00	4-Feb-16	Deutsche Bank AG	322,980.20	(3,317.94)
PLN	1,277,446.80	EUR	300,000.00	2-Mar-16	HSBC London	323,490.41	(3,315.69)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
PLN	1,277,502.00	EUR	300,000.00	2-Mar-16	HSBC London	323,504.39	(3,301.75)
CHF	200,000.00	USD	203,377.70	1-Feb-16	Royal Bank Of Scotland	199,800.20	(3,290.70)
PLN	1,277,572.20	EUR	300,000.00	2-Mar-16	HSBC London	323,522.16	(3,284.03)
SGD	800,000.00	USD	566,813.09	19-Jan-16	Deutsche Bank AG	563,916.00	(3,279.49)
EUR	300,000.00	SEK	2,774,674.20	29-Jan-16	Deutsche Bank AG	325,890.00	(3,273.09)
EUR	400,000.00	JPY	52,669,800.00	3-Feb-16	Deutsche Bank AG	434,520.00	(3,270.28)
EUR	200,000.00	SEK	1,858,956.60	29-Jan-16	Deutsche Bank AG	217,260.00	(3,270.22)
ZAR	1,661,797.72	USD	110,077.60	22-Jan-16	Deutsche Bank AG	107,244.12	(3,268.88)
EUR	200,000.00	SEK	1,858,914.40	29-Jan-16	Deutsche Bank AG	217,260.00	(3,265.21)
SGD	600,000.00	USD	425,909.49	19-Jan-16	Deutsche Bank AG	422,937.00	(3,259.29)
GBP	150,000.00	AUD	308,905.80	3-Feb-16	HSBC London	221,085.00	(3,258.59)
EUR	1,400,000.00	HUF	443,870,700.00	25-Jan-16	Deutsche Bank AG	1,520,820.00	(3,251.97)
CHF	200,000.00	USD	203,333.66	1-Feb-16	Royal Bank Of Scotland	199,800.20	(3,246.66)
RON	891,171.20	EUR	200,000.00	20-Jan-16	Royal Bank Of Scotland	214,105.66	(3,244.39)
CNH	1,000,000.00	USD	154,714.94	29-Jan-16	HSBC London	152,231.00	(3,243.94)
CHF	200,000.00	USD	203,317.74	1-Feb-16	Royal Bank Of Scotland	199,800.20	(3,230.74)
USD	260,905.87	INR	17,500,000.00	8-Jan-16	Deutsche Bank AG	260,905.87	(3,226.54)
MXN	5,500,000.00	USD	321,421.92	11-Jan-16	Royal Bank Of Scotland	318,450.00	(3,224.92)
CZK	6,000,000.00	USD	244,918.85	10-Mar-16	Royal Bank Of Scotland	241,200.00	(3,220.85)
CNH	1,000,000.00	USD	154,691.00	29-Jan-16	HSBC London	152,231.00	(3,220.00)
USD	133,392.20	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	133,392.20	(3,208.46)
GBP	250,000.00	USD	371,717.50	9-Feb-16	HSBC London	368,475.00	(3,208.25)
USD	420,881.63	SEK	3,571,000.00	10-Feb-16	Deutsche Bank AG	420,881.63	(3,206.44)
CNH	1,000,000.00	USD	154,667.08	29-Jan-16	HSBC London	152,231.00	(3,196.08)
CHF	200,000.00	USD	203,282.19	1-Feb-16	Royal Bank Of Scotland	199,800.20	(3,195.19)
GBP	150,000.00	JPY	26,955,881.00	12-Feb-16	Deutsche Bank AG	221,085.00	(3,182.96)
USD	133,432.60	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	133,432.60	(3,167.97)
NOK	1,500,000.00	USD	172,571.53	1-Feb-16	Deutsche Bank AG	169,465.50	(3,163.03)
USD	133,440.40	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	133,440.40	(3,160.15)
NOK	1,000,000.00	SEK	978,152.00	21-Jan-16	Deutsche Bank AG	112,977.00	(3,141.90)
EUR	300,000.00	USD	329,364.84	10-Feb-16	Deutsche Bank AG	325,890.00	(3,133.44)
USD	371,308.77	TRY	1,100,000.00	22-Jan-16	Deutsche Bank AG	371,308.77	(3,126.22)
GBP	145,426.20	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	214,343.68	(3,120.67)
EUR	200,000.00	SEK	1,857,658.00	29-Jan-16	Deutsche Bank AG	217,260.00	(3,116.18)
EUR	200,000.00	SEK	1,857,635.60	29-Jan-16	Deutsche Bank AG	217,260.00	(3,113.53)
EUR	300,000.00	JPY	39,581,322.00	3-Feb-16	Deutsche Bank AG	325,890.00	(3,109.19)
GBP	145,437.60	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	214,360.48	(3,103.89)
EUR	200,000.00	SEK	1,857,480.64	29-Jan-16	Deutsche Bank AG	217,260.00	(3,095.15)
USD	59,715.93	COP	200,000,000.00	1-Feb-16	HSBC London	59,715.93	(3,093.89)
PLN	848,171.78	EUR	200,000.00	2-Mar-16	HSBC London	214,784.24	(3,084.02)
CHF	322,966.08	EUR	300,000.00	27-Jan-16	HSBC London	322,643.44	(3,077.55)
EUR	200,000.00	SEK	1,857,312.00	29-Jan-16	Deutsche Bank AG	217,260.00	(3,075.14)
ZAR	3,000,000.00	USD	196,004.83	19-Jan-16	Deutsche Bank AG	193,605.00	(3,074.83)
TWD	20,000,000.00	USD	609,477.37	21-Jan-16	Deutsche Bank AG	608,880.00	(3,057.37)
GBP	145,475.60	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	214,416.49	(3,047.93)
PLN	848,320.60	EUR	200,000.00	2-Mar-16	HSBC London	214,821.92	(3,046.44)
GBP	219,249.60	EUR	300,000.00	10-Feb-16	Royal Bank Of Scotland	223,151.99	(3,046.09)
CLP	100,000,000.00	USD	143,637.71	1-Feb-16	HSBC London	141,100.00	(3,037.71)
USD	296,768.93	BRL	1,200,000.00	2-Feb-16	HSBC London	296,768.93	(3,033.78)
PLN	848,380.60	EUR	200,000.00	2-Mar-16	HSBC London	214,837.12	(3,031.29)
PLN	848,380.80	EUR	200,000.00	2-Mar-16	HSBC London	214,837.17	(3,031.24)
SGD	702,000.00	USD	497,526.54	19-Jan-16	Deutsche Bank AG	494,836.29	(3,025.81)
EUR	200,000.00	SEK	1,856,843.80	29-Jan-16	Deutsche Bank AG	217,260.00	(3,019.61)
USD	656,570.72	SEK	5,554,000.00	10-Feb-16	Deutsche Bank AG	656,570.72	(3,018.66)
USD	133,152.91	TRY	400,000.00	22-Jan-16	Deutsche Bank AG	133,152.91	(3,017.48)
CHF	200,000.00	USD	203,095.44	1-Feb-16	Royal Bank Of Scotland	199,800.20	(3,008.44)
GBP	100,000.00	JPY	18,076,590.00	12-Feb-16	Deutsche Bank AG	147,390.00	(3,003.17)
PLN	700,000.00	USD	180,067.41	23-Feb-16	HSBC London	177,262.40	(3,000.31)
EUR	200,000.00	PLN	870,866.60	26-Jan-16	HSBC London	217,260.00	(2,996.90)
USD	59,819.17	COP	200,000,000.00	1-Feb-16	HSBC London	59,819.17	(2,990.32)
AUD	824,000.00	NZD	880,612.10	10-Feb-16	HSBC London	599,501.20	(2,986.40)
GBP	50,000.00	JPY	9,216,860.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,985.98)
GBP	150,000.00	AUD	308,528.16	3-Feb-16	HSBC London	221,085.00	(2,983.84)
GBP	329,000.00	USD	487,940.23	9-Feb-16	HSBC London	484,913.10	(2,982.06)
USD	133,621.60	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	133,621.60	(2,978.52)
EUR	200,000.00	SEK	1,856,406.72	29-Jan-16	Deutsche Bank AG	217,260.00	(2,967.76)
GBP	330,000.00	USD	489,396.60	9-Feb-16	HSBC London	486,387.00	(2,964.39)
USD	59,845.84	COP	200,000,000.00	1-Feb-16	HSBC London	59,845.84	(2,963.57)
GBP	100,000.00	JPY	18,071,770.00	12-Feb-16	Deutsche Bank AG	147,390.00	(2,963.10)
AUD	900,000.00	JPY	78,878,250.00	12-Feb-16	HSBC London	654,795.00	(2,955.49)
EUR	200,000.00	PLN	870,694.20	26-Jan-16	HSBC London	217,260.00	(2,953.24)
EUR	200,000.00	SEK	1,856,277.20	29-Jan-16	Deutsche Bank AG	217,260.00	(2,952.40)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
HUF	94,053,990.00	EUR	300,000.00	25-Jan-16	Deutsche Bank AG	323,320.00	(2,947.36)
GBP	100,000.00	JPY	18,069,872.00	12-Feb-16	Deutsche Bank AG	147,390.00	(2,947.32)
USD	234,570.10	SEK	2,000,000.00	10-Feb-16	Deutsche Bank AG	234,570.10	(2,946.32)
BRL	416,000.00	USD	106,855.99	2-Feb-16	HSBC London	105,150.24	(2,936.69)
MXN	14,500,000.00	USD	841,811.54	11-Jan-16	Royal Bank Of Scotland	839,550.00	(2,928.54)
EUR	200,000.00	SEK	1,856,072.00	29-Jan-16	Deutsche Bank AG	217,260.00	(2,928.06)
EUR	200,000.00	PLN	870,578.40	26-Jan-16	HSBC London	217,260.00	(2,923.92)
GBP	100,000.00	JPY	18,066,610.00	12-Feb-16	Deutsche Bank AG	147,390.00	(2,920.21)
TWD	22,500,000.00	USD	685,140.07	21-Jan-16	Deutsche Bank AG	684,990.00	(2,917.57)
USD	133,683.44	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	133,683.44	(2,916.53)
USD	214,913.70	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	214,913.70	(2,914.11)
USD	758,298.80	EUR	700,000.00	10-Feb-16	Deutsche Bank AG	758,298.80	(2,904.76)
HUF	94,067,070.00	EUR	300,000.00	25-Jan-16	Deutsche Bank AG	323,364.96	(2,902.44)
GBP	100,000.00	JPY	18,063,656.00	12-Feb-16	Deutsche Bank AG	147,390.00	(2,895.65)
BRL	416,000.00	USD	106,814.84	2-Feb-16	HSBC London	105,150.24	(2,895.54)
CZK	4,000,000.00	USD	164,026.66	10-Mar-16	Royal Bank Of Scotland	160,804.00	(2,894.66)
AUD	123,000.00	JPY	11,103,655.00	12-Jan-16	HSBC London	89,488.65	(2,893.58)
ZAR	500,000.00	USD	35,041.15	19-Jan-16	Deutsche Bank AG	32,267.50	(2,886.15)
AUD	123,000.00	JPY	11,102,238.00	12-Jan-16	HSBC London	89,488.65	(2,881.80)
EUR	100,000.00	JPY	13,415,740.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,881.58)
EUR	200,000.00	PLN	870,401.20	26-Jan-16	HSBC London	217,260.00	(2,879.05)
RON	607,728.30	EUR	137,000.00	20-Jan-16	Royal Bank Of Scotland	146,007.94	(2,876.58)
AUD	122,000.00	JPY	11,013,998.00	12-Jan-16	HSBC London	88,761.10	(2,875.18)
AUD	122,000.00	JPY	11,013,879.00	12-Jan-16	HSBC London	88,761.10	(2,874.19)
EUR	100,000.00	JPY	13,414,589.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,872.01)
KRW	353,000,000.00	USD	303,040.71	21-Jan-16	Deutsche Bank AG	301,052.52	(2,867.16)
USD	200,663.69	NZD	297,749.76	22-Jan-16	HSBC London	200,663.69	(2,866.67)
EUR	100,000.00	JPY	13,411,800.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,848.82)
EUR	100,000.00	JPY	13,411,640.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,847.49)
USD	223,556.94	INR	15,000,000.00	8-Jan-16	Deutsche Bank AG	223,556.94	(2,842.38)
GBP	150,000.00	JPY	26,914,860.00	12-Feb-16	Deutsche Bank AG	221,085.00	(2,841.96)
USD	136,335.82	BRL	557,000.00	2-Feb-16	HSBC London	136,335.82	(2,839.36)
EUR	200,000.00	AUD	303,409.60	8-Feb-16	HSBC London	217,260.00	(2,838.32)
NOK	1,000,000.00	SEK	975,575.00	21-Jan-16	Deutsche Bank AG	112,977.00	(2,836.22)
EUR	100,000.00	JPY	13,410,037.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,834.17)
EUR	100,000.00	JPY	13,409,970.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,833.61)
USD	136,345.83	BRL	557,000.00	2-Feb-16	HSBC London	136,345.83	(2,829.23)
CZK	12,000,000.00	USD	486,223.66	10-Mar-16	Royal Bank Of Scotland	482,412.00	(2,827.66)
CHF	200,000.00	USD	202,913.51	1-Feb-16	Royal Bank Of Scotland	199,800.20	(2,826.51)
GBP	150,000.00	JPY	26,912,880.00	12-Feb-16	Deutsche Bank AG	221,085.00	(2,825.50)
EUR	100,000.00	JPY	13,408,820.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,824.05)
EUR	100,000.00	JPY	13,408,730.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,823.30)
AUD	200,000.00	JPY	17,828,300.00	12-Jan-16	HSBC London	145,510.00	(2,822.77)
EUR	100,000.00	JPY	13,408,449.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,820.97)
ZAR	2,000,000.00	USD	131,439.62	19-Jan-16	Deutsche Bank AG	129,070.00	(2,819.62)
EUR	200,000.00	SEK	1,855,117.00	29-Jan-16	Deutsche Bank AG	217,260.00	(2,814.78)
EUR	100,000.00	JPY	13,407,610.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,813.99)
KRW	300,000,000.00	USD	257,917.71	21-Jan-16	Deutsche Bank AG	255,852.00	(2,812.71)
EUR	100,000.00	JPY	13,407,170.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,810.33)
EUR	100,000.00	JPY	13,406,540.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,805.10)
USD	142,415.20	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	142,415.20	(2,805.10)
EUR	100,000.00	JPY	13,406,500.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,804.76)
EUR	200,000.00	SEK	1,855,029.36	29-Jan-16	Deutsche Bank AG	217,260.00	(2,804.39)
EUR	100,000.00	JPY	13,406,300.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,803.10)
USD	175,334.42	SEK	1,500,000.00	10-Feb-16	Deutsche Bank AG	175,334.42	(2,802.18)
CHF	200,000.00	USD	202,886.67	1-Feb-16	Royal Bank Of Scotland	199,800.20	(2,799.67)
EUR	1,300,000.00	HUF	412,100,689.00	25-Jan-16	Deutsche Bank AG	1,412,190.00	(2,796.37)
EUR	100,000.00	JPY	13,405,390.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,795.54)
NOK	1,756,308.60	EUR	185,000.00	4-Feb-16	Deutsche Bank AG	198,422.48	(2,793.76)
EUR	200,000.00	AUD	303,346.00	8-Feb-16	HSBC London	217,260.00	(2,792.05)
KRW	300,000,000.00	USD	257,895.54	21-Jan-16	Deutsche Bank AG	255,852.00	(2,790.54)
EUR	100,000.00	JPY	13,404,760.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,790.30)
EUR	200,000.00	SEK	1,854,909.40	29-Jan-16	Deutsche Bank AG	217,260.00	(2,790.16)
MXN	42,500,000.00	USD	2,461,584.80	11-Jan-16	Royal Bank Of Scotland	2,460,750.00	(2,789.80)
MYR	2,065,000.00	USD	481,351.98	7-Jan-16	Deutsche Bank AG	480,959.15	(2,788.23)
EUR	100,000.00	JPY	13,404,130.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,785.06)
USD	163,601.46	JPY	20,000,000.00	4-Feb-16	Deutsche Bank AG	163,601.46	(2,783.38)
KRW	500,000,000.00	USD	427,957.62	21-Jan-16	Deutsche Bank AG	426,420.00	(2,782.62)
USD	579,571.43	JPY	70,000,000.00	4-Feb-16	Deutsche Bank AG	579,571.43	(2,780.91)
GBP	150,000.00	JPY	26,907,416.00	12-Feb-16	Deutsche Bank AG	221,085.00	(2,780.07)
GBP	150,000.00	AUD	308,244.00	3-Feb-16	HSBC London	221,085.00	(2,777.09)
GBP	150,000.00	JPY	26,906,888.00	12-Feb-16	Deutsche Bank AG	221,085.00	(2,775.69)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
GBP	150,000.00	JPY	26,906,415.00	12-Feb-16	Deutsche Bank AG	221,085.00	(2,771.75)
EUR	100,000.00	JPY	13,402,370.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,770.43)
JPY	25,900,293.00	AUD	300,000.00	12-Jan-16	HSBC London	215,306.55	(2,769.10)
EUR	256,970.91	USD	281,940.00	4-Jan-16	Deutsche Bank AG	279,147.50	(2,768.09)
PLN	849,423.20	EUR	200,000.00	2-Mar-16	HSBC London	215,101.14	(2,768.02)
GBP	150,000.00	JPY	26,905,830.00	12-Feb-16	Deutsche Bank AG	221,085.00	(2,766.89)
GBP	296,000.00	USD	439,080.78	9-Feb-16	HSBC London	436,274.40	(2,765.83)
PLN	849,434.40	EUR	200,000.00	2-Mar-16	HSBC London	215,103.97	(2,765.19)
GBP	50,000.00	JPY	9,190,110.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,763.61)
EUR	100,000.00	JPY	13,401,530.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,763.45)
EUR	200,000.00	JPY	26,470,580.00	3-Feb-16	Deutsche Bank AG	217,260.00	(2,763.03)
EUR	100,000.00	JPY	13,401,190.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,760.62)
EUR	2,200,000.00	CHF	2,393,756.20	27-Jan-16	HSBC London	2,389,860.00	(2,756.04)
EUR	100,000.00	JPY	13,400,268.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,752.96)
EUR	100,000.00	JPY	13,400,256.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,752.86)
EUR	200,000.00	JPY	26,469,046.00	3-Feb-16	Deutsche Bank AG	217,260.00	(2,750.28)
EUR	100,000.00	AUD	153,532.40	8-Feb-16	HSBC London	108,630.00	(2,748.83)
EUR	100,000.00	JPY	13,399,310.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,744.99)
EUR	100,000.00	JPY	13,398,950.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,742.00)
EUR	100,000.00	JPY	13,398,242.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,736.12)
EUR	200,000.00	SEK	1,854,438.40	29-Jan-16	Deutsche Bank AG	217,260.00	(2,734.29)
RON	590,232.32	EUR	133,000.00	20-Jan-16	Royal Bank Of Scotland	141,804.50	(2,733.04)
BRL	400,000.00	USD	103,672.60	5-Jan-16	HSBC London	101,106.00	(2,727.40)
GBP	150,000.00	JPY	26,900,889.00	12-Feb-16	Deutsche Bank AG	221,085.00	(2,725.82)
EUR	200,000.00	JPY	26,466,040.00	3-Feb-16	Deutsche Bank AG	217,260.00	(2,725.29)
EUR	154,000.00	AUD	234,365.67	8-Feb-16	HSBC London	167,290.20	(2,724.09)
EUR	100,000.00	JPY	13,396,640.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,722.80)
EUR	300,000.00	AUD	452,997.30	8-Feb-16	HSBC London	325,890.00	(2,717.18)
ZAR	500,000.00	USD	34,869.91	19-Jan-16	Deutsche Bank AG	32,267.50	(2,714.91)
EUR	200,000.00	PLN	869,749.94	26-Jan-16	HSBC London	217,260.00	(2,714.13)
RON	585,794.75	EUR	132,000.00	20-Jan-16	Royal Bank Of Scotland	140,738.36	(2,712.44)
PLN	957,204.68	EUR	225,000.00	2-Mar-16	HSBC London	242,394.86	(2,709.09)
USD	97,335.63	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,335.63	(2,703.99)
PLN	849,685.80	EUR	200,000.00	2-Mar-16	HSBC London	215,167.63	(2,701.70)
USD	81,145.81	COP	267,000,000.00	1-Feb-16	HSBC London	81,145.81	(2,700.76)
PLN	849,704.00	EUR	200,000.00	2-Mar-16	HSBC London	215,172.24	(2,697.11)
KRW	308,000,000.00	USD	264,602.54	21-Jan-16	Deutsche Bank AG	262,674.72	(2,694.74)
EUR	100,000.00	JPY	13,392,700.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,690.05)
EUR	100,000.00	JPY	13,392,370.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,687.30)
CHF	200,000.00	USD	202,769.84	1-Feb-16	Royal Bank Of Scotland	199,800.20	(2,682.84)
EUR	100,000.00	JPY	13,391,720.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,681.90)
EUR	100,000.00	JPY	13,391,013.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,676.02)
EUR	200,000.00	AUD	303,182.00	8-Feb-16	HSBC London	217,260.00	(2,672.73)
EUR	100,000.00	JPY	13,390,548.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,672.16)
USD	156,992.44	PHP	7,500,000.00	19-Jan-16	Deutsche Bank AG	156,992.44	(2,670.41)
USD	163,114.03	JPY	19,933,083.00	22-Jan-16	Deutsche Bank AG	163,114.03	(2,670.06)
EUR	200,000.00	JPY	26,459,120.00	3-Feb-16	Deutsche Bank AG	217,260.00	(2,667.77)
PLN	957,376.58	EUR	225,000.00	2-Mar-16	HSBC London	242,438.39	(2,665.68)
USD	97,376.96	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,376.96	(2,662.72)
NOK	2,864,628.60	EUR	300,000.00	4-Feb-16	Deutsche Bank AG	323,637.15	(2,661.82)
MYR	2,053,000.00	USD	478,443.25	7-Jan-16	Deutsche Bank AG	478,164.23	(2,660.50)
NOK	1,000,000.00	SEK	974,092.00	21-Jan-16	Deutsche Bank AG	112,977.00	(2,660.32)
EUR	200,000.00	SEK	1,853,801.56	29-Jan-16	Deutsche Bank AG	217,260.00	(2,658.75)
PLN	957,422.93	EUR	225,000.00	2-Mar-16	HSBC London	242,450.12	(2,653.98)
NOK	2,864,706.60	EUR	300,000.00	4-Feb-16	Deutsche Bank AG	323,645.96	(2,653.02)
GBP	150,000.00	JPY	26,890,932.00	12-Feb-16	Deutsche Bank AG	221,085.00	(2,643.05)
GBP	150,000.00	AUD	308,056.35	3-Feb-16	HSBC London	221,085.00	(2,640.57)
USD	97,403.61	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,403.61	(2,636.10)
EUR	100,000.00	JPY	13,386,130.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,635.43)
RON	554,496.63	EUR	125,000.00	20-Jan-16	Royal Bank Of Scotland	133,218.92	(2,624.61)
PLN	850,006.80	EUR	200,000.00	2-Mar-16	HSBC London	215,248.92	(2,620.64)
USD	97,419.46	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,419.46	(2,620.28)
MYR	1,750,000.00	USD	408,182.31	7-Jan-16	Deutsche Bank AG	407,592.50	(2,619.81)
ZAR	3,265,000.00	USD	212,587.79	19-Jan-16	Deutsche Bank AG	210,706.78	(2,615.64)
SGD	300,000.00	USD	213,940.23	19-Jan-16	Deutsche Bank AG	211,468.50	(2,615.13)
USD	60,198.46	COP	200,000,000.00	1-Feb-16	HSBC London	60,198.46	(2,609.83)
TWD	14,640,000.00	USD	446,504.82	21-Jan-16	Deutsche Bank AG	445,700.16	(2,605.38)
NOK	1,500,000.00	USD	172,011.35	1-Feb-16	Deutsche Bank AG	169,465.50	(2,602.85)
USD	97,453.73	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,453.73	(2,586.05)
NOK	1,902,564.00	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	214,945.97	(2,585.64)
CHF	193,000.00	USD	195,666.94	1-Feb-16	Royal Bank Of Scotland	192,807.19	(2,582.98)
CHF	300,000.00	USD	302,713.22	1-Feb-16	Royal Bank Of Scotland	299,700.30	(2,582.72)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
USD	97,463.59	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,463.59	(2,576.21)
EUR	403,026.35	USD	440,700.45	29-Jan-16	Deutsche Bank AG	437,807.52	(2,569.70)
USD	365,144.71	JPY	44,200,000.00	4-Feb-16	Deutsche Bank AG	365,144.71	(2,568.57)
ZAR	3,264,000.00	USD	212,475.47	19-Jan-16	Deutsche Bank AG	210,642.24	(2,567.63)
NOK	1,902,729.80	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	214,964.70	(2,566.94)
NOK	1,000,000.00	SEK	973,234.00	21-Jan-16	Deutsche Bank AG	112,977.00	(2,558.54)
PLN	848,927.00	EUR	200,000.00	26-Jan-16	HSBC London	214,975.48	(2,555.68)
EUR	200,000.00	SEK	1,852,915.60	29-Jan-16	Deutsche Bank AG	217,260.00	(2,553.66)
GBP	150,000.00	AUD	307,932.30	3-Feb-16	HSBC London	221,085.00	(2,550.32)
BRL	300,000.00	USD	78,257.47	5-Jan-16	HSBC London	75,829.50	(2,548.57)
GBP	150,000.00	JPY	26,879,160.00	12-Feb-16	Deutsche Bank AG	221,085.00	(2,545.19)
EUR	100,000.00	JPY	13,374,840.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,541.58)
GBP	150,000.00	JPY	26,878,710.00	12-Feb-16	Deutsche Bank AG	221,085.00	(2,541.44)
ZAR	500,000.00	USD	34,695.71	19-Jan-16	Deutsche Bank AG	32,267.50	(2,540.71)
GBP	250,000.00	USD	371,046.00	9-Feb-16	HSBC London	368,475.00	(2,536.75)
GBP	50,000.00	AUD	104,956.15	3-Feb-16	HSBC London	73,695.00	(2,532.24)
NOK	1,903,105.00	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,007.09	(2,524.59)
USD	99,605.53	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	99,605.53	(2,523.96)
GBP	295,000.00	USD	437,352.55	9-Feb-16	HSBC London	434,800.50	(2,511.63)
MXN	1,000,000.00	USD	60,359.81	11-Jan-16	Royal Bank Of Scotland	57,900.00	(2,505.81)
USD	192,165.40	JPY	23,400,000.00	4-Feb-16	Deutsche Bank AG	192,165.40	(2,505.45)
GBP	50,000.00	AUD	104,913.60	3-Feb-16	HSBC London	73,695.00	(2,501.28)
GBP	150,000.00	JPY	26,873,310.00	12-Feb-16	Deutsche Bank AG	221,085.00	(2,496.56)
PLN	849,163.40	EUR	200,000.00	26-Jan-16	HSBC London	215,035.35	(2,495.89)
PLN	850,532.60	EUR	200,000.00	2-Mar-16	HSBC London	215,382.07	(2,487.88)
EUR	100,000.00	SEK	936,546.90	29-Jan-16	Deutsche Bank AG	108,630.00	(2,473.56)
NOK	1,000,000.00	SEK	972,463.00	21-Jan-16	Deutsche Bank AG	112,977.00	(2,467.09)
KRW	300,000,000.00	USD	257,563.44	21-Jan-16	Deutsche Bank AG	255,852.00	(2,458.44)
CLP	250,000,000.00	USD	353,957.24	1-Feb-16	HSBC London	352,750.00	(2,457.24)
NOK	1,903,733.20	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,078.07	(2,453.71)
JPY	25,939,260.00	AUD	300,000.00	12-Jan-16	HSBC London	215,630.47	(2,444.89)
PLN	850,711.60	EUR	200,000.00	2-Mar-16	HSBC London	215,427.40	(2,442.68)
BRL	200,000.00	USD	52,907.25	5-Jan-16	HSBC London	50,553.00	(2,434.65)
USD	53,157.05	COP	177,000,000.00	1-Feb-16	HSBC London	53,157.05	(2,428.66)
PLN	849,453.60	EUR	200,000.00	26-Jan-16	HSBC London	215,108.83	(2,422.49)
USD	134,176.90	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	134,176.90	(2,421.88)
GBP	50,000.00	AUD	104,791.90	3-Feb-16	HSBC London	73,695.00	(2,412.74)
TWD	20,000,000.00	USD	608,828.01	21-Jan-16	Deutsche Bank AG	608,880.00	(2,408.01)
USD	97,634.23	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,634.23	(2,405.81)
USD	97,634.23	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,634.23	(2,405.81)
USD	99,728.01	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	99,728.01	(2,400.67)
USD	97,639.66	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,639.66	(2,400.39)
USD	97,639.66	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,639.66	(2,400.39)
USD	134,199.60	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	134,199.60	(2,399.13)
GBP	50,000.00	AUD	104,768.75	3-Feb-16	HSBC London	73,695.00	(2,395.89)
EUR	267,000.00	PLN	1,156,230.68	26-Jan-16	HSBC London	290,042.10	(2,386.20)
CLP	100,000,000.00	USD	142,981.74	1-Feb-16	HSBC London	141,100.00	(2,381.74)
GBP	50,000.00	AUD	104,749.05	3-Feb-16	HSBC London	73,695.00	(2,381.56)
USD	97,662.84	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,662.84	(2,377.24)
EUR	100,000.00	AUD	153,021.30	8-Feb-16	HSBC London	108,630.00	(2,376.98)
USD	52,896.42	COP	176,000,000.00	1-Feb-16	HSBC London	52,896.42	(2,375.12)
CHF	200,000.00	USD	202,461.88	1-Feb-16	Royal Bank Of Scotland	199,800.20	(2,374.88)
EUR	414,772.84	USD	453,270.40	29-Jan-16	Deutsche Bank AG	450,567.74	(2,370.02)
USD	53,218.57	COP	177,000,000.00	1-Feb-16	HSBC London	53,218.57	(2,366.94)
USD	197,506.48	BRL	800,000.00	2-Feb-16	HSBC London	197,506.48	(2,366.02)
SGD	300,000.00	USD	213,690.89	19-Jan-16	Deutsche Bank AG	211,468.50	(2,365.79)
EUR	200,000.00	USD	219,851.94	10-Feb-16	Deutsche Bank AG	217,260.00	(2,364.34)
CAD	200,000.00	USD	146,352.99	8-Feb-16	Deutsche Bank AG	143,978.20	(2,361.39)
ZAR	1,500,000.00	USD	98,825.71	19-Jan-16	Deutsche Bank AG	96,802.50	(2,360.71)
NOK	1,490,582.34	EUR	157,000.00	4-Feb-16	Deutsche Bank AG	168,401.52	(2,360.38)
NOK	1,500,210.32	EUR	158,000.00	4-Feb-16	Deutsche Bank AG	169,489.26	(2,360.31)
CHF	200,000.00	USD	202,445.13	1-Feb-16	Royal Bank Of Scotland	199,800.20	(2,358.13)
ZAR	2,839,000.00	USD	184,925.13	19-Jan-16	Deutsche Bank AG	183,214.87	(2,349.04)
EUR	300,000.00	JPY	39,489,360.00	3-Feb-16	Deutsche Bank AG	325,890.00	(2,344.72)
ZAR	1,500,000.00	USD	98,807.79	19-Jan-16	Deutsche Bank AG	96,802.50	(2,342.79)
PLN	849,775.40	EUR	200,000.00	26-Jan-16	HSBC London	215,190.32	(2,341.11)
NOK	1,904,742.60	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,192.10	(2,339.83)
USD	142,882.80	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	142,882.80	(2,336.54)
EUR	287,000.00	PLN	1,241,917.31	26-Jan-16	HSBC London	311,768.10	(2,331.35)
EUR	200,000.00	AUD	302,712.74	8-Feb-16	HSBC London	217,260.00	(2,331.32)
EUR	100,000.00	AUD	152,955.19	8-Feb-16	HSBC London	108,630.00	(2,328.88)
USD	97,711.88	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,711.88	(2,328.28)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
MXN	1,000,000.00	USD	60,181.32	11-Jan-16	Royal Bank Of Scotland	57,900.00	(2,327.32)
USD	97,713.12	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,713.12	(2,327.04)
BRL	335,000.00	USD	86,868.58	5-Jan-16	HSBC London	84,676.28	(2,326.97)
CHF	200,000.00	USD	202,410.30	1-Feb-16	Royal Bank Of Scotland	199,800.20	(2,323.30)
EUR	100,000.00	AUD	152,937.90	8-Feb-16	HSBC London	108,630.00	(2,316.30)
USD	142,906.20	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	142,906.20	(2,313.09)
USD	65,989.13	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	65,989.13	(2,312.89)
USD	215,515.80	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	215,515.80	(2,310.79)
PLN	500,000.00	USD	128,882.72	15-Jan-16	HSBC London	126,616.00	(2,309.22)
USD	106,388.18	BRL	435,000.00	2-Feb-16	HSBC London	106,388.18	(2,304.41)
EUR	100,000.00	AUD	152,921.00	8-Feb-16	HSBC London	108,630.00	(2,304.01)
USD	65,998.95	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	65,998.95	(2,303.05)
GBP	145,984.80	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	215,167.00	(2,298.13)
BRL	334,000.00	USD	86,586.82	5-Jan-16	HSBC London	84,423.51	(2,297.58)
BRL	335,000.00	USD	86,837.06	5-Jan-16	HSBC London	84,676.28	(2,295.45)
TWD	15,000,000.00	USD	457,108.03	21-Jan-16	Deutsche Bank AG	456,660.00	(2,293.03)
AUD	100,000.00	JPY	9,019,970.00	12-Jan-16	HSBC London	72,755.00	(2,291.06)
GBP	50,000.00	AUD	104,622.40	3-Feb-16	HSBC London	73,695.00	(2,289.42)
AUD	100,000.00	JPY	9,019,362.00	12-Jan-16	HSBC London	72,755.00	(2,286.01)
EUR	100,000.00	AUD	152,894.30	8-Feb-16	HSBC London	108,630.00	(2,284.58)
USD	413,684.69	JPY	50,000,000.00	4-Feb-16	Deutsche Bank AG	413,684.69	(2,281.04)
BRL	491,000.00	USD	124,935.11	2-Feb-16	HSBC London	124,107.62	(2,280.36)
EUR	283,000.00	PLN	1,224,534.49	26-Jan-16	HSBC London	307,422.90	(2,280.15)
USD	142,944.12	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	142,944.12	(2,275.10)
NOK	1,905,327.90	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,258.23	(2,273.78)
PLN	850,042.80	EUR	200,000.00	26-Jan-16	HSBC London	215,258.04	(2,273.48)
EUR	200,000.00	SEK	1,850,532.40	29-Jan-16	Deutsche Bank AG	217,260.00	(2,270.97)
ILS	3,000,000.00	USD	773,494.91	20-Jan-16	HSBC London	771,000.00	(2,266.91)
AUD	100,000.00	JPY	9,016,980.00	12-Jan-16	HSBC London	72,755.00	(2,266.20)
EUR	200,000.00	USD	219,749.80	10-Feb-16	Deutsche Bank AG	217,260.00	(2,262.20)
EUR	200,000.00	PLN	867,964.60	26-Jan-16	HSBC London	217,260.00	(2,262.02)
HUF	62,618,200.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	215,256.32	(2,254.91)
USD	97,787.17	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,787.17	(2,253.10)
EUR	200,000.00	SEK	1,850,378.80	29-Jan-16	Deutsche Bank AG	217,260.00	(2,252.76)
BRL	490,000.00	USD	124,653.39	2-Feb-16	HSBC London	123,854.85	(2,248.45)
AUD	100,000.00	JPY	9,014,694.00	12-Jan-16	HSBC London	72,755.00	(2,247.20)
AUD	100,000.00	JPY	9,014,603.00	12-Jan-16	HSBC London	72,755.00	(2,246.44)
AUD	700,000.00	JPY	61,343,380.00	12-Feb-16	HSBC London	509,285.00	(2,245.75)
PLN	850,168.52	EUR	200,000.00	26-Jan-16	HSBC London	215,289.87	(2,241.69)
SGD	471,000.00	USD	334,018.86	19-Jan-16	Deutsche Bank AG	332,005.55	(2,238.45)
BRL	300,000.00	USD	77,943.94	5-Jan-16	HSBC London	75,829.50	(2,235.04)
USD	215,591.40	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	215,591.40	(2,235.04)
BRL	490,000.00	USD	124,637.22	2-Feb-16	HSBC London	123,854.85	(2,232.28)
EUR	200,000.00	SEK	1,850,173.20	29-Jan-16	Deutsche Bank AG	217,260.00	(2,228.37)
SGD	700,000.00	USD	495,319.23	19-Jan-16	Deutsche Bank AG	493,426.50	(2,227.33)
PLN	850,239.40	EUR	200,000.00	26-Jan-16	HSBC London	215,307.82	(2,223.75)
EUR	200,000.00	PLN	867,801.20	26-Jan-16	HSBC London	217,260.00	(2,220.64)
ILS	513,000.00	USD	134,099.42	20-Jan-16	HSBC London	131,841.00	(2,219.43)
CHF	100,000.00	USD	102,261.99	1-Feb-16	Royal Bank Of Scotland	99,900.10	(2,218.49)
GBP	50,000.00	USD	75,919.20	9-Feb-16	HSBC London	73,695.00	(2,217.35)
USD	106,724.11	BRL	436,000.00	2-Feb-16	HSBC London	106,724.11	(2,217.26)
AUD	1,700,000.00	USD	1,236,540.90	9-Feb-16	Royal Bank Of Scotland	1,236,835.00	(2,216.80)
EUR	300,000.00	PLN	1,297,277.70	26-Jan-16	HSBC London	325,890.00	(2,210.64)
BRL	490,000.00	USD	124,610.91	2-Feb-16	HSBC London	123,854.85	(2,205.97)
EUR	100,000.00	JPY	13,334,427.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,205.63)
CHF	200,000.00	USD	202,292.58	1-Feb-16	Royal Bank Of Scotland	199,800.20	(2,205.58)
GBP	200,000.00	AUD	408,929.60	3-Feb-16	HSBC London	294,780.00	(2,202.29)
EUR	100,000.00	JPY	13,333,810.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,200.50)
USD	449,723.25	MYR	1,950,000.00	7-Jan-16	Deutsche Bank AG	449,723.25	(2,200.21)
CHF	100,000.00	USD	102,239.87	1-Feb-16	Royal Bank Of Scotland	99,900.10	(2,196.37)
EUR	200,000.00	PLN	867,697.80	26-Jan-16	HSBC London	217,260.00	(2,194.46)
EUR	100,000.00	AUD	152,770.27	8-Feb-16	HSBC London	108,630.00	(2,194.34)
EUR	300,000.00	PLN	1,297,193.10	26-Jan-16	HSBC London	325,890.00	(2,189.22)
PLN	850,382.20	EUR	200,000.00	26-Jan-16	HSBC London	215,343.99	(2,187.65)
EUR	200,000.00	PLN	867,669.60	26-Jan-16	HSBC London	217,260.00	(2,187.32)
MXN	2,500,000.00	USD	146,822.09	11-Jan-16	Royal Bank Of Scotland	144,750.00	(2,187.09)
PLN	851,743.60	EUR	200,000.00	2-Mar-16	HSBC London	215,688.74	(2,182.08)
PLN	851,745.20	EUR	200,000.00	2-Mar-16	HSBC London	215,689.14	(2,181.68)
USD	66,122.93	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,122.93	(2,178.77)
GBP	50,000.00	JPY	9,119,730.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,178.55)
CHF	201,379.44	USD	203,619.05	29-Jan-16	Deutsche Bank AG	201,178.26	(2,178.39)
EUR	100,000.00	JPY	13,331,010.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,177.22)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
NOK	1,000,000.00	USD	115,115.16	1-Feb-16	Deutsche Bank AG	112,977.00	(2,176.16)
HUF	62,642,060.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	215,338.35	(2,172.98)
MYR	1,750,000.00	USD	407,735.32	7-Jan-16	Deutsche Bank AG	407,592.50	(2,172.82)
PLN	851,788.80	EUR	200,000.00	2-Mar-16	HSBC London	215,700.18	(2,170.67)
PLN	850,458.06	EUR	200,000.00	26-Jan-16	HSBC London	215,363.20	(2,168.46)
PLN	1,281,997.95	EUR	300,000.00	2-Mar-16	HSBC London	324,642.90	(2,166.46)
CHF	100,000.00	USD	102,209.02	1-Feb-16	Royal Bank Of Scotland	99,900.10	(2,165.52)
EUR	100,000.00	JPY	13,329,150.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,161.76)
USD	406,305.04	TRY	1,200,000.00	22-Jan-16	Deutsche Bank AG	406,305.04	(2,161.39)
AUD	100,000.00	JPY	9,004,080.00	12-Jan-16	HSBC London	72,755.00	(2,158.97)
AUD	100,000.00	JPY	9,004,080.00	12-Jan-16	HSBC London	72,755.00	(2,158.97)
EUR	100,000.00	AUD	152,720.13	8-Feb-16	HSBC London	108,630.00	(2,157.86)
EUR	323,155.81	USD	353,457.81	29-Jan-16	Deutsche Bank AG	351,044.16	(2,154.48)
SEK	2,000,000.00	USD	239,673.49	10-Feb-16	Deutsche Bank AG	237,232.00	(2,153.49)
EUR	100,000.00	AUD	152,710.30	8-Feb-16	HSBC London	108,630.00	(2,150.71)
GBP	50,000.00	USD	75,848.55	9-Feb-16	HSBC London	73,695.00	(2,146.70)
AUD	91,000.00	JPY	8,215,359.00	12-Jan-16	HSBC London	66,207.05	(2,144.60)
AUD	91,000.00	JPY	8,215,271.00	12-Jan-16	HSBC London	66,207.05	(2,143.87)
NOK	1,000,000.00	SEK	969,735.00	21-Jan-16	Deutsche Bank AG	112,977.00	(2,143.51)
AUD	100,000.00	JPY	9,001,790.00	12-Jan-16	HSBC London	72,755.00	(2,139.93)
AUD	100,000.00	JPY	9,001,760.00	12-Jan-16	HSBC London	72,755.00	(2,139.68)
EUR	100,000.00	AUD	152,694.50	8-Feb-16	HSBC London	108,630.00	(2,139.22)
AUD	900,000.00	JPY	78,779,880.00	12-Feb-16	HSBC London	654,795.00	(2,137.75)
PLN	400,000.00	USD	103,318.38	23-Feb-16	HSBC London	101,292.80	(2,137.18)
EUR	100,000.00	AUD	152,690.78	8-Feb-16	HSBC London	108,630.00	(2,136.51)
USD	46,226.53	COP	154,000,000.00	1-Feb-16	HSBC London	46,226.53	(2,136.25)
NOK	1,906,567.00	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,398.22	(2,133.97)
EUR	100,000.00	JPY	13,325,520.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,131.59)
NOK	1,906,589.60	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,400.77	(2,131.42)
PLN	500,000.00	USD	128,607.77	23-Feb-16	HSBC London	126,616.00	(2,131.27)
NOK	1,906,593.60	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,401.23	(2,130.96)
EUR	100,000.00	JPY	13,325,100.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,128.09)
CZK	4,000,000.00	USD	163,259.31	10-Mar-16	Royal Bank Of Scotland	160,804.00	(2,127.31)
EUR	100,000.00	AUD	152,676.00	8-Feb-16	HSBC London	108,630.00	(2,125.76)
HUF	62,656,440.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	215,387.78	(2,123.61)
SGD	1,200,000.00	USD	847,421.72	19-Jan-16	Deutsche Bank AG	845,874.00	(2,121.32)
PLN	851,987.60	EUR	200,000.00	2-Mar-16	HSBC London	215,750.52	(2,120.47)
CHF	215,244.20	EUR	200,000.00	27-Jan-16	HSBC London	215,029.17	(2,118.19)
EUR	100,000.00	AUD	152,664.95	8-Feb-16	HSBC London	108,630.00	(2,117.72)
AUD	90,000.00	JPY	8,124,626.00	12-Jan-16	HSBC London	65,479.50	(2,117.25)
PLN	500,000.00	USD	128,690.42	15-Jan-16	HSBC London	126,616.00	(2,116.92)
USD	97,924.20	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,924.20	(2,116.26)
EUR	100,000.00	AUD	152,660.00	8-Feb-16	HSBC London	108,630.00	(2,114.11)
PLN	400,000.00	USD	103,292.34	23-Feb-16	HSBC London	101,292.80	(2,111.14)
HUF	62,660,100.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	215,400.36	(2,111.04)
CHF	215,252.00	EUR	200,000.00	27-Jan-16	HSBC London	215,036.96	(2,110.40)
AUD	100,000.00	JPY	8,998,130.00	12-Jan-16	HSBC London	72,755.00	(2,109.51)
AUD	90,000.00	JPY	8,123,589.00	12-Jan-16	HSBC London	65,479.50	(2,108.63)
ZAR	1,056,000.00	USD	70,019.18	19-Jan-16	Deutsche Bank AG	68,148.96	(2,107.82)
TWD	17,500,000.00	USD	532,724.51	21-Jan-16	Deutsche Bank AG	532,770.00	(2,107.01)
AUD	100,000.00	JPY	8,997,790.00	12-Jan-16	HSBC London	72,755.00	(2,106.68)
USD	97,935.23	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,935.23	(2,105.24)
USD	82,053.79	COP	268,000,000.00	1-Feb-16	HSBC London	82,053.79	(2,104.89)
AUD	100,000.00	JPY	8,997,390.00	12-Jan-16	HSBC London	72,755.00	(2,103.35)
EUR	200,000.00	USD	219,590.00	10-Feb-16	Deutsche Bank AG	217,260.00	(2,102.40)
GBP	50,000.00	USD	75,803.55	9-Feb-16	HSBC London	73,695.00	(2,101.70)
GBP	146,118.20	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	215,363.61	(2,101.70)
USD	97,939.93	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,939.93	(2,100.56)
GBP	50,000.00	USD	75,801.20	9-Feb-16	HSBC London	73,695.00	(2,099.35)
EUR	100,000.00	AUD	152,637.60	8-Feb-16	HSBC London	108,630.00	(2,097.82)
EUR	100,000.00	JPY	13,321,403.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,097.36)
NOK	1,000,000.00	USD	115,035.17	1-Feb-16	Deutsche Bank AG	112,977.00	(2,096.17)
EUR	200,000.00	USD	219,580.98	10-Feb-16	Deutsche Bank AG	217,260.00	(2,093.38)
PLN	400,000.00	USD	103,274.02	23-Feb-16	HSBC London	101,292.80	(2,092.82)
EUR	100,000.00	AUD	152,628.70	8-Feb-16	HSBC London	108,630.00	(2,091.34)
USD	1,461,619.88	BRL	5,800,000.00	5-Jan-16	HSBC London	1,461,619.88	(2,088.84)
AUD	100,000.00	JPY	8,995,490.00	12-Jan-16	HSBC London	72,755.00	(2,087.56)
EUR	100,000.00	AUD	152,621.90	8-Feb-16	HSBC London	108,630.00	(2,086.40)
TWD	14,530,000.00	USD	442,650.42	21-Jan-16	Deutsche Bank AG	442,351.32	(2,086.29)
CHF	215,276.20	EUR	200,000.00	27-Jan-16	HSBC London	215,061.14	(2,086.21)
EUR	119,000.00	AUD	181,072.78	8-Feb-16	HSBC London	129,269.70	(2,084.63)
AUD	100,000.00	JPY	8,995,120.00	12-Jan-16	HSBC London	72,755.00	(2,084.48)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
EUR	200,000.00	AUD	302,372.12	8-Feb-16	HSBC London	217,260.00	(2,083.50)
EUR	100,000.00	AUD	152,617.90	8-Feb-16	HSBC London	108,630.00	(2,083.48)
KRW	235,000,000.00	USD	201,914.32	21-Jan-16	Deutsche Bank AG	200,417.40	(2,082.07)
AUD	100,000.00	JPY	8,994,690.00	12-Jan-16	HSBC London	72,755.00	(2,080.91)
EUR	100,000.00	AUD	152,614.10	8-Feb-16	HSBC London	108,630.00	(2,080.72)
BRL	491,000.00	USD	124,733.26	2-Feb-16	HSBC London	124,107.62	(2,078.51)
GBP	146,134.40	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	215,387.49	(2,077.84)
HUF	74,805,185.00	EUR	238,000.00	2-Mar-16	Deutsche Bank AG	257,150.30	(2,074.40)
EUR	200,000.00	JPY	26,386,660.00	3-Feb-16	Deutsche Bank AG	217,260.00	(2,065.41)
AUD	100,000.00	JPY	8,992,470.00	12-Jan-16	HSBC London	72,755.00	(2,062.46)
USD	97,978.22	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,978.22	(2,062.32)
USD	330,712.98	JPY	40,000,000.00	4-Feb-16	Deutsche Bank AG	330,712.98	(2,059.42)
AUD	100,000.00	JPY	8,991,820.00	12-Jan-16	HSBC London	72,755.00	(2,057.05)
AUD	100,000.00	JPY	8,991,820.00	12-Jan-16	HSBC London	72,755.00	(2,057.05)
AUD	100,000.00	JPY	8,990,865.00	12-Jan-16	HSBC London	72,755.00	(2,049.11)
AUD	100,000.00	JPY	8,990,865.00	12-Jan-16	HSBC London	72,755.00	(2,049.11)
HUF	74,814,514.60	EUR	238,000.00	2-Mar-16	Deutsche Bank AG	257,182.38	(2,042.41)
EUR	100,000.00	JPY	13,314,520.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,040.14)
SGD	300,000.00	USD	213,363.68	19-Jan-16	Deutsche Bank AG	211,468.50	(2,038.58)
CAD	73,721.95	USD	55,109.45	29-Jan-16	Deutsche Bank AG	53,071.77	(2,034.07)
NOK	1,000,000.00	USD	114,972.78	1-Feb-16	Deutsche Bank AG	112,977.00	(2,033.78)
GBP	100,000.00	AUD	205,741.40	3-Feb-16	HSBC London	147,390.00	(2,029.94)
JPY	25,989,156.00	AUD	300,000.00	12-Jan-16	HSBC London	216,045.25	(2,029.74)
PLN	500,000.00	USD	128,601.68	15-Jan-16	HSBC London	126,616.00	(2,028.18)
GBP	50,000.00	USD	75,729.70	9-Feb-16	HSBC London	73,695.00	(2,027.85)
CHF	215,336.00	EUR	200,000.00	27-Jan-16	HSBC London	215,120.88	(2,026.44)
EUR	200,000.00	USD	219,511.80	10-Feb-16	Deutsche Bank AG	217,260.00	(2,024.20)
AUD	200,000.00	JPY	17,732,214.00	12-Jan-16	HSBC London	145,510.00	(2,024.02)
HUF	62,686,300.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	215,490.42	(2,021.08)
USD	98,019.80	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,019.80	(2,020.80)
USD	98,022.07	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,022.07	(2,018.53)
USD	134,584.40	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	134,584.40	(2,013.41)
RON	425,864.26	EUR	96,000.00	20-Jan-16	Royal Bank Of Scotland	102,314.74	(2,013.10)
USD	66,290.57	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,290.57	(2,010.73)
EUR	200,000.00	JPY	26,379,680.00	3-Feb-16	Deutsche Bank AG	217,260.00	(2,007.39)
HUF	70,388,976.00	EUR	224,000.00	2-Mar-16	Deutsche Bank AG	241,969.14	(2,006.90)
EUR	300,000.00	PLN	1,296,472.20	26-Jan-16	HSBC London	325,890.00	(2,006.66)
EUR	100,000.00	JPY	13,310,490.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,006.64)
SGD	700,000.00	USD	495,098.52	19-Jan-16	Deutsche Bank AG	493,426.50	(2,006.62)
CHF	215,356.80	EUR	200,000.00	27-Jan-16	HSBC London	215,141.66	(2,005.65)
RON	430,419.85	EUR	97,000.00	20-Jan-16	Royal Bank Of Scotland	103,409.23	(2,005.36)
GBP	50,000.00	AUD	104,228.05	3-Feb-16	HSBC London	73,695.00	(2,002.51)
NOK	2,870,494.50	EUR	300,000.00	4-Feb-16	Deutsche Bank AG	324,299.86	(1,999.94)
CHF	324,044.40	EUR	300,000.00	27-Jan-16	HSBC London	323,720.68	(1,999.75)
NOK	1,000,000.00	USD	114,936.06	1-Feb-16	Deutsche Bank AG	112,977.00	(1,997.06)
EUR	114,000.00	AUD	173,464.68	8-Feb-16	HSBC London	123,838.20	(1,997.04)
EUR	4,000,000.00	HUF	1,266,080,000.00	25-Jan-16	Deutsche Bank AG	4,345,200.00	(1,996.75)
USD	66,306.00	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,306.00	(1,995.27)
EUR	100,000.00	JPY	13,308,850.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,993.01)
USD	66,309.15	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,309.15	(1,992.11)
KRW	234,000,000.00	USD	200,973.95	21-Jan-16	Deutsche Bank AG	199,564.56	(1,992.05)
NOK	1,000,000.00	USD	114,926.86	1-Feb-16	Deutsche Bank AG	112,977.00	(1,987.86)
GBP	100,000.00	AUD	205,681.00	3-Feb-16	HSBC London	147,390.00	(1,985.99)
USD	98,055.17	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,055.17	(1,985.48)
USD	143,234.60	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	143,234.60	(1,984.03)
CZK	3,604,000.00	USD	147,163.55	10-Mar-16	Royal Bank Of Scotland	144,884.40	(1,983.62)
EUR	100,000.00	JPY	13,307,490.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,981.70)
KRW	316,000,000.00	USD	270,689.32	21-Jan-16	Deutsche Bank AG	269,497.44	(1,978.72)
GBP	50,000.00	AUD	104,192.65	3-Feb-16	HSBC London	73,695.00	(1,976.75)
RON	444,113.20	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,699.08	(1,975.80)
USD	98,068.73	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,068.73	(1,971.94)
CZK	3,604,000.00	USD	147,151.53	10-Mar-16	Royal Bank Of Scotland	144,884.40	(1,971.60)
NOK	1,908,007.60	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,560.97	(1,971.42)
NOK	1,908,015.20	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,561.83	(1,970.56)
GBP	50,000.00	AUD	104,182.50	3-Feb-16	HSBC London	73,695.00	(1,969.37)
USD	66,333.93	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,333.93	(1,967.27)
RON	444,153.20	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,708.69	(1,966.19)
CHF	100,000.00	USD	102,007.40	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,963.90)
USD	56,133.26	COP	185,000,000.00	1-Feb-16	HSBC London	56,133.26	(1,962.97)
USD	93,075.66	CHF	95,000.00	1-Feb-16	Royal Bank Of Scotland	93,075.66	(1,962.85)
GBP	200,000.00	JPY	35,666,748.00	12-Feb-16	Deutsche Bank AG	294,780.00	(1,962.67)
SGD	424,000.00	USD	300,634.59	19-Jan-16	Deutsche Bank AG	298,875.48	(1,961.78)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
USD	100,165.54	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	100,165.54	(1,960.28)
GBP	50,000.00	AUD	104,168.00	3-Feb-16	HSBC London	73,695.00	(1,958.82)
USD	100,698.23	EUR	94,431.74	29-Jan-16	Deutsche Bank AG	100,698.23	(1,957.26)
EUR	100,000.00	SEK	932,159.50	29-Jan-16	Deutsche Bank AG	108,630.00	(1,953.14)
EUR	100,000.00	AUD	152,428.30	8-Feb-16	HSBC London	108,630.00	(1,945.54)
EUR	100,000.00	SEK	932,089.30	29-Jan-16	Deutsche Bank AG	108,630.00	(1,944.82)
USD	134,653.24	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	134,653.24	(1,944.40)
RON	444,251.30	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,732.26	(1,942.63)
GBP	50,000.00	AUD	104,145.30	3-Feb-16	HSBC London	73,695.00	(1,942.30)
ZAR	1,500,000.00	USD	98,406.65	19-Jan-16	Deutsche Bank AG	96,802.50	(1,941.65)
CZK	4,000,000.00	USD	163,073.35	10-Mar-16	Royal Bank Of Scotland	160,804.00	(1,941.35)
EUR	100,000.00	AUD	152,420.10	8-Feb-16	HSBC London	108,630.00	(1,939.58)
EUR	100,000.00	AUD	152,418.77	8-Feb-16	HSBC London	108,630.00	(1,938.61)
CZK	4,000,000.00	USD	163,066.17	10-Mar-16	Royal Bank Of Scotland	160,804.00	(1,934.17)
GBP	100,000.00	AUD	205,606.00	3-Feb-16	HSBC London	147,390.00	(1,931.43)
EUR	100,000.00	AUD	152,407.90	8-Feb-16	HSBC London	108,630.00	(1,930.70)
EUR	100,000.00	AUD	152,404.60	8-Feb-16	HSBC London	108,630.00	(1,928.30)
TWD	10,400,000.00	USD	317,266.63	21-Jan-16	Deutsche Bank AG	316,617.60	(1,928.23)
USD	100,197.46	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	100,197.46	(1,928.16)
AUD	100,000.00	JPY	8,974,960.00	12-Jan-16	HSBC London	72,755.00	(1,916.90)
AUD	100,000.00	JPY	8,974,960.00	12-Jan-16	HSBC London	72,755.00	(1,916.90)
GBP	100,000.00	AUD	205,586.00	3-Feb-16	HSBC London	147,390.00	(1,916.88)
HUF	50,000,000.00	USD	173,710.03	22-Jan-16	Deutsche Bank AG	171,880.00	(1,906.53)
CHF	100,000.00	USD	101,945.94	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,902.44)
HUF	62,722,070.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	215,613.39	(1,898.25)
SEK	2,000,000.00	USD	239,416.27	10-Feb-16	Deutsche Bank AG	237,232.00	(1,896.27)
USD	98,145.78	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,145.78	(1,895.00)
NOK	1,908,696.60	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,638.82	(1,893.67)
GBP	100,000.00	JPY	17,942,936.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,892.12)
RON	408,281.00	EUR	92,000.00	20-Jan-16	Royal Bank Of Scotland	98,090.33	(1,890.53)
RON	408,281.19	EUR	92,000.00	20-Jan-16	Royal Bank Of Scotland	98,090.37	(1,890.49)
KRW	222,000,000.00	USD	190,667.59	21-Jan-16	Deutsche Bank AG	189,330.48	(1,889.89)
USD	33,917.26	COP	114,000,000.00	1-Feb-16	HSBC London	33,917.26	(1,884.72)
RON	444,508.90	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,794.15	(1,880.77)
INR	41,430,000.00	USD	625,150.89	29-Jan-16	Deutsche Bank AG	626,255.88	(1,877.97)
KRW	300,000,000.00	USD	256,981.33	21-Jan-16	Deutsche Bank AG	255,852.00	(1,876.33)
USD	33,618.95	COP	113,000,000.00	1-Feb-16	HSBC London	33,618.95	(1,868.98)
RON	444,558.60	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,806.09	(1,868.83)
NOK	2,871,710.70	EUR	300,000.00	4-Feb-16	Deutsche Bank AG	324,437.26	(1,862.71)
EUR	200,000.00	SEK	1,847,082.80	29-Jan-16	Deutsche Bank AG	217,260.00	(1,861.80)
GBP	50,000.00	AUD	104,033.60	3-Feb-16	HSBC London	73,695.00	(1,861.04)
AUD	100,000.00	JPY	8,967,870.00	12-Jan-16	HSBC London	72,755.00	(1,857.96)
USD	98,185.82	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,185.82	(1,855.02)
USD	143,364.60	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	143,364.60	(1,853.76)
EUR	300,000.00	SEK	2,762,692.20	29-Jan-16	Deutsche Bank AG	325,890.00	(1,851.83)
USD	33,638.36	COP	113,000,000.00	1-Feb-16	HSBC London	33,638.36	(1,849.51)
EUR	200,000.00	SEK	1,846,964.60	29-Jan-16	Deutsche Bank AG	217,260.00	(1,847.78)
EUR	200,000.00	SEK	1,846,964.60	29-Jan-16	Deutsche Bank AG	217,260.00	(1,847.78)
RON	390,375.57	EUR	88,000.00	20-Jan-16	Royal Bank Of Scotland	93,788.51	(1,845.34)
GBP	100,000.00	JPY	17,936,960.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,842.44)
GBP	100,000.00	JPY	17,936,062.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,834.97)
PLN	2,140,333.00	EUR	500,000.00	26-Jan-16	HSBC London	542,000.81	(1,832.86)
EUR	100,000.00	AUD	152,272.20	8-Feb-16	HSBC London	108,630.00	(1,831.97)
USD	160,119.38	INR	10,730,000.00	8-Jan-16	Deutsche Bank AG	160,119.38	(1,831.30)
USD	160,119.38	INR	10,730,000.00	8-Jan-16	Deutsche Bank AG	160,119.38	(1,831.30)
USD	143,387.40	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	143,387.40	(1,830.92)
NOK	500,000.00	SEK	491,267.00	21-Jan-16	Deutsche Bank AG	56,488.50	(1,830.84)
KRW	373,000,000.00	USD	319,010.64	21-Jan-16	Deutsche Bank AG	318,109.32	(1,830.09)
NOK	1,000,000.00	USD	114,768.44	1-Feb-16	Deutsche Bank AG	112,977.00	(1,829.44)
USD	159,973.74	INR	10,720,000.00	8-Jan-16	Deutsche Bank AG	159,973.74	(1,826.00)
EUR	100,000.00	AUD	152,261.00	8-Feb-16	HSBC London	108,630.00	(1,823.82)
USD	160,127.74	INR	10,730,000.00	8-Jan-16	Deutsche Bank AG	160,127.74	(1,822.92)
USD	160,130.13	INR	10,730,000.00	8-Jan-16	Deutsche Bank AG	160,130.13	(1,820.53)
USD	600,739.37	MYR	2,600,000.00	7-Jan-16	Deutsche Bank AG	600,739.37	(1,819.69)
USD	159,980.90	INR	10,720,000.00	8-Jan-16	Deutsche Bank AG	159,980.90	(1,818.83)
MXN	2,500,000.00	USD	146,448.50	11-Jan-16	Royal Bank Of Scotland	144,750.00	(1,813.50)
USD	62,503.64	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	62,503.64	(1,812.68)
USD	66,493.88	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,493.88	(1,806.93)
GBP	100,000.00	JPY	17,932,400.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,804.53)
RON	444,828.90	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,871.03	(1,803.92)
JPY	19,458,023.00	AUD	225,000.00	12-Jan-16	HSBC London	161,752.60	(1,803.89)
CZK	4,000,000.00	USD	162,934.12	10-Mar-16	Royal Bank Of Scotland	160,804.00	(1,802.12)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases	Sales	Maturity	Counterparty			
USD	159,997.61	10,720,000.00	8-Jan-16	Deutsche Bank AG		159,997.61	(1,802.09)
EUR	100,000.00	152,230.41	8-Feb-16	HSBC London		108,630.00	(1,801.57)
EUR	100,000.00	152,230.41	8-Feb-16	HSBC London		108,630.00	(1,801.57)
RON	386,046.67	87,000.00	20-Jan-16	Royal Bank Of Scotland		92,748.48	(1,798.63)
USD	98,243.70	100,000.00	1-Feb-16	Royal Bank Of Scotland		98,243.70	(1,797.22)
CHF	324,248.10	300,000.00	27-Jan-16	HSBC London		323,924.18	(1,796.14)
EUR	100,000.00	152,210.95	8-Feb-16	HSBC London		108,630.00	(1,787.41)
EUR	100,000.00	152,210.95	8-Feb-16	HSBC London		108,630.00	(1,787.41)
CHF	100,000.00	101,827.67	1-Feb-16	Royal Bank Of Scotland		99,900.10	(1,784.17)
GBP	100,000.00	17,929,820.00	12-Feb-16	Deutsche Bank AG		147,390.00	(1,783.08)
USD	89,254.80	91,000.00	1-Feb-16	Royal Bank Of Scotland		89,254.80	(1,782.23)
NOK	1,909,701.00	200,000.00	4-Feb-16	Deutsche Bank AG		215,752.29	(1,780.35)
SEK	5,094,074.63	558,000.00	4-Mar-16	Deutsche Bank AG		604,238.76	(1,776.56)
EUR	100,000.00	152,196.00	8-Feb-16	HSBC London		108,630.00	(1,776.53)
HUF	40,000,000.00	139,218.47	22-Jan-16	Deutsche Bank AG		137,504.00	(1,775.67)
GBP	100,000.00	17,928,788.00	12-Feb-16	Deutsche Bank AG		147,390.00	(1,774.50)
MXN	2,500,000.00	146,406.63	11-Jan-16	Royal Bank Of Scotland		144,750.00	(1,771.63)
TWD	9,600,000.00	292,852.57	21-Jan-16	Deutsche Bank AG		292,262.40	(1,770.97)
AUD	100,000.00	8,957,374.00	12-Jan-16	HSBC London		72,755.00	(1,770.71)
EUR	200,000.00	26,351,020.00	3-Feb-16	Deutsche Bank AG		217,260.00	(1,769.14)
NOK	1,000,000.00	114,706.93	1-Feb-16	Deutsche Bank AG		112,977.00	(1,767.93)
USD	66,532.90	100,000.00	4-Feb-16	Royal Bank Of Scotland		66,532.90	(1,767.82)
USD	160,184.88	10,730,000.00	8-Jan-16	Deutsche Bank AG		160,184.88	(1,765.70)
RON	445,009.90	100,000.00	20-Jan-16	Royal Bank Of Scotland		106,914.52	(1,760.45)
SGD	300,000.00	213,083.32	19-Jan-16	Deutsche Bank AG		211,468.50	(1,758.22)
EUR	100,000.00	152,165.70	8-Feb-16	HSBC London		108,630.00	(1,754.49)
ZAR	1,500,000.00	98,219.33	19-Jan-16	Deutsche Bank AG		96,802.50	(1,754.33)
USD	80,455.83	329,000.00	2-Feb-16	HSBC London		80,455.83	(1,750.84)
AUD	492,000.00	43,135,952.00	12-Feb-16	HSBC London		357,954.60	(1,747.36)
GBP	100,000.00	17,925,490.00	12-Feb-16	Deutsche Bank AG		147,390.00	(1,747.09)
CHF	100,000.00	101,786.53	1-Feb-16	Royal Bank Of Scotland		99,900.10	(1,743.03)
RUB	5,000,000.00	69,527.49	1-Feb-16	HSBC London		68,460.00	(1,737.49)
EUR	100,000.00	930,341.00	29-Jan-16	Deutsche Bank AG		108,630.00	(1,737.44)
SGD	700,000.00	494,825.54	19-Jan-16	Deutsche Bank AG		493,426.50	(1,733.64)
USD	61,074.21	200,000,000.00	1-Feb-16	HSBC London		61,074.21	(1,731.29)
CHF	100,000.00	101,771.85	1-Feb-16	Royal Bank Of Scotland		99,900.10	(1,728.35)
USD	62,587.85	1,000,000.00	19-Jan-16	Deutsche Bank AG		62,587.85	(1,728.18)
JPY	25,967,070.00	300,000.00	12-Feb-16	HSBC London		215,861.66	(1,727.59)
RON	445,152.90	100,000.00	20-Jan-16	Royal Bank Of Scotland		106,948.87	(1,726.11)
NOK	1,910,196.60	200,000.00	4-Feb-16	Deutsche Bank AG		215,808.28	(1,724.43)
BRL	400,000.00	102,666.77	5-Jan-16	HSBC London		101,106.00	(1,721.57)
CHF	100,000.00	101,761.59	1-Feb-16	Royal Bank Of Scotland		99,900.10	(1,718.09)
SEK	1,500,000.00	179,854.48	10-Feb-16	Deutsche Bank AG		177,924.00	(1,714.48)
SEK	1,500,000.00	179,854.48	10-Feb-16	Deutsche Bank AG		177,924.00	(1,714.48)
JPY	19,468,890.00	225,000.00	12-Jan-16	HSBC London		161,842.94	(1,713.48)
AUD	100,000.00	8,950,460.00	12-Jan-16	HSBC London		72,755.00	(1,713.23)
USD	79,743.65	326,000.00	2-Feb-16	HSBC London		79,743.65	(1,713.16)
GBP	100,000.00	205,304.00	3-Feb-16	HSBC London		147,390.00	(1,711.71)
EUR	100,000.00	930,111.60	29-Jan-16	Deutsche Bank AG		108,630.00	(1,710.23)
BRL	242,000.00	62,161.42	2-Feb-16	HSBC London		61,169.13	(1,708.37)
RON	445,226.80	100,000.00	20-Jan-16	Royal Bank Of Scotland		106,966.63	(1,708.36)
AUD	100,000.00	8,949,760.00	12-Jan-16	HSBC London		72,755.00	(1,707.41)
EUR	100,000.00	930,078.60	29-Jan-16	Deutsche Bank AG		108,630.00	(1,706.31)
EUR	200,000.00	26,343,400.00	3-Feb-16	Deutsche Bank AG		217,260.00	(1,705.80)
USD	131,404.64	16,000,000.00	4-Feb-16	Deutsche Bank AG		131,404.64	(1,703.64)
GBP	100,000.00	17,920,194.00	12-Feb-16	Deutsche Bank AG		147,390.00	(1,703.06)
USD	132,237.65	16,100,000.00	4-Feb-16	Deutsche Bank AG		132,237.65	(1,702.57)
USD	131,407.34	16,000,000.00	4-Feb-16	Deutsche Bank AG		131,407.34	(1,700.94)
GBP	100,000.00	17,919,930.00	12-Feb-16	Deutsche Bank AG		147,390.00	(1,700.87)
MXN	3,000,000.00	175,262.77	11-Jan-16	Royal Bank Of Scotland		173,700.00	(1,700.77)
EUR	200,000.00	26,342,580.00	3-Feb-16	Deutsche Bank AG		217,260.00	(1,698.98)
JPY	17,284,580.00	200,000.00	12-Jan-16	HSBC London		143,684.99	(1,698.65)
RON	445,269.60	100,000.00	20-Jan-16	Royal Bank Of Scotland		106,976.91	(1,698.08)
EUR	200,000.00	26,342,332.00	3-Feb-16	Deutsche Bank AG		217,260.00	(1,696.92)
SEK	1,637,000.00	196,104.69	10-Feb-16	Deutsche Bank AG		194,174.39	(1,694.57)
CHF	200,000.00	201,779.70	1-Feb-16	Royal Bank Of Scotland		199,800.20	(1,692.70)
CHF	200,000.00	201,779.70	1-Feb-16	Royal Bank Of Scotland		199,800.20	(1,692.70)
EUR	100,000.00	152,080.20	8-Feb-16	HSBC London		108,630.00	(1,692.28)
BRL	200,000.00	52,164.84	5-Jan-16	HSBC London		50,553.00	(1,692.24)
USD	143,527.00	200,000.00	9-Feb-16	Royal Bank Of Scotland		143,527.00	(1,691.03)
EUR	300,000.00	2,761,317.30	29-Jan-16	Deutsche Bank AG		325,890.00	(1,688.75)
USD	361,351.50	500,000.00	9-Feb-16	Royal Bank Of Scotland		361,351.50	(1,688.43)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases	Sales	Maturity	Counterparty			
USD	132,254.38	JPY	16,100,000.00	4-Feb-16	Deutsche Bank AG	132,254.38	(1,685.85)
USD	131,422.77	JPY	16,000,000.00	4-Feb-16	Deutsche Bank AG	131,422.77	(1,685.52)
BRL	242,000.00	USD	62,137.48	2-Feb-16	HSBC London	61,169.13	(1,684.43)
USD	66,403.09	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	66,403.09	(1,683.24)
RON	445,332.30	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,991.98	(1,683.03)
MXN	2,000,000.00	USD	117,389.48	11-Jan-16	Royal Bank Of Scotland	115,800.00	(1,681.48)
GBP	100,000.00	JPY	17,917,440.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,680.17)
PLN	500,000.00	USD	128,251.65	15-Jan-16	HSBC London	126,616.00	(1,678.15)
BRL	200,000.00	USD	52,149.88	5-Jan-16	HSBC London	50,553.00	(1,677.28)
NOK	500,000.00	SEK	489,968.50	21-Jan-16	Deutsche Bank AG	56,488.50	(1,676.81)
HUF	53,295,816.00	EUR	170,000.00	25-Jan-16	Deutsche Bank AG	183,209.70	(1,675.13)
CHF	100,000.00	USD	101,716.47	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,672.97)
CHF	100,000.00	USD	101,716.47	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,672.97)
NOK	1,910,668.08	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,861.55	(1,671.23)
AUD	100,000.00	JPY	8,944,960.00	12-Jan-16	HSBC London	72,755.00	(1,667.51)
CHF	215,696.00	EUR	200,000.00	27-Jan-16	HSBC London	215,480.52	(1,666.60)
NOK	1,000,000.00	USD	114,601.73	1-Feb-16	Deutsche Bank AG	112,977.00	(1,662.73)
EUR	100,000.00	SEK	929,668.80	29-Jan-16	Deutsche Bank AG	108,630.00	(1,657.71)
GBP	100,000.00	JPY	17,914,640.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,656.89)
RON	445,442.50	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	107,018.45	(1,656.56)
USD	100,473.53	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	100,473.53	(1,650.28)
HUF	62,794,400.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	215,862.03	(1,649.91)
GBP	165,000.00	USD	244,861.82	9-Feb-16	HSBC London	243,193.50	(1,645.71)
MXN	2,500,000.00	USD	146,280.47	11-Jan-16	Royal Bank Of Scotland	144,750.00	(1,645.47)
USD	406,818.96	TRY	1,200,000.00	22-Jan-16	Deutsche Bank AG	406,818.96	(1,644.11)
USD	79,813.93	BRL	326,000.00	2-Feb-16	HSBC London	79,813.93	(1,642.05)
EUR	100,000.00	SEK	929,518.70	29-Jan-16	Deutsche Bank AG	108,630.00	(1,639.90)
EUR	100,000.00	SEK	929,516.30	29-Jan-16	Deutsche Bank AG	108,630.00	(1,639.62)
CZK	4,000,000.00	USD	162,771.61	10-Mar-16	Royal Bank Of Scotland	160,804.00	(1,639.61)
USD	100,484.20	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	100,484.20	(1,639.54)
SEK	1,500,000.00	USD	179,779.33	10-Feb-16	Deutsche Bank AG	177,924.00	(1,639.33)
EUR	200,000.00	JPY	26,334,868.00	3-Feb-16	Deutsche Bank AG	217,260.00	(1,634.87)
BRL	115,000.00	USD	30,654.40	5-Jan-16	HSBC London	29,067.98	(1,632.65)
CHF	215,730.80	EUR	200,000.00	27-Jan-16	HSBC London	215,515.28	(1,631.82)
KRW	200,000,000.00	USD	171,701.59	21-Jan-16	Deutsche Bank AG	170,568.00	(1,631.59)
NOK	1,000,000.00	USD	114,569.91	1-Feb-16	Deutsche Bank AG	112,977.00	(1,630.91)
USD	128,868.15	PHP	6,130,000.00	19-Jan-16	Deutsche Bank AG	128,868.15	(1,630.58)
RON	445,550.90	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	107,044.49	(1,630.53)
GBP	164,000.00	USD	243,371.41	9-Feb-16	HSBC London	241,719.60	(1,629.34)
EUR	100,000.00	SEK	929,411.70	29-Jan-16	Deutsche Bank AG	108,630.00	(1,627.21)
USD	216,199.50	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	216,199.50	(1,625.70)
EUR	200,000.00	PLN	865,446.20	26-Jan-16	HSBC London	217,260.00	(1,624.28)
USD	57,099.22	COP	187,000,000.00	1-Feb-16	HSBC London	57,099.22	(1,623.94)
USD	198,461.13	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	198,461.13	(1,623.54)
CHF	100,000.00	USD	101,666.83	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,623.33)
USD	56,787.81	COP	186,000,000.00	1-Feb-16	HSBC London	56,787.81	(1,621.34)
EUR	100,000.00	SEK	929,356.90	29-Jan-16	Deutsche Bank AG	108,630.00	(1,620.71)
CHF	100,000.00	USD	101,662.69	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,619.19)
MYR	1,197,000.00	USD	279,020.98	7-Jan-16	Deutsche Bank AG	278,793.27	(1,616.23)
HUF	62,804,400.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	215,896.41	(1,615.57)
EUR	100,000.00	SEK	929,311.80	29-Jan-16	Deutsche Bank AG	108,630.00	(1,615.36)
CZK	4,000,000.00	USD	162,746.97	10-Mar-16	Royal Bank Of Scotland	160,804.00	(1,614.97)
CHF	100,000.00	USD	101,657.11	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,613.61)
EUR	100,000.00	SEK	929,296.80	29-Jan-16	Deutsche Bank AG	108,630.00	(1,613.58)
CHF	100,000.00	USD	101,656.60	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,613.10)
EUR	200,000.00	JPY	26,331,840.00	3-Feb-16	Deutsche Bank AG	217,260.00	(1,609.70)
EUR	200,000.00	JPY	26,331,680.00	3-Feb-16	Deutsche Bank AG	217,260.00	(1,608.37)
USD	66,696.52	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,696.52	(1,603.81)
GBP	150,000.00	JPY	26,765,880.00	12-Feb-16	Deutsche Bank AG	221,085.00	(1,603.50)
TRY	2,900,000.00	USD	988,694.45	22-Jan-16	Deutsche Bank AG	993,542.90	(1,601.15)
HUF	40,000,000.00	USD	139,042.90	22-Jan-16	Deutsche Bank AG	137,504.00	(1,600.10)
USD	66,701.26	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,701.26	(1,599.06)
USD	128,900.66	PHP	6,130,000.00	19-Jan-16	Deutsche Bank AG	128,900.66	(1,598.13)
PLN	300,000.00	USD	77,483.92	23-Feb-16	HSBC London	75,969.60	(1,598.02)
HUF	62,811,560.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	215,921.02	(1,590.98)
EUR	100,000.00	USD	110,330.81	10-Feb-16	Deutsche Bank AG	108,630.00	(1,587.01)
EUR	100,000.00	AUD	151,935.01	8-Feb-16	HSBC London	108,630.00	(1,586.65)
CHF	100,000.00	USD	101,629.53	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,586.03)
USD	98,455.53	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,455.53	(1,585.69)
USD	66,714.90	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,714.90	(1,585.38)
USD	1,108,815.08	BRL	4,400,000.00	5-Jan-16	HSBC London	1,108,815.08	(1,584.64)
JPY	26,042,778.00	AUD	300,000.00	12-Jan-16	HSBC London	216,491.01	(1,583.59)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
AUD	100,000.00	JPY	8,934,810.00	12-Jan-16	HSBC London	72,755.00	(1,583.13)
ZAR	1,500,000.00	USD	98,048.05	19-Jan-16	Deutsche Bank AG	96,802.50	(1,583.05)
NOK	1,911,456.40	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,950.61	(1,582.27)
PLN	300,000.00	USD	77,463.35	23-Feb-16	HSBC London	75,969.60	(1,577.45)
PLN	300,000.00	USD	77,459.83	23-Feb-16	HSBC London	75,969.60	(1,573.93)
MXN	5,000,000.00	USD	290,842.49	11-Jan-16	Royal Bank Of Scotland	289,500.00	(1,572.49)
EUR	100,000.00	AUD	151,914.90	8-Feb-16	HSBC London	108,630.00	(1,572.02)
USD	143,650.22	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	143,650.22	(1,567.56)
CHF	100,000.00	USD	101,610.63	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,567.13)
GBP	150,000.00	USD	222,671.55	9-Feb-16	HSBC London	221,085.00	(1,566.00)
KRW	200,000,000.00	USD	171,635.28	21-Jan-16	Deutsche Bank AG	170,568.00	(1,565.28)
CHF	100,000.00	USD	101,608.05	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,564.55)
EUR	100,000.00	PLN	435,691.00	26-Jan-16	HSBC London	108,630.00	(1,563.71)
EUR	100,000.00	USD	110,307.10	10-Feb-16	Deutsche Bank AG	108,630.00	(1,563.30)
JPY	17,301,036.00	AUD	200,000.00	12-Jan-16	HSBC London	143,821.78	(1,561.73)
CHF	100,000.00	USD	101,600.62	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,557.12)
CHF	100,000.00	USD	101,600.62	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,557.12)
HUF	31,184,340.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,199.29	(1,555.83)
AUD	200,000.00	JPY	17,675,660.00	12-Jan-16	HSBC London	145,510.00	(1,553.89)
USD	143,664.44	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	143,664.44	(1,553.31)
PLN	300,000.00	USD	77,438.00	23-Feb-16	HSBC London	75,969.60	(1,552.10)
HUF	40,000,000.00	USD	138,993.62	22-Jan-16	Deutsche Bank AG	137,504.00	(1,550.82)
GBP	72,720.20	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,182.30	(1,549.88)
EUR	100,000.00	SEK	928,758.50	29-Jan-16	Deutsche Bank AG	108,630.00	(1,549.73)
EUR	100,000.00	SEK	928,744.20	29-Jan-16	Deutsche Bank AG	108,630.00	(1,548.03)
PLN	300,000.00	USD	77,433.84	23-Feb-16	HSBC London	75,969.60	(1,547.94)
CHF	100,000.00	USD	101,591.12	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,547.62)
JPY	17,302,940.00	AUD	200,000.00	12-Jan-16	HSBC London	143,837.61	(1,545.89)
GBP	72,723.60	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,187.31	(1,544.87)
USD	459,360.50	EUR	423,973.16	29-Jan-16	Deutsche Bank AG	459,360.50	(1,540.43)
PLN	300,000.00	USD	77,425.85	23-Feb-16	HSBC London	75,969.60	(1,539.95)
AUD	200,000.00	JPY	17,673,700.00	12-Jan-16	HSBC London	145,510.00	(1,537.60)
GBP	72,729.30	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,195.72	(1,536.48)
EUR	100,000.00	AUD	151,856.20	8-Feb-16	HSBC London	108,630.00	(1,529.31)
EUR	100,000.00	PLN	435,554.70	26-Jan-16	HSBC London	108,630.00	(1,529.19)
EUR	200,000.00	PLN	865,067.60	26-Jan-16	HSBC London	217,260.00	(1,528.41)
PLN	424,153.30	EUR	100,000.00	2-Mar-16	HSBC London	107,409.19	(1,524.99)
NOK	1,911,966.40	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,008.23	(1,524.73)
EUR	100,000.00	AUD	151,848.00	8-Feb-16	HSBC London	108,630.00	(1,523.34)
PLN	424,162.53	EUR	100,000.00	2-Mar-16	HSBC London	107,411.53	(1,522.66)
USD	44,954.70	COP	148,000,000.00	1-Feb-16	HSBC London	44,954.70	(1,522.13)
ZAR	1,651,656.46	USD	107,677.62	22-Jan-16	Deutsche Bank AG	106,589.65	(1,520.70)
SGD	700,000.00	USD	494,612.26	19-Jan-16	Deutsche Bank AG	493,426.50	(1,520.36)
EUR	100,000.00	SEK	928,503.40	29-Jan-16	Deutsche Bank AG	108,630.00	(1,519.47)
USD	2,244,704.37	JPY	270,000,000.00	4-Feb-16	Deutsche Bank AG	2,244,704.37	(1,518.95)
EUR	100,000.00	PLN	435,508.40	26-Jan-16	HSBC London	108,630.00	(1,517.47)
EUR	100,000.00	AUD	151,837.10	8-Feb-16	HSBC London	108,630.00	(1,515.41)
EUR	100,000.00	AUD	151,835.50	8-Feb-16	HSBC London	108,630.00	(1,514.25)
EUR	100,000.00	SEK	928,453.90	29-Jan-16	Deutsche Bank AG	108,630.00	(1,513.60)
CHF	100,000.00	USD	101,556.76	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,513.26)
CHF	100,000.00	USD	101,556.25	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,512.75)
USD	120,595.07	INR	8,090,000.00	8-Jan-16	Deutsche Bank AG	120,595.07	(1,509.60)
USD	111,690.25	INR	7,500,000.00	8-Jan-16	Deutsche Bank AG	111,690.25	(1,509.55)
EUR	100,000.00	SEK	928,414.20	29-Jan-16	Deutsche Bank AG	108,630.00	(1,508.89)
GBP	150,000.00	USD	222,613.20	9-Feb-16	HSBC London	221,085.00	(1,507.65)
MXN	2,000,000.00	USD	117,214.59	11-Jan-16	Royal Bank Of Scotland	115,800.00	(1,506.59)
CHF	167,291.47	USD	168,848.25	29-Jan-16	Deutsche Bank AG	167,124.35	(1,505.92)
CHF	100,000.00	USD	101,547.72	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,504.22)
MXN	6,500,000.00	USD	376,723.06	10-Feb-16	Royal Bank Of Scotland	376,350.00	(1,504.06)
EUR	100,000.00	AUD	151,818.00	8-Feb-16	HSBC London	108,630.00	(1,501.52)
EUR	100,000.00	SEK	928,333.20	29-Jan-16	Deutsche Bank AG	108,630.00	(1,499.28)
CHF	215,864.80	EUR	200,000.00	27-Jan-16	HSBC London	215,649.15	(1,497.89)
EUR	100,000.00	PLN	435,427.00	26-Jan-16	HSBC London	108,630.00	(1,496.85)
USD	143,722.74	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	143,722.74	(1,494.90)
EUR	100,000.00	SEK	928,286.00	29-Jan-16	Deutsche Bank AG	108,630.00	(1,493.68)
GBP	100,000.00	AUD	205,002.10	3-Feb-16	HSBC London	147,390.00	(1,492.06)
EUR	100,000.00	SEK	928,270.90	29-Jan-16	Deutsche Bank AG	108,630.00	(1,491.89)
USD	117,271.28	SEK	1,000,000.00	10-Feb-16	Deutsche Bank AG	117,271.28	(1,486.91)
GBP	50,000.00	JPY	9,036,080.00	12-Feb-16	Deutsche Bank AG	73,695.00	(1,483.17)
NOK	1,912,372.80	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,054.14	(1,478.88)
EUR	100,000.00	SEK	928,160.60	29-Jan-16	Deutsche Bank AG	108,630.00	(1,478.81)
HUF	62,844,380.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	216,033.84	(1,478.30)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases	Sales	Maturity	Counterparty			
USD	216,346.80	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	216,346.80	(1,478.10)
CHF	215,885.20	EUR	200,000.00	27-Jan-16	HSBC London	215,669.53	(1,477.50)
EUR	100,000.00	PLN	435,347.10	26-Jan-16	HSBC London	108,630.00	(1,476.62)
EUR	100,000.00	SEK	928,135.20	29-Jan-16	Deutsche Bank AG	108,630.00	(1,475.80)
EUR	100,000.00	PLN	435,342.60	26-Jan-16	HSBC London	108,630.00	(1,475.48)
HUF	62,940,240.00	EUR	200,000.00	2-Mar-16	Deutsche Bank AG	216,363.37	(1,473.24)
GBP	150,000.00	JPY	26,749,950.00	12-Feb-16	Deutsche Bank AG	221,085.00	(1,471.08)
EUR	100,000.00	AUD	151,774.20	8-Feb-16	HSBC London	108,630.00	(1,469.65)
USD	117,289.66	SEK	1,000,000.00	10-Feb-16	Deutsche Bank AG	117,289.66	(1,468.56)
SGD	700,000.00	USD	494,559.84	19-Jan-16	Deutsche Bank AG	493,426.50	(1,467.94)
EUR	100,000.00	JPY	13,245,170.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,463.64)
EUR	100,000.00	PLN	435,289.20	26-Jan-16	HSBC London	108,630.00	(1,461.96)
GBP	164,000.00	USD	243,203.80	9-Feb-16	HSBC London	241,719.60	(1,461.73)
EUR	100,000.00	SEK	927,997.80	29-Jan-16	Deutsche Bank AG	108,630.00	(1,459.50)
USD	338,930.66	TRY	1,000,000.00	22-Jan-16	Deutsche Bank AG	338,930.66	(1,455.79)
EUR	100,000.00	USD	110,199.07	10-Feb-16	Deutsche Bank AG	108,630.00	(1,455.27)
HUF	62,851,180.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	216,057.22	(1,454.95)
EUR	100,000.00	SEK	927,959.00	29-Jan-16	Deutsche Bank AG	108,630.00	(1,454.90)
BRL	200,000.00	USD	51,922.43	5-Jan-16	HSBC London	50,553.00	(1,449.83)
JPY	17,276,000.00	AUD	200,000.00	12-Feb-16	HSBC London	143,613.66	(1,446.76)
EUR	100,000.00	AUD	151,741.97	8-Feb-16	HSBC London	108,630.00	(1,446.20)
KRW	284,000,000.00	USD	242,944.76	21-Jan-16	Deutsche Bank AG	242,206.56	(1,445.36)
USD	66,855.50	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,855.50	(1,444.45)
ZAR	1,500,000.00	USD	97,908.61	19-Jan-16	Deutsche Bank AG	96,802.50	(1,443.61)
TWD	10,040,000.00	USD	305,863.50	21-Jan-16	Deutsche Bank AG	305,657.76	(1,440.66)
RON	310,641.31	EUR	70,000.00	20-Jan-16	Royal Bank Of Scotland	74,632.20	(1,440.19)
EUR	100,000.00	PLN	435,200.60	26-Jan-16	HSBC London	108,630.00	(1,439.52)
EUR	81,000.00	AUD	123,270.26	8-Feb-16	HSBC London	87,990.30	(1,432.81)
ZAR	1,632,000.00	USD	106,384.05	19-Jan-16	Deutsche Bank AG	105,321.12	(1,430.13)
GBP	150,000.00	JPY	26,744,811.00	12-Feb-16	Deutsche Bank AG	221,085.00	(1,428.36)
SEK	1,350,000.00	USD	161,753.30	10-Feb-16	Deutsche Bank AG	160,131.60	(1,427.30)
CHF	100,000.00	USD	101,469.38	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,425.88)
NOK	950,106.00	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,340.13	(1,425.52)
AUD	200,000.00	JPY	17,660,080.00	12-Jan-16	HSBC London	145,510.00	(1,424.37)
EUR	100,000.00	AUD	151,704.80	8-Feb-16	HSBC London	108,630.00	(1,419.16)
MXN	2,000,000.00	USD	117,126.82	11-Jan-16	Royal Bank Of Scotland	115,800.00	(1,418.82)
NOK	1,912,915.60	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,115.47	(1,417.62)
NOK	950,211.80	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,352.08	(1,413.58)
CZK	2,000,000.00	USD	81,978.84	10-Mar-16	Royal Bank Of Scotland	80,402.00	(1,412.84)
ZAR	1,500,000.00	USD	97,877.42	19-Jan-16	Deutsche Bank AG	96,802.50	(1,412.42)
JPY	17,319,020.00	AUD	200,000.00	12-Jan-16	HSBC London	143,971.28	(1,412.10)
NOK	1,912,974.80	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,122.15	(1,410.95)
PLN	476,228.03	EUR	112,000.00	2-Mar-16	HSBC London	120,596.18	(1,410.94)
CHF	215,953.60	EUR	200,000.00	27-Jan-16	HSBC London	215,737.86	(1,409.13)
PLN	300,000.00	USD	77,294.92	23-Feb-16	HSBC London	75,969.60	(1,409.02)
BRL	300,000.00	USD	77,116.86	5-Jan-16	HSBC London	75,829.50	(1,407.96)
EUR	100,000.00	AUD	151,688.50	8-Feb-16	HSBC London	108,630.00	(1,407.30)
EUR	100,000.00	PLN	435,058.90	26-Jan-16	HSBC London	108,630.00	(1,403.64)
NOK	950,306.40	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,362.77	(1,402.90)
USD	71,207.40	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,207.40	(1,402.75)
SGD	200,000.00	USD	142,282.93	19-Jan-16	Deutsche Bank AG	140,979.00	(1,399.53)
USD	299,886.74	MYR	1,300,000.00	7-Jan-16	Deutsche Bank AG	299,886.74	(1,395.21)
PLN	424,667.82	EUR	100,000.00	2-Mar-16	HSBC London	107,539.48	(1,395.06)
HUF	62,868,660.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	216,117.31	(1,394.93)
CHF	100,000.00	USD	101,438.40	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,394.90)
PLN	424,001.77	EUR	100,000.00	26-Jan-16	HSBC London	107,370.82	(1,394.61)
PLN	424,001.77	EUR	100,000.00	26-Jan-16	HSBC London	107,370.82	(1,394.61)
NOK	1,913,130.20	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,139.71	(1,393.41)
USD	98,648.22	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,648.22	(1,393.28)
GBP	83,792.00	USD	124,901.53	22-Jan-16	Royal Bank Of Scotland	123,501.03	(1,392.54)
USD	98,649.25	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,649.25	(1,392.25)
TWD	7,500,000.00	USD	228,798.05	21-Jan-16	Deutsche Bank AG	228,330.00	(1,390.55)
USD	71,219.70	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,219.70	(1,390.42)
USD	108,640.58	INR	7,290,000.00	8-Jan-16	Deutsche Bank AG	108,640.58	(1,389.50)
TWD	10,000,000.00	USD	304,599.45	21-Jan-16	Deutsche Bank AG	304,440.00	(1,389.45)
AUD	200,000.00	NZD	214,710.80	10-Feb-16	HSBC London	145,510.00	(1,388.92)
EUR	100,000.00	AUD	151,662.82	8-Feb-16	HSBC London	108,630.00	(1,388.62)
EUR	100,000.00	AUD	151,662.82	8-Feb-16	HSBC London	108,630.00	(1,388.62)
EUR	100,000.00	SEK	927,397.68	29-Jan-16	Deutsche Bank AG	108,630.00	(1,388.31)
EUR	100,000.00	SEK	927,376.30	29-Jan-16	Deutsche Bank AG	108,630.00	(1,385.78)
BRL	196,000.00	USD	50,848.34	5-Jan-16	HSBC London	49,541.94	(1,385.19)
EUR	200,000.00	PLN	864,501.20	26-Jan-16	HSBC London	217,260.00	(1,384.98)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
EUR	100,000.00	PLN	434,984.60	26-Jan-16	HSBC London	108,630.00	(1,384.82)
NOK	1,913,226.20	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,150.56	(1,382.58)
EUR	100,000.00	PLN	434,972.40	26-Jan-16	HSBC London	108,630.00	(1,381.74)
HUF	20,000,000.00	USD	70,100.20	22-Jan-16	Deutsche Bank AG	68,752.00	(1,378.80)
HUF	31,236,070.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,377.11	(1,378.21)
GBP	131,000.00	USD	194,474.87	9-Feb-16	HSBC London	193,080.90	(1,376.02)
EUR	100,000.00	SEK	927,293.60	29-Jan-16	Deutsche Bank AG	108,630.00	(1,375.97)
CZK	2,000,000.00	USD	81,941.89	10-Mar-16	Royal Bank Of Scotland	80,402.00	(1,375.89)
EUR	100,000.00	JPY	13,234,590.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,375.69)
EUR	100,000.00	SEK	927,288.40	29-Jan-16	Deutsche Bank AG	108,630.00	(1,375.35)
AUD	200,000.00	JPY	17,654,126.00	12-Jan-16	HSBC London	145,510.00	(1,374.88)
PLN	424,751.40	EUR	100,000.00	2-Mar-16	HSBC London	107,560.65	(1,373.96)
CHF	215,988.80	EUR	200,000.00	27-Jan-16	HSBC London	215,773.03	(1,373.94)
PLN	424,089.23	EUR	100,000.00	26-Jan-16	HSBC London	107,392.96	(1,372.50)
EUR	119,513.74	USD	131,295.28	29-Jan-16	Deutsche Bank AG	129,827.78	(1,371.65)
GBP	72,843.00	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,363.30	(1,369.05)
AUD	200,000.00	JPY	17,653,420.00	12-Jan-16	HSBC London	145,510.00	(1,369.01)
EUR	100,000.00	JPY	13,233,785.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,369.00)
NOK	1,913,353.60	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,164.95	(1,368.21)
GBP	200,000.00	AUD	407,783.00	3-Feb-16	HSBC London	294,780.00	(1,368.09)
EUR	100,000.00	SEK	927,219.30	29-Jan-16	Deutsche Bank AG	108,630.00	(1,367.16)
USD	211,736.09	BRL	853,000.00	2-Feb-16	HSBC London	211,736.09	(1,364.40)
EUR	139,000.00	USD	152,517.33	10-Feb-16	Deutsche Bank AG	150,995.70	(1,363.45)
EUR	200,000.00	PLN	864,415.40	26-Jan-16	HSBC London	217,260.00	(1,363.25)
TRY	2,700,000.00	USD	920,379.03	22-Jan-16	Deutsche Bank AG	925,022.70	(1,361.13)
GBP	100,000.00	USD	148,764.63	9-Feb-16	HSBC London	147,390.00	(1,360.93)
EUR	100,000.00	AUD	151,620.48	8-Feb-16	HSBC London	108,630.00	(1,357.81)
MXN	2,000,000.00	USD	117,065.71	11-Jan-16	Royal Bank Of Scotland	115,800.00	(1,357.71)
EUR	100,000.00	SEK	927,132.50	29-Jan-16	Deutsche Bank AG	108,630.00	(1,356.86)
PLN	424,155.20	EUR	100,000.00	26-Jan-16	HSBC London	107,409.67	(1,355.81)
EUR	100,000.00	JPY	13,232,160.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,355.49)
HUF	40,000,000.00	USD	138,719.97	25-Feb-16	Deutsche Bank AG	137,504.00	(1,354.37)
JPY	17,326,358.00	AUD	200,000.00	12-Jan-16	HSBC London	144,032.28	(1,351.05)
HUF	31,244,320.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,405.47	(1,349.88)
PLN	480,783.25	EUR	113,000.00	2-Mar-16	HSBC London	121,749.70	(1,346.98)
PLN	424,197.70	EUR	100,000.00	26-Jan-16	HSBC London	107,420.43	(1,345.07)
NOK	1,913,560.00	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,188.27	(1,344.92)
PLN	424,871.00	EUR	100,000.00	2-Mar-16	HSBC London	107,590.93	(1,343.75)
KRW	216,000,000.00	USD	185,017.84	21-Jan-16	Deutsche Bank AG	184,213.44	(1,342.24)
SGD	600,000.00	USD	423,992.31	19-Jan-16	Deutsche Bank AG	422,937.00	(1,342.11)
GBP	100,000.00	USD	148,745.50	9-Feb-16	HSBC London	147,390.00	(1,341.80)
USD	769,886.16	ILS	3,000,000.00	20-Jan-16	HSBC London	769,886.16	(1,341.44)
CLP	150,000,000.00	USD	212,241.22	1-Feb-16	HSBC London	211,650.00	(1,341.22)
EUR	200,000.00	JPY	26,299,420.00	3-Feb-16	Deutsche Bank AG	217,260.00	(1,340.20)
NOK	500,000.00	SEK	487,125.50	21-Jan-16	Deutsche Bank AG	56,488.50	(1,339.59)
ZAR	1,500,000.00	USD	97,804.50	19-Jan-16	Deutsche Bank AG	96,802.50	(1,339.50)
NOK	1,913,618.00	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,194.82	(1,338.38)
CHF	100,000.00	USD	101,381.83	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,338.33)
PLN	855,085.04	EUR	200,000.00	2-Mar-16	HSBC London	216,534.89	(1,338.32)
HUF	62,980,640.00	EUR	200,000.00	2-Mar-16	Deutsche Bank AG	216,502.25	(1,334.73)
SGD	201,000.00	USD	142,922.15	19-Jan-16	Deutsche Bank AG	141,683.90	(1,334.33)
NOK	500,000.00	USD	57,803.26	1-Feb-16	Deutsche Bank AG	56,488.50	(1,333.76)
USD	61,384.20	BRL	251,000.00	2-Feb-16	HSBC London	61,384.20	(1,332.71)
USD	150,556.15	PLN	600,000.00	15-Jan-16	HSBC London	150,556.15	(1,332.50)
GBP	100,000.00	USD	148,735.10	9-Feb-16	HSBC London	147,390.00	(1,331.40)
EUR	100,000.00	JPY	13,229,170.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,330.64)
EUR	142,000.00	PLN	615,166.44	26-Jan-16	HSBC London	154,254.60	(1,330.41)
PLN	424,272.90	EUR	100,000.00	26-Jan-16	HSBC London	107,439.48	(1,326.05)
PLN	424,272.90	EUR	100,000.00	26-Jan-16	HSBC London	107,439.48	(1,326.05)
PLN	424,941.14	EUR	100,000.00	2-Mar-16	HSBC London	107,608.69	(1,326.05)
GBP	471,246.08	EUR	640,000.00	10-Feb-16	Royal Bank Of Scotland	694,569.60	(1,324.57)
EUR	200,000.00	SEK	1,842,540.66	29-Jan-16	Deutsche Bank AG	217,260.00	(1,323.03)
EUR	200,000.00	SEK	1,842,540.66	29-Jan-16	Deutsche Bank AG	217,260.00	(1,323.03)
PLN	424,298.40	EUR	100,000.00	26-Jan-16	HSBC London	107,445.93	(1,319.59)
EUR	100,000.00	JPY	13,227,720.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,318.58)
EUR	100,000.00	CAD	152,921.70	25-Feb-16	Deutsche Bank AG	108,630.00	(1,315.67)
PLN	300,000.00	USD	77,200.60	23-Feb-16	HSBC London	75,969.60	(1,314.70)
NOK	1,000,000.00	USD	114,252.69	1-Feb-16	Deutsche Bank AG	112,977.00	(1,313.69)
JPY	17,331,126.00	AUD	200,000.00	12-Jan-16	HSBC London	144,071.92	(1,311.38)
HUF	30,000,000.00	USD	104,334.54	25-Feb-16	Deutsche Bank AG	103,128.00	(1,310.34)
USD	66,778.50	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	66,778.50	(1,305.37)
EUR	100,000.00	PLN	434,657.60	26-Jan-16	HSBC London	108,630.00	(1,302.02)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
ZAR	1,500,000.00	USD	97,766.06	19-Jan-16	Deutsche Bank AG	96,802.50	(1,301.06)
USD	63,729.24	CHF	65,000.00	1-Feb-16	Royal Bank Of Scotland	63,729.24	(1,297.17)
TWD	10,000,000.00	USD	304,506.70	21-Jan-16	Deutsche Bank AG	304,440.00	(1,296.70)
MYR	1,000,000.00	USD	233,045.91	7-Jan-16	Deutsche Bank AG	232,910.00	(1,295.91)
GBP	48,395.48	USD	72,630.53	29-Jan-16	Deutsche Bank AG	71,330.10	(1,294.33)
CNH	500,000.00	USD	77,027.12	29-Jan-16	HSBC London	76,115.50	(1,291.62)
USD	66,794.11	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	66,794.11	(1,289.66)
HUF	62,899,360.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	216,222.84	(1,289.51)
PLN	425,086.00	EUR	100,000.00	2-Mar-16	HSBC London	107,645.38	(1,289.47)
AUD	100,000.00	JPY	8,898,900.00	12-Jan-16	HSBC London	72,755.00	(1,284.62)
CHF	216,079.20	EUR	200,000.00	27-Jan-16	HSBC London	215,863.34	(1,283.59)
GBP	100,000.00	USD	148,687.00	9-Feb-16	HSBC London	147,390.00	(1,283.30)
CHF	200,000.00	USD	201,368.70	1-Feb-16	Royal Bank Of Scotland	199,800.20	(1,281.70)
SEK	1,108,000.00	USD	132,867.24	10-Feb-16	Deutsche Bank AG	131,426.53	(1,281.16)
PLN	424,454.80	EUR	100,000.00	26-Jan-16	HSBC London	107,485.54	(1,280.04)
PLN	600,000.00	USD	153,167.93	15-Jan-16	HSBC London	151,939.20	(1,279.73)
USD	66,804.57	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	66,804.57	(1,279.14)
USD	212,070.64	BRL	854,000.00	2-Feb-16	HSBC London	212,070.64	(1,278.65)
USD	27,927.63	COP	93,000,000.00	1-Feb-16	HSBC London	27,927.63	(1,278.43)
EUR	100,000.00	AUD	151,509.48	8-Feb-16	HSBC London	108,630.00	(1,277.05)
USD	98,768.07	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,768.07	(1,273.61)
CHF	100,000.00	USD	101,315.99	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,272.49)
SGD	200,000.00	USD	142,155.50	19-Jan-16	Deutsche Bank AG	140,979.00	(1,272.10)
NOK	951,510.40	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,498.79	(1,267.05)
NOK	951,522.60	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,500.17	(1,265.67)
ILS	500,000.00	USD	129,803.37	20-Jan-16	HSBC London	128,500.00	(1,265.37)
EUR	141,000.00	PLN	610,614.32	26-Jan-16	HSBC London	153,168.30	(1,265.34)
CHF	216,099.00	EUR	200,000.00	27-Jan-16	HSBC London	215,883.12	(1,263.80)
KRW	382,000,000.00	USD	326,097.16	21-Jan-16	Deutsche Bank AG	325,784.88	(1,263.46)
USD	100,858.68	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	100,858.68	(1,262.61)
NOK	951,552.50	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,503.55	(1,262.30)
NOK	500,000.00	SEK	486,462.00	21-Jan-16	Deutsche Bank AG	56,488.50	(1,260.89)
EUR	141,000.00	PLN	610,593.87	26-Jan-16	HSBC London	153,168.30	(1,260.16)
EUR	100,000.00	PLN	434,492.20	26-Jan-16	HSBC London	108,630.00	(1,260.13)
PLN	425,206.20	EUR	100,000.00	2-Mar-16	HSBC London	107,675.82	(1,259.12)
JPY	26,023,440.00	AUD	300,000.00	12-Feb-16	HSBC London	216,330.25	(1,257.53)
PLN	425,222.50	EUR	100,000.00	2-Mar-16	HSBC London	107,679.94	(1,255.00)
NOK	951,623.10	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,511.52	(1,254.33)
EUR	400,000.00	CHF	435,981.20	27-Jan-16	HSBC London	434,520.00	(1,253.15)
EUR	142,000.00	PLN	614,852.47	26-Jan-16	HSBC London	154,254.60	(1,250.90)
KRW	200,000,000.00	USD	171,318.58	21-Jan-16	Deutsche Bank AG	170,568.00	(1,248.58)
JPY	17,338,840.00	AUD	200,000.00	12-Jan-16	HSBC London	144,136.04	(1,247.20)
CHF	200,000.00	USD	201,332.01	1-Feb-16	Royal Bank Of Scotland	199,800.20	(1,245.01)
PLN	425,262.80	EUR	100,000.00	2-Mar-16	HSBC London	107,690.15	(1,244.82)
JPY	17,339,152.00	AUD	200,000.00	12-Jan-16	HSBC London	144,138.64	(1,244.60)
PLN	1,500,000.00	USD	380,964.86	15-Jan-16	HSBC London	379,848.00	(1,244.36)
KRW	200,000,000.00	USD	171,313.55	21-Jan-16	Deutsche Bank AG	170,568.00	(1,243.55)
GBP	150,000.00	AUD	306,135.86	3-Feb-16	HSBC London	221,085.00	(1,243.32)
KRW	379,000,000.00	USD	323,525.14	21-Jan-16	Deutsche Bank AG	323,226.36	(1,242.49)
SEK	1,500,000.00	USD	179,380.58	10-Feb-16	Deutsche Bank AG	177,924.00	(1,240.58)
SEK	1,500,000.00	USD	179,380.58	10-Feb-16	Deutsche Bank AG	177,924.00	(1,240.58)
USD	57,783.77	CHF	59,000.00	1-Feb-16	Royal Bank Of Scotland	57,783.77	(1,240.11)
ILS	500,000.00	EUR	129,777.47	20-Jan-16	HSBC London	128,500.00	(1,239.47)
PLN	433,213.38	USD	102,000.00	26-Jan-16	HSBC London	109,703.49	(1,237.49)
ILS	500,000.00	USD	129,773.39	20-Jan-16	HSBC London	128,500.00	(1,235.39)
USD	230,520.98	MYR	1,000,000.00	7-Jan-16	Deutsche Bank AG	230,520.98	(1,235.17)
PLN	425,302.00	EUR	100,000.00	2-Mar-16	HSBC London	107,700.08	(1,234.93)
CZK	2,000,000.00	USD	81,797.68	10-Mar-16	Royal Bank Of Scotland	80,402.00	(1,231.68)
SEK	2,281,000.00	USD	272,120.50	10-Feb-16	Deutsche Bank AG	270,563.10	(1,228.94)
NOK	1,914,593.60	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,305.04	(1,228.29)
CHF	100,000.00	USD	101,270.54	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,227.04)
HUF	62,918,040.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	216,287.05	(1,225.38)
EUR	100,000.00	USD	109,966.20	10-Feb-16	Deutsche Bank AG	108,630.00	(1,222.40)
MXN	3,500,000.00	USD	203,710.70	11-Jan-16	Royal Bank Of Scotland	202,650.00	(1,221.70)
SGD	276,000.00	USD	195,639.23	19-Jan-16	Deutsche Bank AG	194,551.02	(1,220.14)
MYR	1,250,000.00	USD	290,907.40	7-Jan-16	Deutsche Bank AG	291,137.50	(1,219.90)
AUD	200,000.00	JPY	17,635,020.00	12-Jan-16	HSBC London	145,510.00	(1,216.05)
CHF	100,000.00	USD	101,258.65	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,215.15)
CHF	200,000.00	USD	201,301.82	1-Feb-16	Royal Bank Of Scotland	199,800.20	(1,214.82)
HUF	50,000,000.00	USD	173,017.27	22-Jan-16	Deutsche Bank AG	171,880.00	(1,213.77)
HUF	50,000,000.00	USD	172,920.15	25-Feb-16	Deutsche Bank AG	171,880.00	(1,213.15)
NOK	500,000.00	SEK	486,045.50	21-Jan-16	Deutsche Bank AG	56,488.50	(1,211.48)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
EUR	100,000.00	AUD	151,418.60	8-Feb-16	HSBC London	108,630.00	(1,210.93)
KRW	243,000,000.00	USD	207,845.08	21-Jan-16	Deutsche Bank AG	207,240.12	(1,210.03)
MYR	935,000.00	USD	217,895.39	7-Jan-16	Deutsche Bank AG	217,770.85	(1,209.14)
PLN	416,150.34	EUR	98,000.00	26-Jan-16	HSBC London	105,382.58	(1,207.75)
EUR	200,000.00	SEK	1,841,568.60	29-Jan-16	Deutsche Bank AG	217,260.00	(1,207.72)
NOK	500,000.00	USD	57,677.05	1-Feb-16	Deutsche Bank AG	56,488.50	(1,207.55)
MXN	3,000,000.00	USD	174,384.84	10-Feb-16	Royal Bank Of Scotland	173,700.00	(1,206.84)
CHF	100,000.00	USD	101,249.62	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,206.12)
EUR	100,000.00	USD	109,948.40	10-Feb-16	Deutsche Bank AG	108,630.00	(1,204.60)
EUR	144,000.00	PLN	623,257.63	26-Jan-16	HSBC London	156,427.20	(1,204.01)
CHF	216,161.20	EUR	200,000.00	27-Jan-16	HSBC London	215,945.25	(1,201.63)
AUD	100,000.00	JPY	8,888,737.00	12-Jan-16	HSBC London	72,755.00	(1,200.13)
EUR	133,000.00	PLN	575,988.29	26-Jan-16	HSBC London	144,477.90	(1,198.30)
CHF	100,000.00	USD	101,241.12	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,197.62)
CHF	100,000.00	USD	101,239.68	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,196.18)
ILS	500,000.00	USD	129,732.65	20-Jan-16	HSBC London	128,500.00	(1,194.65)
CHF	100,000.00	USD	101,236.30	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,192.80)
KRW	200,000,000.00	USD	171,262.20	21-Jan-16	Deutsche Bank AG	170,568.00	(1,192.20)
USD	67,109.16	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	67,109.16	(1,190.18)
EUR	100,000.00	AUD	151,389.06	8-Feb-16	HSBC London	108,630.00	(1,189.44)
PLN	425,484.70	EUR	100,000.00	2-Mar-16	HSBC London	107,746.34	(1,188.79)
HUF	30,000,000.00	USD	104,269.79	22-Jan-16	Deutsche Bank AG	103,128.00	(1,187.69)
CHF	100,000.00	USD	101,230.94	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,187.44)
USD	98,854.85	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,854.85	(1,186.94)
TWD	10,000,000.00	USD	304,395.47	21-Jan-16	Deutsche Bank AG	304,440.00	(1,185.47)
EUR	200,000.00	SEK	1,841,358.00	29-Jan-16	Deutsche Bank AG	217,260.00	(1,182.74)
GBP	100,000.00	JPY	17,857,340.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,180.56)
PLN	425,522.16	EUR	100,000.00	2-Mar-16	HSBC London	107,755.83	(1,179.33)
CAD	100,000.00	USD	73,174.73	8-Feb-16	Deutsche Bank AG	71,989.10	(1,178.93)
HUF	20,000,000.00	USD	69,860.76	25-Feb-16	Deutsche Bank AG	68,752.00	(1,177.96)
PLN	425,528.17	EUR	100,000.00	2-Mar-16	HSBC London	107,757.35	(1,177.81)
KRW	200,000,000.00	USD	171,247.77	21-Jan-16	Deutsche Bank AG	170,568.00	(1,177.77)
GBP	150,000.00	USD	222,282.30	9-Feb-16	HSBC London	221,085.00	(1,176.75)
GBP	150,000.00	USD	222,282.15	9-Feb-16	HSBC London	221,085.00	(1,176.60)
CHF	100,000.00	USD	101,219.19	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,175.69)
EUR	100,000.00	USD	109,918.70	10-Feb-16	Deutsche Bank AG	108,630.00	(1,174.90)
USD	67,124.60	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	67,124.60	(1,174.71)
PLN	424,875.20	EUR	100,000.00	26-Jan-16	HSBC London	107,592.00	(1,173.71)
CHF	100,000.00	USD	101,215.80	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,172.30)
EUR	100,000.00	USD	109,915.70	10-Feb-16	Deutsche Bank AG	108,630.00	(1,171.90)
KRW	200,000,000.00	USD	171,240.44	21-Jan-16	Deutsche Bank AG	170,568.00	(1,170.44)
KRW	200,000,000.00	USD	171,240.44	21-Jan-16	Deutsche Bank AG	170,568.00	(1,170.44)
PLN	425,558.00	EUR	100,000.00	2-Mar-16	HSBC London	107,764.90	(1,170.28)
EUR	200,000.00	SEK	1,841,248.44	29-Jan-16	Deutsche Bank AG	217,260.00	(1,169.75)
AUD	200,000.00	JPY	17,629,138.00	12-Jan-16	HSBC London	145,510.00	(1,167.16)
USD	47,507.10	COP	155,000,000.00	1-Feb-16	HSBC London	47,507.10	(1,166.60)
EUR	100,000.00	USD	109,910.40	10-Feb-16	Deutsche Bank AG	108,630.00	(1,166.60)
EUR	200,000.00	PLN	863,632.40	26-Jan-16	HSBC London	217,260.00	(1,164.97)
PLN	424,911.22	EUR	100,000.00	26-Jan-16	HSBC London	107,601.12	(1,164.61)
PLN	425,581.20	EUR	100,000.00	2-Mar-16	HSBC London	107,770.78	(1,164.43)
GBP	100,000.00	JPY	17,855,308.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,163.67)
JPY	17,348,900.00	AUD	200,000.00	12-Jan-16	HSBC London	144,219.67	(1,163.49)
USD	212,184.46	BRL	854,000.00	2-Feb-16	HSBC London	212,184.46	(1,163.48)
EUR	133,000.00	PLN	575,847.31	26-Jan-16	HSBC London	144,477.90	(1,162.60)
USD	240,513.85	TRY	710,000.00	22-Jan-16	Deutsche Bank AG	240,513.85	(1,161.36)
JPY	17,349,256.00	AUD	200,000.00	12-Jan-16	HSBC London	144,222.63	(1,160.53)
USD	201,329.86	MXN	3,500,000.00	11-Jan-16	Royal Bank Of Scotland	201,329.86	(1,160.06)
TWD	10,000,000.00	USD	304,367.68	21-Jan-16	Deutsche Bank AG	304,440.00	(1,157.68)
USD	53,313.77	BRL	218,000.00	2-Feb-16	HSBC London	53,313.77	(1,157.49)
CZK	4,000,000.00	USD	162,289.32	10-Mar-16	Royal Bank Of Scotland	160,804.00	(1,157.32)
USD	47,448.31	EUR	44,711.73	29-Jan-16	Deutsche Bank AG	47,448.31	(1,157.05)
USD	71,454.00	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,454.00	(1,155.65)
USD	71,454.00	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,454.00	(1,155.65)
AUD	300,000.00	USD	218,977.50	9-Feb-16	Royal Bank Of Scotland	218,265.00	(1,155.60)
JPY	17,349,856.00	AUD	200,000.00	12-Jan-16	HSBC London	144,227.62	(1,155.54)
USD	71,455.00	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,455.00	(1,154.64)
EUR	400,000.00	GBP	295,873.60	10-Feb-16	Royal Bank Of Scotland	434,520.00	(1,153.46)
NOK	1,915,258.00	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,380.10	(1,153.32)
AUD	51,000.00	JPY	4,598,329.00	12-Jan-16	HSBC London	37,105.05	(1,153.02)
GBP	31,350.00	USD	47,363.17	29-Jan-16	Deutsche Bank AG	46,206.77	(1,152.45)
USD	71,458.10	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,458.10	(1,151.54)
SGD	700,000.00	USD	494,238.59	19-Jan-16	Deutsche Bank AG	493,426.50	(1,146.69)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
EUR	92,653.75	USD	101,852.23	22-Jan-16	Deutsche Bank AG	100,649.77	(1,146.22)
MXN	500,000.00	USD	30,071.76	11-Jan-16	Royal Bank Of Scotland	28,950.00	(1,144.76)
EUR	100,000.00	USD	109,888.10	10-Feb-16	Deutsche Bank AG	108,630.00	(1,144.30)
EUR	200,000.00	SEK	1,841,009.00	29-Jan-16	Deutsche Bank AG	217,260.00	(1,141.35)
NOK	952,629.75	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,625.25	(1,140.75)
PLN	425,677.20	EUR	100,000.00	2-Mar-16	HSBC London	107,795.09	(1,140.18)
USD	216,684.60	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	216,684.60	(1,139.61)
KRW	200,000,000.00	USD	171,208.19	21-Jan-16	Deutsche Bank AG	170,568.00	(1,138.19)
EUR	100,000.00	JPY	13,205,999.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,138.02)
CHF	100,000.00	USD	101,181.50	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,138.00)
HUF	31,306,100.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,617.85	(1,137.76)
NOK	952,663.95	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,629.12	(1,136.89)
PLN	425,691.10	EUR	100,000.00	2-Mar-16	HSBC London	107,798.61	(1,136.67)
CHF	200,000.00	USD	201,223.03	1-Feb-16	Royal Bank Of Scotland	199,800.20	(1,136.03)
PLN	425,694.00	EUR	100,000.00	2-Mar-16	HSBC London	107,799.34	(1,135.93)
TWD	7,910,000.00	USD	240,974.87	21-Jan-16	Deutsche Bank AG	240,812.04	(1,135.76)
EUR	100,000.00	PLN	433,999.90	26-Jan-16	HSBC London	108,630.00	(1,135.47)
GBP	50,000.00	JPY	8,994,235.00	12-Feb-16	Deutsche Bank AG	73,695.00	(1,135.32)
GBP	100,000.00	AUD	204,509.30	3-Feb-16	HSBC London	147,390.00	(1,133.52)
KRW	186,000,000.00	USD	159,298.40	21-Jan-16	Deutsche Bank AG	158,628.24	(1,133.30)
MYR	1,000,000.00	USD	232,883.09	7-Jan-16	Deutsche Bank AG	232,910.00	(1,133.09)
EUR	100,000.00	PLN	433,982.30	26-Jan-16	HSBC London	108,630.00	(1,131.01)
GBP	100,000.00	JPY	17,851,325.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,130.56)
EUR	200,000.00	SEK	1,840,915.20	29-Jan-16	Deutsche Bank AG	217,260.00	(1,130.22)
CHF	100,000.00	USD	101,172.39	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,128.89)
MXN	2,000,000.00	USD	116,836.85	11-Jan-16	Royal Bank Of Scotland	115,800.00	(1,128.85)
EUR	100,000.00	AUD	151,305.40	8-Feb-16	HSBC London	108,630.00	(1,128.58)
EUR	100,000.00	USD	109,871.80	10-Feb-16	Deutsche Bank AG	108,630.00	(1,128.00)
EUR	100,000.00	SEK	925,201.80	29-Jan-16	Deutsche Bank AG	108,630.00	(1,127.85)
PLN	425,726.90	EUR	100,000.00	2-Mar-16	HSBC London	107,807.67	(1,127.63)
USD	51,096.50	BRL	209,000.00	2-Feb-16	HSBC London	51,096.50	(1,126.14)
NOK	500,000.00	USD	57,594.88	1-Feb-16	Deutsche Bank AG	56,488.50	(1,125.38)
PLN	425,740.10	EUR	100,000.00	2-Mar-16	HSBC London	107,811.02	(1,124.30)
GBP	150,000.00	AUD	305,968.94	3-Feb-16	HSBC London	221,085.00	(1,121.87)
EUR	100,000.00	USD	109,862.30	10-Feb-16	Deutsche Bank AG	108,630.00	(1,118.50)
JPY	17,354,340.00	AUD	200,000.00	12-Jan-16	HSBC London	144,264.89	(1,118.23)
PLN	425,768.90	EUR	100,000.00	2-Mar-16	HSBC London	107,818.31	(1,117.02)
EUR	100,000.00	PLN	433,922.90	26-Jan-16	HSBC London	108,630.00	(1,115.97)
USD	50,859.48	BRL	208,000.00	2-Feb-16	HSBC London	50,859.48	(1,113.20)
PLN	425,785.50	EUR	100,000.00	2-Mar-16	HSBC London	107,822.51	(1,112.84)
GBP	50,000.00	JPY	8,991,418.00	12-Feb-16	Deutsche Bank AG	73,695.00	(1,111.90)
PLN	425,120.90	EUR	100,000.00	26-Jan-16	HSBC London	107,654.22	(1,111.58)
JPY	17,355,154.00	AUD	200,000.00	12-Jan-16	HSBC London	144,271.66	(1,111.46)
JPY	17,355,206.00	AUD	200,000.00	12-Jan-16	HSBC London	144,272.09	(1,111.03)
EUR	100,000.00	USD	109,854.80	10-Feb-16	Deutsche Bank AG	108,630.00	(1,111.00)
EUR	100,000.00	PLN	433,900.60	26-Jan-16	HSBC London	108,630.00	(1,110.32)
KRW	167,000,000.00	USD	143,117.91	21-Jan-16	Deutsche Bank AG	142,424.28	(1,109.46)
SGD	320,000.00	USD	226,522.37	19-Jan-16	Deutsche Bank AG	225,566.40	(1,108.93)
EUR	100,000.00	SEK	925,026.50	29-Jan-16	Deutsche Bank AG	108,630.00	(1,107.06)
PLN	425,809.10	EUR	100,000.00	2-Mar-16	HSBC London	107,828.49	(1,106.87)
KRW	166,000,000.00	USD	142,264.58	21-Jan-16	Deutsche Bank AG	141,571.44	(1,106.48)
ILS	500,000.00	USD	129,642.16	20-Jan-16	HSBC London	128,500.00	(1,104.16)
ILS	500,000.00	USD	129,642.16	20-Jan-16	HSBC London	128,500.00	(1,104.16)
PLN	425,837.30	EUR	100,000.00	2-Mar-16	HSBC London	107,835.63	(1,099.75)
PLN	425,841.60	EUR	100,000.00	2-Mar-16	HSBC London	107,836.72	(1,098.66)
USD	144,118.36	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	144,118.36	(1,098.47)
PLN	425,842.90	EUR	100,000.00	2-Mar-16	HSBC London	107,837.05	(1,098.34)
EUR	100,000.00	PLN	433,848.90	26-Jan-16	HSBC London	108,630.00	(1,097.23)
EUR	100,000.00	PLN	433,847.00	26-Jan-16	HSBC London	108,630.00	(1,096.75)
SEK	1,000,000.00	USD	119,856.41	10-Feb-16	Deutsche Bank AG	118,616.00	(1,096.41)
SEK	1,000,000.00	USD	119,856.41	10-Feb-16	Deutsche Bank AG	118,616.00	(1,096.41)
EUR	100,000.00	AUD	151,260.50	8-Feb-16	HSBC London	108,630.00	(1,095.91)
NOK	953,036.90	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,671.25	(1,094.81)
PLN	300,000.00	USD	76,979.49	23-Feb-16	HSBC London	75,969.60	(1,093.59)
PLN	425,864.00	EUR	100,000.00	2-Mar-16	HSBC London	107,842.39	(1,093.01)
SEK	1,000,000.00	USD	119,851.21	10-Feb-16	Deutsche Bank AG	118,616.00	(1,091.21)
ILS	500,000.00	USD	129,628.72	20-Jan-16	HSBC London	128,500.00	(1,090.72)
PLN	425,874.00	EUR	100,000.00	2-Mar-16	HSBC London	107,844.92	(1,090.48)
PLN	425,207.10	EUR	100,000.00	26-Jan-16	HSBC London	107,676.04	(1,089.78)
SEK	1,000,000.00	USD	119,849.23	10-Feb-16	Deutsche Bank AG	118,616.00	(1,089.23)
GBP	100,000.00	JPY	17,846,220.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,088.13)
USD	201,401.95	MXN	3,500,000.00	11-Jan-16	Royal Bank Of Scotland	201,401.95	(1,087.91)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
KRW	167,000,000.00	USD	143,095.84	21-Jan-16	Deutsche Bank AG	142,424.28	(1,087.39)
ZAR	1,000,000.00	USD	65,397.16	19-Jan-16	Deutsche Bank AG	64,535.00	(1,087.16)
MXN	3,000,000.00	USD	174,645.92	11-Jan-16	Royal Bank Of Scotland	173,700.00	(1,083.92)
NOK	953,160.40	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,685.20	(1,080.87)
USD	19,647.18	COP	66,000,000.00	1-Feb-16	HSBC London	19,647.18	(1,080.25)
USD	19,647.18	COP	66,000,000.00	1-Feb-16	HSBC London	19,647.18	(1,080.25)
USD	19,647.18	COP	66,000,000.00	1-Feb-16	HSBC London	19,647.18	(1,080.25)
CZK	2,000,000.00	USD	81,645.22	10-Mar-16	Royal Bank Of Scotland	80,402.00	(1,079.22)
PLN	425,922.90	EUR	100,000.00	2-Mar-16	HSBC London	107,857.31	(1,078.14)
HUF	31,370,576.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	107,839.49	(1,077.90)
EUR	200,000.00	SEK	1,840,472.28	29-Jan-16	Deutsche Bank AG	217,260.00	(1,077.68)
PLN	425,925.60	EUR	100,000.00	2-Mar-16	HSBC London	107,857.99	(1,077.46)
HUF	31,371,050.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	107,841.12	(1,076.27)
GBP	100,000.00	JPY	17,844,690.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,075.41)
GBP	100,000.00	JPY	17,844,490.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,073.74)
CHF	100,000.00	USD	101,115.92	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,072.42)
PLN	221,000.00	USD	56,973.01	23-Feb-16	HSBC London	55,964.27	(1,070.40)
ZAR	1,000,000.00	USD	65,379.15	19-Jan-16	Deutsche Bank AG	64,535.00	(1,069.15)
EUR	108,000.00	JPY	14,243,204.00	3-Feb-16	Deutsche Bank AG	117,320.40	(1,068.83)
SGD	200,000.00	USD	141,951.19	19-Jan-16	Deutsche Bank AG	140,979.00	(1,067.79)
USD	23,113.61	COP	77,000,000.00	1-Feb-16	HSBC London	23,113.61	(1,067.78)
GBP	100,000.00	JPY	17,843,736.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,067.48)
NOK	953,292.20	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,700.09	(1,066.00)
EUR	108,000.00	JPY	14,242,851.00	3-Feb-16	Deutsche Bank AG	117,320.40	(1,065.90)
EUR	200,000.00	SEK	1,840,368.20	29-Jan-16	Deutsche Bank AG	217,260.00	(1,065.34)
EUR	108,000.00	JPY	14,242,759.00	3-Feb-16	Deutsche Bank AG	117,320.40	(1,065.13)
EUR	100,000.00	AUD	151,218.10	8-Feb-16	HSBC London	108,630.00	(1,065.06)
MXN	1,500,000.00	USD	87,845.12	11-Jan-16	Royal Bank Of Scotland	86,850.00	(1,064.12)
BRL	200,000.00	USD	51,025.20	2-Feb-16	HSBC London	50,553.00	(1,064.00)
EUR	100,000.00	USD	109,807.73	10-Feb-16	Deutsche Bank AG	108,630.00	(1,063.93)
NOK	500,000.00	SEK	484,796.00	21-Jan-16	Deutsche Bank AG	56,488.50	(1,063.27)
INR	24,000,000.00	USD	363,295.09	8-Jan-16	Deutsche Bank AG	362,784.00	(1,063.09)
KRW	171,000,000.00	USD	146,472.46	21-Jan-16	Deutsche Bank AG	145,835.64	(1,062.61)
HUF	31,375,240.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	107,855.53	(1,061.91)
PLN	425,989.10	EUR	100,000.00	2-Mar-16	HSBC London	107,874.07	(1,061.42)
EUR	100,000.00	PLN	433,700.50	26-Jan-16	HSBC London	108,630.00	(1,059.65)
HUF	31,376,060.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	107,858.34	(1,059.10)
EUR	107,000.00	JPY	14,111,311.00	3-Feb-16	Deutsche Bank AG	116,234.10	(1,058.84)
KRW	367,000,000.00	USD	313,137.26	21-Jan-16	Deutsche Bank AG	312,992.28	(1,058.81)
EUR	107,000.00	JPY	14,111,139.00	3-Feb-16	Deutsche Bank AG	116,234.10	(1,057.41)
EUR	100,000.00	PLN	433,690.60	26-Jan-16	HSBC London	108,630.00	(1,057.14)
EUR	100,000.00	PLN	433,690.60	26-Jan-16	HSBC London	108,630.00	(1,057.14)
EUR	107,000.00	JPY	14,111,042.00	3-Feb-16	Deutsche Bank AG	116,234.10	(1,056.60)
EUR	108,000.00	JPY	14,241,722.00	3-Feb-16	Deutsche Bank AG	117,320.40	(1,056.51)
PLN	426,008.90	EUR	100,000.00	2-Mar-16	HSBC London	107,879.09	(1,056.42)
JPY	17,361,852.00	AUD	200,000.00	12-Jan-16	HSBC London	144,327.34	(1,055.73)
HUF	31,330,170.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,700.59	(1,055.11)
EUR	107,000.00	JPY	14,110,774.00	3-Feb-16	Deutsche Bank AG	116,234.10	(1,054.38)
EUR	100,000.00	JPY	13,195,820.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,053.40)
TWD	7,100,000.00	USD	216,331.51	21-Jan-16	Deutsche Bank AG	216,152.40	(1,052.41)
GBP	150,000.00	AUD	305,872.50	3-Feb-16	HSBC London	221,085.00	(1,051.71)
PLN	200,000.00	USD	51,641.21	23-Feb-16	HSBC London	50,646.40	(1,050.61)
USD	73,903.82	BRL	300,000.00	2-Feb-16	HSBC London	73,903.82	(1,050.27)
GBP	73,060.20	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,683.43	(1,049.24)
PLN	426,037.80	EUR	100,000.00	2-Mar-16	HSBC London	107,886.40	(1,049.13)
EUR	107,000.00	JPY	14,110,069.00	3-Feb-16	Deutsche Bank AG	116,234.10	(1,048.51)
NOK	500,000.00	USD	57,517.58	1-Feb-16	Deutsche Bank AG	56,488.50	(1,048.08)
PLN	200,000.00	USD	51,638.57	23-Feb-16	HSBC London	50,646.40	(1,047.97)
USD	22,820.22	COP	76,000,000.00	1-Feb-16	HSBC London	22,820.22	(1,047.10)
HUF	31,332,580.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,708.88	(1,046.83)
AUD	200,000.00	JPY	17,575,360.00	12-Feb-16	HSBC London	145,510.00	(1,046.32)
PLN	426,049.00	EUR	100,000.00	2-Mar-16	HSBC London	107,889.24	(1,046.29)
EUR	200,000.00	SEK	1,840,203.40	29-Jan-16	Deutsche Bank AG	217,260.00	(1,045.79)
BRL	146,000.00	USD	37,515.74	2-Feb-16	HSBC London	36,903.69	(1,044.06)
MXN	3,000,000.00	USD	174,604.65	11-Jan-16	Royal Bank Of Scotland	173,700.00	(1,042.65)
TWD	7,500,000.00	USD	228,449.59	21-Jan-16	Deutsche Bank AG	228,330.00	(1,042.09)
BRL	200,000.00	USD	51,514.53	5-Jan-16	HSBC London	50,553.00	(1,041.93)
SEK	3,122,573.61	EUR	342,000.00	4-Mar-16	Deutsche Bank AG	370,387.19	(1,041.54)
SEK	1,000,000.00	USD	119,800.45	10-Feb-16	Deutsche Bank AG	118,616.00	(1,040.45)
SEK	1,000,000.00	USD	119,800.45	10-Feb-16	Deutsche Bank AG	118,616.00	(1,040.45)
BRL	200,000.00	USD	51,000.89	2-Feb-16	HSBC London	50,553.00	(1,039.69)
USD	71,570.60	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,570.60	(1,038.81)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
EUR	100,000.00	JPY	13,194,060.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,038.77)
PLN	200,000.00	USD	51,628.41	23-Feb-16	HSBC London	50,646.40	(1,037.81)
HUF	31,382,450.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	107,880.31	(1,037.19)
GBP	100,000.00	USD	148,440.50	9-Feb-16	HSBC London	147,390.00	(1,036.80)
PLN	200,000.00	USD	51,626.55	23-Feb-16	HSBC London	50,646.40	(1,035.95)
TWD	7,500,000.00	USD	228,442.63	21-Jan-16	Deutsche Bank AG	228,330.00	(1,035.13)
ZAR	635,000.00	USD	41,870.43	19-Jan-16	Deutsche Bank AG	40,979.73	(1,033.58)
AUD	200,000.00	JPY	17,612,996.00	12-Jan-16	HSBC London	145,510.00	(1,032.97)
NOK	1,916,327.40	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,500.92	(1,032.66)
KRW	310,000,000.00	USD	264,640.60	21-Jan-16	Deutsche Bank AG	264,380.40	(1,032.10)
CHF	100,000.00	USD	101,075.03	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,031.53)
CHF	107,649.90	EUR	100,000.00	27-Jan-16	HSBC London	107,542.36	(1,031.31)
MXN	2,500,000.00	USD	145,665.21	11-Jan-16	Royal Bank Of Scotland	144,750.00	(1,030.21)
USD	67,269.20	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	67,269.20	(1,029.76)
EUR	108,000.00	JPY	14,238,423.00	3-Feb-16	Deutsche Bank AG	117,320.40	(1,029.09)
EUR	107,000.00	JPY	14,107,650.00	3-Feb-16	Deutsche Bank AG	116,234.10	(1,028.41)
KRW	118,000,000.00	USD	101,369.35	21-Jan-16	Deutsche Bank AG	100,635.12	(1,028.05)
HUF	20,000,000.00	USD	69,749.33	22-Jan-16	Deutsche Bank AG	68,752.00	(1,027.93)
SEK	1,000,000.00	USD	119,787.71	10-Feb-16	Deutsche Bank AG	118,616.00	(1,027.71)
PLN	426,123.50	EUR	100,000.00	2-Mar-16	HSBC London	107,908.11	(1,027.49)
TRY	2,600,000.00	USD	886,007.02	22-Jan-16	Deutsche Bank AG	890,762.60	(1,026.82)
CAD	54,709.14	USD	40,411.78	29-Jan-16	Deutsche Bank AG	39,384.62	(1,024.48)
BRL	200,000.00	USD	50,983.99	2-Feb-16	HSBC London	50,553.00	(1,022.79)
BRL	200,000.00	USD	50,983.99	2-Feb-16	HSBC London	50,553.00	(1,022.79)
PLN	200,000.00	USD	51,613.22	23-Feb-16	HSBC London	50,646.40	(1,022.62)
EUR	100,000.00	SEK	924,306.10	29-Jan-16	Deutsche Bank AG	108,630.00	(1,021.60)
GBP	73,079.06	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,711.23	(1,021.46)
USD	71,588.90	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,588.90	(1,020.47)
SEK	1,000,000.00	USD	119,780.30	10-Feb-16	Deutsche Bank AG	118,616.00	(1,020.30)
USD	204,210.60	NZD	300,000.00	11-Jan-16	Royal Bank Of Scotland	204,210.60	(1,017.75)
KRW	118,000,000.00	USD	101,358.90	21-Jan-16	Deutsche Bank AG	100,635.12	(1,017.60)
EUR	100,000.00	JPY	13,191,500.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,017.49)
HUF	20,000,000.00	USD	69,738.87	22-Jan-16	Deutsche Bank AG	68,752.00	(1,017.47)
EUR	200,000.00	SEK	1,839,958.40	29-Jan-16	Deutsche Bank AG	217,260.00	(1,016.73)
EUR	100,000.00	JPY	13,191,320.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,015.99)
PLN	200,000.00	USD	51,606.58	23-Feb-16	HSBC London	50,646.40	(1,015.98)
NOK	500,000.00	USD	57,483.72	1-Feb-16	Deutsche Bank AG	56,488.50	(1,014.22)
EUR	108,000.00	JPY	14,236,616.00	3-Feb-16	Deutsche Bank AG	117,320.40	(1,014.07)
CHF	107,667.30	EUR	100,000.00	27-Jan-16	HSBC London	107,559.74	(1,013.92)
CHF	112,625.74	USD	113,673.81	29-Jan-16	Deutsche Bank AG	112,513.23	(1,013.83)
EUR	100,000.00	JPY	13,190,920.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,012.67)
EUR	100,000.00	USD	109,755.90	10-Feb-16	Deutsche Bank AG	108,630.00	(1,012.10)
USD	71,597.80	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,597.80	(1,011.56)
NOK	1,916,529.60	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,523.76	(1,009.85)
MXN	1,500,000.00	USD	87,790.70	11-Jan-16	Royal Bank Of Scotland	86,850.00	(1,009.70)
EUR	100,000.00	USD	109,752.90	10-Feb-16	Deutsche Bank AG	108,630.00	(1,009.10)
EUR	100,000.00	USD	109,752.90	10-Feb-16	Deutsche Bank AG	108,630.00	(1,009.10)
NOK	953,819.60	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,759.68	(1,006.49)
GBP	73,090.20	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,727.65	(1,005.06)
JPY	17,368,008.00	AUD	200,000.00	12-Jan-16	HSBC London	144,378.51	(1,004.51)
EUR	100,000.00	AUD	151,133.40	8-Feb-16	HSBC London	108,630.00	(1,003.44)
EUR	100,000.00	CAD	152,487.50	25-Feb-16	Deutsche Bank AG	108,630.00	(1,003.10)
HUF	20,000,000.00	USD	69,685.51	25-Feb-16	Deutsche Bank AG	68,752.00	(1,002.71)
EUR	100,000.00	JPY	13,189,631.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,001.95)
CHF	216,361.00	EUR	200,000.00	27-Jan-16	HSBC London	216,144.86	(1,001.93)
EUR	100,000.00	JPY	13,189,532.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,001.13)
EUR	100,000.00	AUD	151,127.90	8-Feb-16	HSBC London	108,630.00	(999.44)
AUD	308,000.00	JPY	26,992,412.00	12-Feb-16	HSBC London	224,085.40	(999.14)
USD	317,199.31	MXN	5,500,000.00	11-Jan-16	Royal Bank Of Scotland	317,199.31	(998.48)
NOK	1,916,641.40	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,536.40	(997.23)
ILS	1,000,000.00	USD	258,073.17	20-Jan-16	HSBC London	257,000.00	(997.17)
NOK	953,904.80	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,769.30	(996.88)
NOK	500,000.00	USD	57,465.43	1-Feb-16	Deutsche Bank AG	56,488.50	(995.93)
NOK	500,000.00	USD	57,465.00	1-Feb-16	Deutsche Bank AG	56,488.50	(995.50)
CZK	4,000,000.00	USD	162,126.84	10-Mar-16	Royal Bank Of Scotland	160,804.00	(994.84)
USD	18,477.07	COP	62,000,000.00	1-Feb-16	HSBC London	18,477.07	(994.09)
GBP	100,000.00	JPY	17,834,840.00	12-Feb-16	Deutsche Bank AG	147,390.00	(993.52)
NOK	953,942.60	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,773.57	(992.62)
AUD	100,000.00	JPY	8,863,678.00	12-Jan-16	HSBC London	72,755.00	(991.82)
AUD	100,000.00	JPY	8,863,670.00	12-Jan-16	HSBC London	72,755.00	(991.75)
MYR	1,500,000.00	USD	348,616.69	7-Jan-16	Deutsche Bank AG	349,365.00	(991.69)
NOK	953,954.50	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,774.92	(991.27)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
GBP	73,099.90	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,741.94	(990.77)
JPY	17,369,690.00	AUD	200,000.00	12-Jan-16	HSBC London	144,392.50	(990.52)
SEK	1,000,000.00	USD	119,748.23	10-Feb-16	Deutsche Bank AG	118,616.00	(988.23)
AUD	423,000.00	JPY	37,024,513.00	12-Feb-16	HSBC London	307,753.65	(987.86)
USD	71,621.69	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,621.69	(987.61)
GBP	73,103.30	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,746.95	(985.76)
USD	101,134.49	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	101,134.49	(985.01)
AUD	100,000.00	JPY	8,862,420.00	12-Jan-16	HSBC London	72,755.00	(981.36)
USD	101,138.11	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	101,138.11	(981.36)
USD	144,236.00	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	144,236.00	(980.59)
NOK	954,074.50	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,788.47	(977.74)
USD	71,632.90	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,632.90	(976.38)
AUD	200,000.00	JPY	17,606,020.00	12-Jan-16	HSBC London	145,510.00	(974.98)
USD	144,242.20	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	144,242.20	(974.38)
USD	21,012.38	COP	70,000,000.00	1-Feb-16	HSBC London	21,012.38	(970.70)
GBP	50,000.00	AUD	102,807.38	3-Feb-16	HSBC London	73,695.00	(968.90)
GBP	50,000.00	AUD	102,805.50	3-Feb-16	HSBC London	73,695.00	(967.53)
KRW	111,000,000.00	USD	95,355.91	21-Jan-16	Deutsche Bank AG	94,665.24	(967.06)
CHF	216,396.80	EUR	200,000.00	27-Jan-16	HSBC London	216,180.62	(966.14)
HUF	20,000,000.00	USD	69,646.36	25-Feb-16	Deutsche Bank AG	68,752.00	(963.56)
BRL	200,000.00	USD	50,922.98	2-Feb-16	HSBC London	50,553.00	(961.78)
EUR	300,000.00	CHF	327,006.90	27-Jan-16	HSBC London	325,890.00	(960.84)
USD	67,338.50	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	67,338.50	(960.30)
EUR	100,000.00	JPY	13,184,590.00	3-Feb-16	Deutsche Bank AG	108,630.00	(960.05)
HUF	31,405,100.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	107,958.17	(959.54)
HUF	31,405,110.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	107,958.21	(959.50)
USD	45,059.65	CHF	46,000.00	1-Feb-16	Royal Bank Of Scotland	45,059.65	(958.98)
RON	448,347.60	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	107,716.41	(958.90)
HUF	20,000,000.00	USD	69,641.64	25-Feb-16	Deutsche Bank AG	68,752.00	(958.84)
GBP	50,000.00	AUD	102,793.00	3-Feb-16	HSBC London	73,695.00	(958.44)
AUD	100,000.00	JPY	8,859,530.00	12-Jan-16	HSBC London	72,755.00	(957.34)
KRW	111,000,000.00	USD	95,346.08	21-Jan-16	Deutsche Bank AG	94,665.24	(957.23)
CHF	185,931.65	USD	186,943.95	29-Jan-16	Deutsche Bank AG	185,745.90	(955.78)
CLP	28,000,000.00	USD	40,320.84	1-Feb-16	HSBC London	39,508.00	(952.84)
JPY	8,629,990.00	AUD	100,000.00	12-Jan-16	HSBC London	71,740.24	(951.66)
GBP	100,000.00	USD	148,354.10	9-Feb-16	HSBC London	147,390.00	(950.40)
JPY	17,335,580.00	AUD	200,000.00	12-Feb-16	HSBC London	144,108.94	(949.93)
USD	33,094.39	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,094.39	(949.47)
GBP	50,000.00	AUD	102,779.95	3-Feb-16	HSBC London	73,695.00	(948.94)
SEK	1,000,000.00	USD	119,708.14	10-Feb-16	Deutsche Bank AG	118,616.00	(948.14)
JPY	8,630,630.00	AUD	100,000.00	12-Jan-16	HSBC London	71,745.56	(946.34)
JPY	8,630,630.00	AUD	100,000.00	12-Jan-16	HSBC London	71,745.56	(946.34)
CHF	216,416.80	EUR	200,000.00	27-Jan-16	HSBC London	216,200.60	(946.15)
CHF	100,000.00	USD	100,988.88	1-Feb-16	Royal Bank Of Scotland	99,900.10	(945.38)
CHF	100,000.00	USD	100,988.88	1-Feb-16	Royal Bank Of Scotland	99,900.10	(945.38)
CLP	29,000,000.00	USD	41,717.25	1-Feb-16	HSBC London	40,919.00	(943.25)
CLP	31,000,000.00	USD	44,528.71	1-Feb-16	HSBC London	43,741.00	(942.71)
ZAR	1,000,000.00	USD	65,252.06	19-Jan-16	Deutsche Bank AG	64,535.00	(942.06)
JPY	17,336,700.00	AUD	200,000.00	12-Feb-16	HSBC London	144,118.25	(940.58)
TRY	400,000.00	USD	137,089.17	22-Jan-16	Deutsche Bank AG	137,040.40	(938.37)
JPY	8,631,760.00	AUD	100,000.00	12-Jan-16	HSBC London	71,754.96	(936.94)
SEK	810,000.00	USD	97,132.19	10-Feb-16	Deutsche Bank AG	96,078.96	(936.59)
GBP	50,000.00	JPY	8,970,281.00	12-Feb-16	Deutsche Bank AG	73,695.00	(936.19)
AUD	100,000.00	JPY	8,856,950.00	12-Jan-16	HSBC London	72,755.00	(935.89)
AUD	100,000.00	JPY	8,856,950.00	12-Jan-16	HSBC London	72,755.00	(935.89)
JPY	8,632,145.00	AUD	100,000.00	12-Jan-16	HSBC London	71,758.16	(933.73)
JPY	8,632,170.00	AUD	100,000.00	12-Jan-16	HSBC London	71,758.37	(933.53)
USD	144,283.40	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	144,283.40	(933.10)
EUR	100,000.00	JPY	13,181,166.00	3-Feb-16	Deutsche Bank AG	108,630.00	(931.59)
NOK	954,488.00	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,835.19	(931.08)
JPY	8,632,470.00	AUD	100,000.00	12-Jan-16	HSBC London	71,760.86	(931.03)
GBP	100,000.00	JPY	17,827,280.00	12-Feb-16	Deutsche Bank AG	147,390.00	(930.68)
PLN	200,000.00	USD	51,519.65	23-Feb-16	HSBC London	50,646.40	(929.05)
ZAR	1,000,000.00	USD	65,237.92	19-Jan-16	Deutsche Bank AG	64,535.00	(927.92)
EUR	100,000.00	SEK	923,512.70	29-Jan-16	Deutsche Bank AG	108,630.00	(927.49)
TWD	10,000,000.00	USD	304,136.25	21-Jan-16	Deutsche Bank AG	304,440.00	(926.25)
EUR	106,000.00	PLN	458,940.99	26-Jan-16	HSBC London	115,147.80	(925.32)
AUD	200,000.00	JPY	17,599,940.00	12-Jan-16	HSBC London	145,510.00	(924.44)
NOK	954,550.10	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,842.21	(924.07)
EUR	100,000.00	SEK	923,480.30	29-Jan-16	Deutsche Bank AG	108,630.00	(923.65)
JPY	8,633,431.00	AUD	100,000.00	12-Jan-16	HSBC London	71,768.85	(923.04)
GBP	50,000.00	JPY	8,968,485.00	12-Feb-16	Deutsche Bank AG	73,695.00	(921.26)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
EUR	100,000.00	JPY	13,179,870.00	3-Feb-16	Deutsche Bank AG	108,630.00	(920.81)
EUR	200,000.00	HUF	63,542,740.00	25-Jan-16	Deutsche Bank AG	217,260.00	(920.53)
TWD	5,360,000.00	USD	163,439.05	21-Jan-16	Deutsche Bank AG	163,179.84	(918.49)
EUR	100,000.00	JPY	13,179,170.00	3-Feb-16	Deutsche Bank AG	108,630.00	(914.99)
EUR	100,000.00	SEK	923,388.40	29-Jan-16	Deutsche Bank AG	108,630.00	(912.75)
BRL	300,000.00	USD	76,620.52	5-Jan-16	HSBC London	75,829.50	(911.62)
SGD	140,000.00	USD	99,528.38	19-Jan-16	Deutsche Bank AG	98,685.30	(910.00)
KRW	147,000,000.00	USD	125,911.14	21-Jan-16	Deutsche Bank AG	125,367.48	(909.69)
GBP	50,000.00	JPY	8,967,045.00	12-Feb-16	Deutsche Bank AG	73,695.00	(909.29)
USD	42,226.88	EUR	39,680.20	29-Jan-16	Deutsche Bank AG	42,226.88	(908.87)
NOK	954,701.66	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,859.33	(906.96)
CLP	28,000,000.00	USD	40,274.44	1-Feb-16	HSBC London	39,508.00	(906.44)
NOK	500,000.00	USD	57,375.84	1-Feb-16	Deutsche Bank AG	56,488.50	(906.34)
USD	58,473.01	SEK	500,000.00	10-Feb-16	Deutsche Bank AG	58,473.01	(905.89)
GBP	50,000.00	JPY	8,966,465.00	12-Feb-16	Deutsche Bank AG	73,695.00	(904.47)
USD	67,394.20	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	67,394.20	(904.46)
SEK	1,656,000.00	USD	197,569.94	10-Feb-16	Deutsche Bank AG	196,428.10	(903.38)
HUF	20,000,000.00	USD	69,624.60	22-Jan-16	Deutsche Bank AG	68,752.00	(903.20)
TWD	7,500,000.00	USD	228,310.50	21-Jan-16	Deutsche Bank AG	228,330.00	(903.00)
USD	58,477.47	SEK	500,000.00	10-Feb-16	Deutsche Bank AG	58,477.47	(901.44)
USD	67,398.00	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	67,398.00	(900.65)
TWD	5,880,000.00	USD	179,186.35	21-Jan-16	Deutsche Bank AG	179,010.72	(898.87)
ZAR	1,000,000.00	USD	65,207.99	19-Jan-16	Deutsche Bank AG	64,535.00	(897.99)
BRL	200,000.00	USD	51,370.30	5-Jan-16	HSBC London	50,553.00	(897.70)
EUR	100,000.00	JPY	13,177,010.00	3-Feb-16	Deutsche Bank AG	108,630.00	(897.04)
NOK	954,799.00	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,870.33	(895.98)
EUR	100,000.00	AUD	150,985.16	8-Feb-16	HSBC London	108,630.00	(895.58)
EUR	100,000.00	JPY	13,176,610.00	3-Feb-16	Deutsche Bank AG	108,630.00	(893.71)
EUR	100,000.00	USD	109,636.90	10-Feb-16	Deutsche Bank AG	108,630.00	(893.10)
ZAR	1,000,000.00	USD	65,203.08	19-Jan-16	Deutsche Bank AG	64,535.00	(893.08)
PLN	200,000.00	USD	51,483.55	23-Feb-16	HSBC London	50,646.40	(892.95)
NOK	500,000.00	USD	57,361.78	1-Feb-16	Deutsche Bank AG	56,488.50	(892.28)
EUR	100,000.00	JPY	13,176,340.00	3-Feb-16	Deutsche Bank AG	108,630.00	(891.47)
GBP	50,000.00	JPY	8,964,795.00	12-Feb-16	Deutsche Bank AG	73,695.00	(890.59)
USD	198,965.38	BRL	800,000.00	2-Feb-16	HSBC London	198,965.38	(889.84)
AUD	100,000.00	JPY	8,851,330.00	12-Jan-16	HSBC London	72,755.00	(889.17)
CHF	100,000.00	USD	100,932.62	1-Feb-16	Royal Bank Of Scotland	99,900.10	(889.12)
GBP	50,000.00	JPY	8,964,400.00	12-Feb-16	Deutsche Bank AG	73,695.00	(887.30)
USD	100,373.31	PLN	400,000.00	15-Jan-16	HSBC London	100,373.31	(885.79)
USD	35,228.20	COP	115,000,000.00	1-Feb-16	HSBC London	35,228.20	(884.61)
BRL	100,000.00	USD	26,120.57	5-Jan-16	HSBC London	25,276.50	(884.27)
GBP	50,000.00	JPY	8,963,940.00	12-Feb-16	Deutsche Bank AG	73,695.00	(883.48)
HUF	20,000,000.00	USD	69,563.93	25-Feb-16	Deutsche Bank AG	68,752.00	(881.13)
NOK	954,938.80	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,886.12	(880.21)
ZAR	1,000,000.00	USD	65,188.19	19-Jan-16	Deutsche Bank AG	64,535.00	(878.19)
USD	34,730.42	EUR	32,754.81	29-Jan-16	Deutsche Bank AG	34,730.42	(876.75)
USD	67,205.93	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,205.93	(875.15)
USD	43,144.91	CHF	44,000.00	1-Feb-16	Royal Bank Of Scotland	43,144.91	(872.98)
SEK	1,000,000.00	USD	119,632.84	10-Feb-16	Deutsche Bank AG	118,616.00	(872.84)
JPY	8,639,480.00	AUD	100,000.00	12-Jan-16	HSBC London	71,819.13	(872.70)
JPY	8,639,480.00	AUD	100,000.00	12-Jan-16	HSBC London	71,819.13	(872.70)
GBP	50,000.00	JPY	8,962,480.00	12-Feb-16	Deutsche Bank AG	73,695.00	(871.34)
ZAR	1,000,000.00	USD	65,181.25	19-Jan-16	Deutsche Bank AG	64,535.00	(871.25)
MYR	750,000.00	USD	174,682.66	7-Jan-16	Deutsche Bank AG	174,682.50	(870.16)
GBP	50,000.00	JPY	8,962,250.00	12-Feb-16	Deutsche Bank AG	73,695.00	(869.43)
USD	71,741.40	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,741.40	(867.66)
ZAR	1,000,000.00	USD	65,176.54	19-Jan-16	Deutsche Bank AG	64,535.00	(866.54)
RON	448,737.30	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	107,810.03	(865.31)
CHF	107,816.50	EUR	100,000.00	27-Jan-16	HSBC London	107,708.79	(864.79)
GBP	100,000.00	USD	148,267.10	9-Feb-16	HSBC London	147,390.00	(863.40)
ZAR	1,000,000.00	USD	65,173.10	19-Jan-16	Deutsche Bank AG	64,535.00	(863.10)
SGD	200,000.00	USD	141,744.45	19-Jan-16	Deutsche Bank AG	140,979.00	(861.05)
CHF	100,000.00	USD	100,904.41	1-Feb-16	Royal Bank Of Scotland	99,900.10	(860.91)
ZAR	1,000,000.00	USD	65,170.07	19-Jan-16	Deutsche Bank AG	64,535.00	(860.07)
JPY	8,641,050.00	AUD	100,000.00	12-Jan-16	HSBC London	71,832.18	(859.64)
AUD	38,000.00	JPY	3,426,206.00	12-Jan-16	HSBC London	27,646.90	(859.11)
USD	28,659.67	COP	94,000,000.00	1-Feb-16	HSBC London	28,659.67	(859.06)
ZAR	1,000,000.00	USD	65,167.72	19-Jan-16	Deutsche Bank AG	64,535.00	(857.72)
JPY	8,641,290.00	AUD	100,000.00	12-Jan-16	HSBC London	71,834.18	(857.64)
CHF	107,823.80	EUR	100,000.00	27-Jan-16	HSBC London	107,716.08	(857.49)
JPY	17,385,980.00	AUD	200,000.00	12-Jan-16	HSBC London	144,527.91	(854.98)
GBP	50,000.00	AUD	102,649.05	3-Feb-16	HSBC London	73,695.00	(853.71)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
USD	135,303.99	TRY	400,000.00	22-Jan-16	Deutsche Bank AG	135,303.99	(852.34)
BRL	100,000.00	USD	26,087.86	5-Jan-16	HSBC London	25,276.50	(851.56)
PLN	426,823.90	EUR	100,000.00	2-Mar-16	HSBC London	108,085.47	(850.62)
BRL	100,000.00	USD	26,085.82	5-Jan-16	HSBC London	25,276.50	(849.52)
BRL	100,000.00	USD	26,085.82	5-Jan-16	HSBC London	25,276.50	(849.52)
GBP	32,323.53	USD	48,494.41	29-Jan-16	Deutsche Bank AG	47,641.65	(848.69)
SEK	9,148,848.00	EUR	1,000,000.00	4-Mar-16	Deutsche Bank AG	1,085,199.75	(848.66)
GBP	50,000.00	JPY	8,958,870.00	12-Feb-16	Deutsche Bank AG	73,695.00	(841.33)
BRL	100,000.00	USD	26,076.30	5-Jan-16	HSBC London	25,276.50	(840.00)
EUR	100,000.00	JPY	13,170,080.00	3-Feb-16	Deutsche Bank AG	108,630.00	(839.43)
AUD	300,000.00	USD	218,660.70	9-Feb-16	Royal Bank Of Scotland	218,265.00	(838.80)
USD	75,107.12	PLN	300,000.00	15-Jan-16	HSBC London	75,107.12	(837.26)
USD	144,379.60	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	144,379.60	(836.70)
HUF	31,393,930.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,919.77	(836.18)
KRW	400,000,000.00	USD	340,976.03	21-Jan-16	Deutsche Bank AG	341,136.00	(836.03)
GBP	150,000.00	AUD	305,575.20	3-Feb-16	HSBC London	221,085.00	(835.41)
RON	448,868.10	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	107,841.46	(833.90)
SEK	1,000,000.00	USD	119,593.32	10-Feb-16	Deutsche Bank AG	118,616.00	(833.32)
TRY	300,000.00	USD	102,945.72	22-Jan-16	Deutsche Bank AG	102,780.30	(832.62)
TRY	500,000.00	USD	171,020.74	22-Jan-16	Deutsche Bank AG	171,300.50	(832.24)
HUF	31,395,310.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,924.52	(831.44)
USD	28,687.94	COP	94,000,000.00	1-Feb-16	HSBC London	28,687.94	(830.70)
BRL	116,000.00	USD	29,807.03	2-Feb-16	HSBC London	29,320.74	(829.53)
USD	29,003.99	COP	95,000,000.00	1-Feb-16	HSBC London	29,003.99	(828.64)
AUD	100,000.00	JPY	8,844,000.00	12-Jan-16	HSBC London	72,755.00	(828.24)
EUR	100,000.00	JPY	13,168,690.00	3-Feb-16	Deutsche Bank AG	108,630.00	(827.87)
GBP	50,000.00	JPY	8,957,070.00	12-Feb-16	Deutsche Bank AG	73,695.00	(826.37)
TWD	5,400,000.00	USD	164,558.89	21-Jan-16	Deutsche Bank AG	164,397.60	(825.49)
TWD	7,500,000.00	USD	228,232.69	21-Jan-16	Deutsche Bank AG	228,330.00	(825.19)
NOK	955,427.80	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,941.37	(825.03)
HUF	24,437,025.60	EUR	78,000.00	25-Jan-16	Deutsche Bank AG	84,004.72	(824.73)
EUR	100,000.00	USD	109,568.50	10-Feb-16	Deutsche Bank AG	108,630.00	(824.70)
HUF	20,000,000.00	USD	69,546.01	22-Jan-16	Deutsche Bank AG	68,752.00	(824.61)
ZAR	500,000.00	USD	32,977.53	19-Jan-16	Deutsche Bank AG	32,267.50	(822.53)
CZK	2,000,000.00	USD	81,388.26	10-Mar-16	Royal Bank Of Scotland	80,402.00	(822.26)
BRL	100,000.00	USD	26,056.59	5-Jan-16	HSBC London	25,276.50	(820.29)
USD	29,012.59	COP	95,000,000.00	1-Feb-16	HSBC London	29,012.59	(820.01)
KRW	100,000,000.00	USD	85,854.48	21-Jan-16	Deutsche Bank AG	85,284.00	(819.48)
USD	28,699.65	COP	94,000,000.00	1-Feb-16	HSBC London	28,699.65	(818.95)
GBP	50,000.00	USD	74,519.65	9-Feb-16	HSBC London	73,695.00	(817.80)
USD	29,015.60	COP	95,000,000.00	1-Feb-16	HSBC London	29,015.60	(816.99)
USD	75,127.83	PLN	300,000.00	15-Jan-16	HSBC London	75,127.83	(816.54)
EUR	100,000.00	JPY	13,167,290.00	3-Feb-16	Deutsche Bank AG	108,630.00	(816.24)
BRL	100,000.00	USD	26,051.84	5-Jan-16	HSBC London	25,276.50	(815.54)
SEK	1,000,000.00	USD	119,575.00	10-Feb-16	Deutsche Bank AG	118,616.00	(815.00)
JPY	8,646,420.00	AUD	100,000.00	12-Jan-16	HSBC London	71,876.82	(814.97)
CHF	107,868.20	EUR	100,000.00	27-Jan-16	HSBC London	107,760.44	(813.12)
USD	71,796.60	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,796.60	(812.35)
CHF	100,000.00	USD	100,855.76	1-Feb-16	Royal Bank Of Scotland	99,900.10	(812.26)
KRW	100,000,000.00	USD	85,847.11	21-Jan-16	Deutsche Bank AG	85,284.00	(812.11)
EUR	100,000.00	JPY	13,166,770.00	3-Feb-16	Deutsche Bank AG	108,630.00	(811.91)
CHF	107,869.70	EUR	100,000.00	27-Jan-16	HSBC London	107,761.94	(811.62)
EUR	100,000.00	JPY	13,166,470.00	3-Feb-16	Deutsche Bank AG	108,630.00	(809.42)
CLP	25,000,000.00	USD	35,957.98	1-Feb-16	HSBC London	35,275.00	(807.98)
NOK	955,587.30	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,959.39	(807.03)
TWD	7,500,000.00	USD	228,213.24	21-Jan-16	Deutsche Bank AG	228,330.00	(805.74)
USD	71,804.20	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,804.20	(804.74)
JPY	8,647,661.00	AUD	100,000.00	12-Jan-16	HSBC London	71,887.14	(804.63)
EUR	100,000.00	JPY	13,165,790.00	3-Feb-16	Deutsche Bank AG	108,630.00	(803.77)
NOK	1,918,357.60	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	216,730.29	(803.58)
EUR	100,000.00	JPY	13,165,751.00	3-Feb-16	Deutsche Bank AG	108,630.00	(803.44)
SEK	1,000,000.00	USD	119,561.08	10-Feb-16	Deutsche Bank AG	118,616.00	(801.08)
BRL	100,000.00	USD	26,036.92	5-Jan-16	HSBC London	25,276.50	(800.62)
HUF	20,000,000.00	USD	69,521.45	22-Jan-16	Deutsche Bank AG	68,752.00	(800.05)
SEK	1,000,000.00	USD	119,559.93	10-Feb-16	Deutsche Bank AG	118,616.00	(799.93)
KRW	200,000,000.00	USD	170,869.65	21-Jan-16	Deutsche Bank AG	170,568.00	(799.65)
MYR	609,000.00	USD	141,934.88	7-Jan-16	Deutsche Bank AG	141,842.19	(799.13)
ZAR	500,000.00	USD	32,952.25	19-Jan-16	Deutsche Bank AG	32,267.50	(797.25)
EUR	100,000.00	AUD	150,849.20	8-Feb-16	HSBC London	108,630.00	(796.67)
EUR	100,000.00	JPY	13,164,370.00	3-Feb-16	Deutsche Bank AG	108,630.00	(791.96)
SEK	2,264,033.17	EUR	248,000.00	4-Mar-16	Deutsche Bank AG	268,550.56	(789.58)
SGD	300,000.00	USD	212,114.11	19-Jan-16	Deutsche Bank AG	211,468.50	(789.01)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
SEK	1,500,000.00	USD	178,928.54	10-Feb-16	Deutsche Bank AG	177,924.00	(788.54)
SEK	1,000,000.00	USD	119,547.84	10-Feb-16	Deutsche Bank AG	118,616.00	(787.84)
USD	189,025.06	CLP	135,000,000.00	1-Feb-16	HSBC London	189,025.06	(787.73)
CHF	107,895.40	EUR	100,000.00	27-Jan-16	HSBC London	107,787.61	(785.93)
TRY	300,000.00	USD	102,898.87	22-Jan-16	Deutsche Bank AG	102,780.30	(785.77)
TWD	7,500,000.00	USD	228,192.41	21-Jan-16	Deutsche Bank AG	228,330.00	(784.91)
NOK	955,784.70	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,981.69	(784.76)
EUR	100,000.00	JPY	13,163,120.00	3-Feb-16	Deutsche Bank AG	108,630.00	(781.57)
EUR	100,000.00	JPY	13,163,110.00	3-Feb-16	Deutsche Bank AG	108,630.00	(781.49)
JPY	8,650,518.00	AUD	100,000.00	12-Jan-16	HSBC London	71,910.89	(780.86)
MXN	2,500,000.00	USD	145,095.51	10-Feb-16	Royal Bank Of Scotland	144,750.00	(780.51)
KRW	87,000,000.00	USD	74,760.89	21-Jan-16	Deutsche Bank AG	74,197.08	(780.44)
KRW	244,000,000.00	USD	208,265.76	21-Jan-16	Deutsche Bank AG	208,092.96	(780.36)
NOK	500,000.00	USD	57,249.58	1-Feb-16	Deutsche Bank AG	56,488.50	(780.08)
USD	71,829.94	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,829.94	(778.94)
GBP	100,000.00	USD	148,182.20	9-Feb-16	HSBC London	147,390.00	(778.50)
CLP	24,000,000.00	USD	34,521.94	1-Feb-16	HSBC London	33,864.00	(777.94)
EUR	100,000.00	JPY	13,162,640.00	3-Feb-16	Deutsche Bank AG	108,630.00	(777.58)
GBP	100,000.00	USD	148,180.70	9-Feb-16	HSBC London	147,390.00	(777.00)
NOK	955,853.70	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,989.48	(776.98)
SEK	1,563,000.00	USD	186,397.34	10-Feb-16	Deutsche Bank AG	185,396.81	(775.46)
EUR	100,000.00	PLN	432,577.00	26-Jan-16	HSBC London	108,630.00	(775.14)
KRW	127,000,000.00	USD	108,768.26	21-Jan-16	Deutsche Bank AG	108,310.68	(773.81)
JPY	8,651,470.00	AUD	100,000.00	12-Jan-16	HSBC London	71,918.80	(772.94)
KRW	87,000,000.00	USD	74,751.26	21-Jan-16	Deutsche Bank AG	74,197.08	(770.81)
HUF	20,000,000.00	USD	69,491.20	22-Jan-16	Deutsche Bank AG	68,752.00	(769.80)
USD	71,839.60	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,839.60	(769.26)
JPY	8,651,960.00	AUD	100,000.00	12-Jan-16	HSBC London	71,922.88	(768.87)
HUF	20,000,000.00	USD	69,489.58	22-Jan-16	Deutsche Bank AG	68,752.00	(768.18)
EUR	81,000.00	PLN	350,927.32	26-Jan-16	HSBC London	87,990.30	(764.60)
TWD	7,500,000.00	USD	228,171.59	21-Jan-16	Deutsche Bank AG	228,330.00	(764.09)
TWD	7,500,000.00	USD	228,171.59	21-Jan-16	Deutsche Bank AG	228,330.00	(764.09)
CZK	2,000,000.00	USD	81,329.34	10-Mar-16	Royal Bank Of Scotland	80,402.00	(763.34)
HUF	20,000,000.00	USD	69,483.55	22-Jan-16	Deutsche Bank AG	68,752.00	(762.15)
CZK	2,000,000.00	USD	81,326.17	10-Mar-16	Royal Bank Of Scotland	80,402.00	(760.17)
EUR	100,000.00	JPY	13,160,470.00	3-Feb-16	Deutsche Bank AG	108,630.00	(759.54)
EUR	100,000.00	PLN	432,506.40	26-Jan-16	HSBC London	108,630.00	(757.27)
CZK	2,000,000.00	USD	81,322.00	10-Mar-16	Royal Bank Of Scotland	80,402.00	(756.00)
SGD	221,000.00	USD	156,431.83	19-Jan-16	Deutsche Bank AG	155,781.80	(755.67)
USD	71,853.60	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,853.60	(755.23)
CLP	23,000,000.00	USD	33,092.38	1-Feb-16	HSBC London	32,453.00	(754.38)
USD	71,854.50	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,854.50	(754.33)
HUF	30,000,000.00	USD	103,836.01	22-Jan-16	Deutsche Bank AG	103,128.00	(753.91)
NOK	500,000.00	USD	57,222.90	1-Feb-16	Deutsche Bank AG	56,488.50	(753.40)
USD	190,465.79	CLP	136,000,000.00	1-Feb-16	HSBC London	190,465.79	(752.88)
PLN	427,214.30	EUR	100,000.00	2-Mar-16	HSBC London	108,184.33	(752.03)
JPY	8,654,090.00	AUD	100,000.00	12-Jan-16	HSBC London	71,940.58	(751.14)
USD	71,858.22	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,858.22	(750.61)
TRY	800,000.00	USD	270,481.26	25-Feb-16	Deutsche Bank AG	274,080.80	(747.66)
USD	33,295.15	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,295.15	(747.40)
NOK	956,121.30	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,019.72	(746.78)
KRW	83,000,000.00	USD	71,323.61	21-Jan-16	Deutsche Bank AG	70,785.72	(744.56)
KRW	84,000,000.00	USD	72,173.63	21-Jan-16	Deutsche Bank AG	71,638.56	(744.23)
JPY	8,635,580.00	AUD	100,000.00	12-Feb-16	HSBC London	71,786.71	(743.56)
PLN	427,249.30	EUR	100,000.00	2-Mar-16	HSBC London	108,193.19	(743.20)
CHF	107,938.30	EUR	100,000.00	27-Jan-16	HSBC London	107,830.47	(743.05)
HUF	31,421,220.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	108,013.59	(742.48)
AUD	318,000.00	JPY	27,833,968.00	12-Feb-16	HSBC London	231,360.90	(742.12)
MXN	3,000,000.00	USD	173,919.95	10-Feb-16	Royal Bank Of Scotland	173,700.00	(741.95)
KRW	214,000,000.00	USD	182,713.90	21-Jan-16	Deutsche Bank AG	182,507.76	(739.00)
HUF	20,000,000.00	USD	69,421.40	25-Feb-16	Deutsche Bank AG	68,752.00	(738.60)
NOK	956,196.40	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,028.20	(738.30)
BRL	100,000.00	USD	25,968.63	5-Jan-16	HSBC London	25,276.50	(732.33)
KRW	200,000,000.00	USD	170,801.11	21-Jan-16	Deutsche Bank AG	170,568.00	(731.11)
NOK	956,264.70	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,035.92	(730.60)
COP	200,000,000.00	USD	63,529.98	1-Feb-16	HSBC London	63,000.00	(729.98)
CLP	22,000,000.00	USD	31,659.19	1-Feb-16	HSBC London	31,042.00	(727.19)
CLP	22,000,000.00	USD	31,658.96	1-Feb-16	HSBC London	31,042.00	(726.96)
CHF	107,955.50	EUR	100,000.00	27-Jan-16	HSBC London	107,847.65	(725.85)
PLN	427,319.10	EUR	100,000.00	2-Mar-16	HSBC London	108,210.87	(725.57)
SEK	703,000.00	USD	84,211.74	10-Feb-16	Deutsche Bank AG	83,387.05	(723.46)
CHF	107,958.20	EUR	100,000.00	27-Jan-16	HSBC London	107,850.35	(723.16)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
CLP	22,000,000.00	USD	31,654.40	1-Feb-16	HSBC London	31,042.00	(722.40)
MXN	3,250,000.00	USD	188,331.22	10-Feb-16	Royal Bank Of Scotland	188,175.00	(721.72)
MXN	3,250,000.00	USD	188,331.00	10-Feb-16	Royal Bank Of Scotland	188,175.00	(721.50)
HUF	31,427,660.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	108,035.72	(720.37)
NOK	956,361.90	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,046.90	(719.63)
EUR	100,000.00	SEK	921,750.40	29-Jan-16	Deutsche Bank AG	108,630.00	(718.46)
JPY	8,658,070.00	AUD	100,000.00	12-Jan-16	HSBC London	71,973.67	(718.03)
TWD	5,000,000.00	USD	152,322.92	21-Jan-16	Deutsche Bank AG	152,220.00	(717.92)
CLP	22,000,000.00	USD	31,649.85	1-Feb-16	HSBC London	31,042.00	(717.85)
NOK	956,382.20	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,049.19	(717.34)
HUF	31,428,560.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	108,038.82	(717.27)
KRW	200,000,000.00	USD	170,785.44	21-Jan-16	Deutsche Bank AG	170,568.00	(715.44)
USD	143,921.41	MXN	2,500,000.00	11-Jan-16	Royal Bank Of Scotland	143,921.41	(714.16)
HUF	31,477,320.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	108,206.44	(711.93)
HUF	20,000,000.00	USD	69,433.08	22-Jan-16	Deutsche Bank AG	68,752.00	(711.68)
TRY	400,000.00	USD	136,861.16	22-Jan-16	Deutsche Bank AG	137,040.40	(710.36)
USD	152,463.92	TRY	450,000.00	22-Jan-16	Deutsche Bank AG	152,463.92	(710.34)
NOK	956,462.40	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,058.25	(708.29)
EUR	200,000.00	CHF	218,071.80	27-Jan-16	HSBC London	217,260.00	(707.69)
CHF	107,975.20	EUR	100,000.00	27-Jan-16	HSBC London	107,867.33	(706.16)
MXN	1,000,000.00	USD	58,558.72	11-Jan-16	Royal Bank Of Scotland	57,900.00	(704.72)
USD	71,904.22	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,904.22	(704.51)
EUR	100,000.00	JPY	13,153,650.00	3-Feb-16	Deutsche Bank AG	108,630.00	(702.85)
CLP	22,000,000.00	USD	31,634.15	1-Feb-16	HSBC London	31,042.00	(702.15)
EUR	100,000.00	PLN	432,280.60	26-Jan-16	HSBC London	108,630.00	(700.09)
KRW	105,000,000.00	USD	89,986.63	21-Jan-16	Deutsche Bank AG	89,548.20	(699.88)
CHF	100,000.00	USD	100,742.17	1-Feb-16	Royal Bank Of Scotland	99,900.10	(698.67)
GBP	220,844.10	EUR	300,000.00	10-Feb-16	Royal Bank Of Scotland	325,502.12	(698.20)
KRW	105,000,000.00	USD	89,984.32	21-Jan-16	Deutsche Bank AG	89,548.20	(697.57)
USD	67,382.77	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,382.77	(697.16)
HUF	20,000,000.00	USD	69,418.51	22-Jan-16	Deutsche Bank AG	68,752.00	(697.11)
CLP	21,000,000.00	USD	30,222.31	1-Feb-16	HSBC London	29,631.00	(696.31)
JPY	8,641,390.00	AUD	100,000.00	12-Feb-16	HSBC London	71,835.01	(695.11)
CLP	21,000,000.00	USD	30,221.00	1-Feb-16	HSBC London	29,631.00	(695.00)
MXN	3,000,000.00	USD	173,872.92	10-Feb-16	Royal Bank Of Scotland	173,700.00	(694.92)
CLP	21,000,000.00	USD	30,219.91	1-Feb-16	HSBC London	29,631.00	(693.91)
GBP	100,000.00	USD	148,095.90	9-Feb-16	HSBC London	147,390.00	(692.20)
KRW	106,000,000.00	USD	90,827.30	21-Jan-16	Deutsche Bank AG	90,401.04	(690.20)
CLP	21,000,000.00	USD	30,215.57	1-Feb-16	HSBC London	29,631.00	(689.57)
KRW	300,000,000.00	USD	255,793.73	21-Jan-16	Deutsche Bank AG	255,852.00	(688.73)
EUR	100,000.00	JPY	13,151,840.00	3-Feb-16	Deutsche Bank AG	108,630.00	(687.80)
JPY	8,661,809.00	AUD	100,000.00	12-Jan-16	HSBC London	72,004.75	(686.92)
USD	190,532.50	CLP	136,000,000.00	1-Feb-16	HSBC London	190,532.50	(685.93)
HUF	31,437,820.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	108,070.65	(685.48)
CLP	21,000,000.00	USD	30,211.22	1-Feb-16	HSBC London	29,631.00	(685.22)
AUD	100,000.00	JPY	8,826,710.00	12-Jan-16	HSBC London	72,755.00	(684.51)
USD	67,397.68	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,397.68	(682.15)
SEK	9,150,258.00	EUR	1,000,000.00	4-Mar-16	Deutsche Bank AG	1,085,367.00	(681.37)
CLP	21,000,000.00	USD	30,207.09	1-Feb-16	HSBC London	29,631.00	(681.09)
GBP	150,000.00	AUD	305,362.50	3-Feb-16	HSBC London	221,085.00	(680.66)
CLP	21,000,000.00	USD	30,204.70	1-Feb-16	HSBC London	29,631.00	(678.70)
CLP	21,000,000.00	USD	30,204.70	1-Feb-16	HSBC London	29,631.00	(678.70)
AUD	100,000.00	JPY	8,825,710.00	12-Jan-16	HSBC London	72,755.00	(676.20)
JPY	8,663,179.00	AUD	100,000.00	12-Jan-16	HSBC London	72,016.14	(675.52)
USD	67,404.52	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,404.52	(675.26)
GBP	50,000.00	USD	74,376.55	9-Feb-16	HSBC London	73,695.00	(674.70)
USD	578,703.70	MYR	2,500,000.00	7-Jan-16	Deutsche Bank AG	578,703.70	(674.66)
EUR	100,000.00	PLN	432,179.50	26-Jan-16	HSBC London	108,630.00	(674.48)
HUF	31,488,310.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	108,244.21	(674.26)
MXN	1,000,000.00	USD	58,527.46	11-Jan-16	Royal Bank Of Scotland	57,900.00	(673.46)
HUF	31,489,200.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	108,247.27	(671.20)
USD	67,409.04	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,409.04	(670.71)
CZK	2,000,000.00	USD	81,236.52	10-Mar-16	Royal Bank Of Scotland	80,402.00	(670.52)
JPY	8,663,920.00	AUD	100,000.00	12-Jan-16	HSBC London	72,022.30	(669.36)
NOK	956,809.00	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,097.41	(669.18)
EUR	200,000.00	CHF	218,032.80	27-Jan-16	HSBC London	217,260.00	(668.73)
CHF	100,000.00	USD	100,711.63	1-Feb-16	Royal Bank Of Scotland	99,900.10	(668.13)
NOK	956,822.30	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,098.91	(667.68)
BRL	148,000.00	USD	37,638.06	2-Feb-16	HSBC London	37,409.22	(666.77)
HUF	31,443,480.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	108,090.11	(666.04)
MXN	1,000,000.00	USD	58,519.91	11-Jan-16	Royal Bank Of Scotland	57,900.00	(665.91)
EUR	100,000.00	JPY	13,149,100.00	3-Feb-16	Deutsche Bank AG	108,630.00	(665.02)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
HUF	10,000,000.00	USD	35,006.31	25-Feb-16	Deutsche Bank AG	34,376.00	(664.91)
GBP	63,000.00	USD	93,527.72	9-Feb-16	HSBC London	92,855.70	(663.39)
CLP	20,000,000.00	USD	28,783.15	1-Feb-16	HSBC London	28,220.00	(663.15)
CHF	100,000.00	USD	100,706.05	1-Feb-16	Royal Bank Of Scotland	99,900.10	(662.55)
MXN	3,000,000.00	USD	173,840.30	10-Feb-16	Royal Bank Of Scotland	173,700.00	(662.30)
CLP	22,000,000.00	USD	31,593.04	1-Feb-16	HSBC London	31,042.00	(661.04)
USD	67,418.93	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,418.93	(660.76)
JPY	8,664,990.00	AUD	100,000.00	12-Jan-16	HSBC London	72,031.20	(660.46)
JPY	8,665,000.00	AUD	100,000.00	12-Jan-16	HSBC London	72,031.28	(660.38)
CLP	22,000,000.00	USD	31,590.59	1-Feb-16	HSBC London	31,042.00	(658.59)
TRY	810,000.00	USD	273,763.70	25-Feb-16	Deutsche Bank AG	277,506.81	(658.43)
HUF	10,000,000.00	USD	34,996.29	25-Feb-16	Deutsche Bank AG	34,376.00	(654.89)
SEK	1,000,000.00	USD	119,414.69	10-Feb-16	Deutsche Bank AG	118,616.00	(654.69)
JPY	8,665,873.00	AUD	100,000.00	12-Jan-16	HSBC London	72,038.54	(653.11)
MYR	500,000.00	USD	116,525.67	7-Jan-16	Deutsche Bank AG	116,455.00	(650.67)
JPY	17,410,620.00	AUD	200,000.00	12-Jan-16	HSBC London	144,732.74	(649.97)
USD	214,869.80	BRL	854,000.00	5-Jan-16	HSBC London	214,869.80	(649.23)
NZD	196,000.00	USD	134,509.82	4-Feb-16	Royal Bank Of Scotland	134,181.60	(648.68)
EUR	37,868.22	USD	41,815.22	29-Jan-16	Deutsche Bank AG	41,136.25	(648.60)
TWD	5,000,000.00	USD	152,253.35	21-Jan-16	Deutsche Bank AG	152,220.00	(648.35)
CLP	19,000,000.00	USD	27,360.57	1-Feb-16	HSBC London	26,809.00	(646.57)
KRW	108,000,000.00	USD	92,483.97	21-Jan-16	Deutsche Bank AG	92,106.72	(646.17)
EUR	100,000.00	CAD	151,867.06	21-Jan-16	Deutsche Bank AG	108,630.00	(644.71)
KRW	186,000,000.00	USD	158,809.17	21-Jan-16	Deutsche Bank AG	158,628.24	(644.07)
EUR	200,000.00	CHF	218,007.44	27-Jan-16	HSBC London	217,260.00	(643.40)
AUD	200,000.00	JPY	17,526,600.00	12-Feb-16	HSBC London	145,510.00	(640.98)
COP	200,000,000.00	USD	63,440.53	1-Feb-16	HSBC London	63,000.00	(640.53)
JPY	17,411,900.00	AUD	200,000.00	12-Jan-16	HSBC London	144,743.38	(639.32)
JPY	8,667,787.00	AUD	100,000.00	12-Jan-16	HSBC London	72,054.45	(637.18)
USD	161,055.18	CLP	115,000,000.00	1-Feb-16	HSBC London	161,055.18	(637.08)
KRW	107,000,000.00	USD	91,624.49	21-Jan-16	Deutsche Bank AG	91,253.88	(637.04)
MXN	2,500,000.00	USD	144,951.94	10-Feb-16	Royal Bank Of Scotland	144,750.00	(636.94)
CZK	2,000,000.00	USD	81,202.05	10-Mar-16	Royal Bank Of Scotland	80,402.00	(636.05)
TRY	400,000.00	USD	136,786.57	22-Jan-16	Deutsche Bank AG	137,040.40	(635.77)
CHF	100,000.00	USD	100,678.27	1-Feb-16	Royal Bank Of Scotland	99,900.10	(634.77)
CLP	21,000,000.00	USD	30,156.99	1-Feb-16	HSBC London	29,631.00	(630.99)
EUR	200,000.00	CHF	217,994.60	27-Jan-16	HSBC London	217,260.00	(630.57)
JPY	8,668,590.00	AUD	100,000.00	12-Jan-16	HSBC London	72,061.12	(630.50)
USD	29,103.89	BRL	119,000.00	2-Feb-16	HSBC London	29,103.89	(630.40)
EUR	100,000.00	SEK	921,006.20	29-Jan-16	Deutsche Bank AG	108,630.00	(630.18)
MXN	3,000,000.00	USD	173,806.88	10-Feb-16	Royal Bank Of Scotland	173,700.00	(628.88)
CLP	21,000,000.00	USD	30,154.65	1-Feb-16	HSBC London	29,631.00	(628.65)
TRY	400,000.00	USD	136,779.07	22-Jan-16	Deutsche Bank AG	137,040.40	(628.27)
INR	11,180,000.00	USD	168,819.70	29-Jan-16	Deutsche Bank AG	168,996.88	(627.78)
MXN	3,779,000.00	USD	218,774.22	10-Feb-16	Royal Bank Of Scotland	218,804.10	(627.67)
EUR	100,000.00	SEK	920,945.70	29-Jan-16	Deutsche Bank AG	108,630.00	(623.01)
CZK	2,000,000.00	USD	81,188.93	10-Mar-16	Royal Bank Of Scotland	80,402.00	(622.93)
JPY	8,669,576.00	AUD	100,000.00	12-Jan-16	HSBC London	72,069.32	(622.30)
JPY	17,414,100.00	AUD	200,000.00	12-Jan-16	HSBC London	144,761.67	(621.01)
CHF	41,120.64	USD	41,753.50	29-Jan-16	Deutsche Bank AG	41,079.56	(620.36)
CAD	100,000.00	USD	72,616.05	8-Feb-16	Deutsche Bank AG	71,989.10	(620.25)
USD	29,114.57	BRL	119,000.00	2-Feb-16	HSBC London	29,114.57	(619.60)
AUD	100,000.00	JPY	8,818,860.00	12-Jan-16	HSBC London	72,755.00	(619.25)
USD	29,115.29	BRL	119,000.00	2-Feb-16	HSBC London	29,115.29	(618.87)
KRW	100,000,000.00	USD	85,653.84	21-Jan-16	Deutsche Bank AG	85,284.00	(618.84)
CLP	19,000,000.00	USD	27,331.99	1-Feb-16	HSBC London	26,809.00	(617.99)
HUF	20,000,000.00	USD	69,339.35	22-Jan-16	Deutsche Bank AG	68,752.00	(617.95)
EUR	100,000.00	SEK	920,897.40	29-Jan-16	Deutsche Bank AG	108,630.00	(617.28)
EUR	105,968.55	USD	115,815.68	29-Jan-16	Deutsche Bank AG	115,113.64	(617.06)
KRW	195,000,000.00	USD	166,434.80	21-Jan-16	Deutsche Bank AG	166,303.80	(616.55)
JPY	8,670,380.00	AUD	100,000.00	12-Jan-16	HSBC London	72,076.00	(615.61)
NOK	500,000.00	SEK	481,017.50	21-Jan-16	Deutsche Bank AG	56,488.50	(615.08)
USD	29,119.56	BRL	119,000.00	2-Feb-16	HSBC London	29,119.56	(614.55)
EUR	100,000.00	SEK	920,868.11	29-Jan-16	Deutsche Bank AG	108,630.00	(613.80)
EUR	100,000.00	SEK	920,868.11	29-Jan-16	Deutsche Bank AG	108,630.00	(613.80)
EUR	100,000.00	SEK	920,866.00	29-Jan-16	Deutsche Bank AG	108,630.00	(613.55)
USD	108,560.64	BRL	437,000.00	2-Feb-16	HSBC London	108,560.64	(611.74)
SGD	129,000.00	USD	91,480.28	19-Jan-16	Deutsche Bank AG	90,931.46	(610.49)
CLP	125,000,000.00	USD	176,359.88	1-Feb-16	HSBC London	176,375.00	(609.88)
KRW	100,000,000.00	USD	85,644.62	21-Jan-16	Deutsche Bank AG	85,284.00	(609.62)
RON	449,802.20	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	108,065.88	(609.58)
EUR	100,000.00	SEK	920,830.77	29-Jan-16	Deutsche Bank AG	108,630.00	(609.37)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
KRW	100,000,000.00	USD	85,643.88	21-Jan-16	Deutsche Bank AG	85,284.00	(608.88)
JPY	8,671,200.00	AUD	100,000.00	12-Jan-16	HSBC London	72,082.82	(608.78)
MXN	2,000,000.00	USD	116,316.47	11-Jan-16	Royal Bank Of Scotland	115,800.00	(608.47)
CLP	20,000,000.00	USD	28,728.20	1-Feb-16	HSBC London	28,220.00	(608.20)
AUD	100,000.00	JPY	8,817,510.00	12-Jan-16	HSBC London	72,755.00	(608.03)
NZD	194,000.00	USD	133,102.55	4-Feb-16	Royal Bank Of Scotland	132,812.40	(607.34)
EUR	100,000.00	HUF	31,814,006.00	25-Jan-16	Deutsche Bank AG	108,630.00	(606.83)
EUR	100,000.00	SEK	920,804.10	29-Jan-16	Deutsche Bank AG	108,630.00	(606.21)
CLP	125,000,000.00	USD	176,356.14	1-Feb-16	HSBC London	176,375.00	(606.14)
HUF	10,000,000.00	USD	34,947.45	25-Feb-16	Deutsche Bank AG	34,376.00	(606.05)
USD	3,484,545.60	AUD	4,800,000.00	9-Feb-16	Royal Bank Of Scotland	3,484,545.60	(606.03)
CHF	108,077.50	EUR	100,000.00	27-Jan-16	HSBC London	107,969.53	(603.92)
CHF	108,077.60	EUR	100,000.00	27-Jan-16	HSBC London	107,969.63	(603.81)
USD	115,104.72	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	115,104.72	(603.76)
USD	74,345.76	BRL	300,000.00	2-Feb-16	HSBC London	74,345.76	(603.10)
CHF	100,000.00	USD	100,645.84	1-Feb-16	Royal Bank Of Scotland	99,900.10	(602.34)
KRW	100,000,000.00	USD	85,637.28	21-Jan-16	Deutsche Bank AG	85,284.00	(602.28)
PLN	856,656.60	EUR	200,000.00	26-Jan-16	HSBC London	216,932.86	(600.77)
MXN	3,721,000.00	USD	215,398.52	10-Feb-16	Royal Bank Of Scotland	215,445.90	(600.07)
NZD	194,000.00	USD	133,094.77	4-Feb-16	Royal Bank Of Scotland	132,812.40	(599.56)
MXN	3,000,000.00	USD	173,777.05	10-Feb-16	Royal Bank Of Scotland	173,700.00	(599.05)
EUR	200,000.00	CHF	217,962.60	27-Jan-16	HSBC London	217,260.00	(598.60)
EUR	100,000.00	SEK	920,738.00	29-Jan-16	Deutsche Bank AG	108,630.00	(598.37)
GBP	100,000.00	USD	148,000.70	9-Feb-16	HSBC London	147,390.00	(597.00)
TRY	200,000.00	USD	68,670.45	22-Jan-16	Deutsche Bank AG	68,520.20	(595.05)
NOK	957,474.10	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,172.55	(594.14)
KRW	121,000,000.00	USD	103,486.03	21-Jan-16	Deutsche Bank AG	103,193.64	(593.68)
EUR	100,000.00	SEK	920,697.30	29-Jan-16	Deutsche Bank AG	108,630.00	(593.54)
USD	173,222.56	MYR	750,000.00	7-Jan-16	Deutsche Bank AG	173,222.56	(592.89)
EUR	200,000.00	CHF	217,956.80	27-Jan-16	HSBC London	217,260.00	(592.81)
INR	25,000,000.00	USD	376,692.65	29-Jan-16	Deutsche Bank AG	377,900.00	(592.65)
NOK	957,495.65	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,174.99	(591.71)
NOK	957,497.20	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,175.16	(591.53)
USD	29,143.81	BRL	119,000.00	2-Feb-16	HSBC London	29,143.81	(590.01)
TRY	809,000.00	USD	273,356.89	25-Feb-16	Deutsche Bank AG	277,164.21	(588.79)
USD	115,289.72	MYR	500,000.00	7-Jan-16	Deutsche Bank AG	115,289.72	(588.21)
SGD	200,000.00	USD	141,469.69	19-Jan-16	Deutsche Bank AG	140,979.00	(586.29)
EUR	200,000.00	GBP	147,942.86	10-Feb-16	Royal Bank Of Scotland	217,260.00	(585.65)
KRW	100,000,000.00	USD	85,620.22	21-Jan-16	Deutsche Bank AG	85,284.00	(585.22)
KRW	100,000,000.00	USD	85,620.10	21-Jan-16	Deutsche Bank AG	85,284.00	(585.10)
CHF	113,588.73	USD	114,207.16	29-Jan-16	Deutsche Bank AG	113,475.25	(583.90)
CLP	19,000,000.00	USD	27,297.83	1-Feb-16	HSBC London	26,809.00	(583.83)
CLP	19,000,000.00	USD	27,297.83	1-Feb-16	HSBC London	26,809.00	(583.83)
CLP	18,000,000.00	USD	25,890.71	1-Feb-16	HSBC London	25,398.00	(582.71)
EUR	100,000.00	SEK	920,605.00	29-Jan-16	Deutsche Bank AG	108,630.00	(582.59)
SEK	1,000,000.00	USD	119,340.93	10-Feb-16	Deutsche Bank AG	118,616.00	(580.93)
JPY	17,418,966.00	AUD	200,000.00	12-Jan-16	HSBC London	144,802.12	(580.53)
USD	68,141.41	HUF	20,000,000.00	22-Jan-16	Deutsche Bank AG	68,141.41	(580.25)
KRW	100,000,000.00	USD	85,614.97	21-Jan-16	Deutsche Bank AG	85,284.00	(579.97)
CZK	2,000,000.00	USD	81,144.96	10-Mar-16	Royal Bank Of Scotland	80,402.00	(578.96)
CLP	125,000,000.00	USD	176,328.78	1-Feb-16	HSBC London	176,375.00	(578.78)
EUR	100,000.00	SEK	920,560.52	29-Jan-16	Deutsche Bank AG	108,630.00	(577.32)
USD	107,688.83	BRL	429,000.00	5-Jan-16	HSBC London	107,688.83	(575.81)
KRW	200,000,000.00	USD	170,645.01	21-Jan-16	Deutsche Bank AG	170,568.00	(575.01)
SEK	1,000,000.00	USD	119,334.59	10-Feb-16	Deutsche Bank AG	118,616.00	(574.59)
AUD	100,000.00	JPY	8,813,130.00	12-Jan-16	HSBC London	72,755.00	(571.62)
SEK	1,000,000.00	USD	119,330.25	10-Feb-16	Deutsche Bank AG	118,616.00	(570.25)
SEK	1,000,000.00	USD	119,330.25	10-Feb-16	Deutsche Bank AG	118,616.00	(570.25)
CHF	108,115.00	EUR	100,000.00	27-Jan-16	HSBC London	108,006.99	(566.43)
EUR	300,000.00	CHF	326,610.96	27-Jan-16	HSBC London	325,890.00	(565.29)
CLP	18,000,000.00	USD	25,872.70	1-Feb-16	HSBC London	25,398.00	(564.70)
SGD	100,000.00	USD	71,006.09	19-Jan-16	Deutsche Bank AG	70,489.50	(564.39)
KRW	172,000,000.00	USD	146,824.08	21-Jan-16	Deutsche Bank AG	146,688.48	(563.88)
MXN	1,000,000.00	USD	58,416.72	11-Jan-16	Royal Bank Of Scotland	57,900.00	(562.72)
SGD	159,000.00	USD	112,564.22	19-Jan-16	Deutsche Bank AG	112,078.31	(561.92)
SEK	500,000.00	USD	59,941.85	10-Feb-16	Deutsche Bank AG	59,308.00	(561.85)
SEK	500,000.00	USD	59,941.46	10-Feb-16	Deutsche Bank AG	59,308.00	(561.46)
TRY	600,000.00	USD	202,860.95	25-Feb-16	Deutsche Bank AG	205,560.60	(560.75)
SEK	500,000.00	USD	59,940.37	10-Feb-16	Deutsche Bank AG	59,308.00	(560.37)
EUR	200,000.00	CAD	302,719.80	21-Jan-16	Deutsche Bank AG	217,260.00	(559.21)
CZK	2,000,000.00	USD	81,125.21	10-Mar-16	Royal Bank Of Scotland	80,402.00	(559.21)
CLP	17,000,000.00	USD	24,459.94	1-Feb-16	HSBC London	23,987.00	(557.94)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
GBP	50,000.00	JPY	8,924,730.00	12-Feb-16	Deutsche Bank AG	73,695.00	(557.53)
GBP	100,000.00	AUD	203,716.80	3-Feb-16	HSBC London	147,390.00	(556.94)
CLP	125,000,000.00	USD	176,306.40	1-Feb-16	HSBC London	176,375.00	(556.40)
JPY	8,677,603.00	AUD	100,000.00	12-Jan-16	HSBC London	72,136.05	(555.51)
EUR	200,000.00	NOK	1,930,391.08	4-Feb-16	Deutsche Bank AG	217,260.00	(554.93)
USD	107,964.25	BRL	430,000.00	5-Jan-16	HSBC London	107,964.25	(552.72)
USD	108,869.37	BRL	438,000.00	2-Feb-16	HSBC London	108,869.37	(552.12)
SEK	500,000.00	USD	59,931.64	10-Feb-16	Deutsche Bank AG	59,308.00	(551.64)
CLP	17,000,000.00	USD	24,453.04	1-Feb-16	HSBC London	23,987.00	(551.04)
USD	115,181.11	TRY	340,000.00	22-Jan-16	Deutsche Bank AG	115,181.11	(550.65)
USD	72,057.88	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,057.88	(550.54)
NOK	957,874.30	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,217.76	(548.98)
JPY	8,678,400.00	AUD	100,000.00	12-Jan-16	HSBC London	72,142.67	(548.88)
CLP	17,000,000.00	USD	24,450.79	1-Feb-16	HSBC London	23,987.00	(548.79)
HUF	30,000,000.00	USD	103,630.88	22-Jan-16	Deutsche Bank AG	103,128.00	(548.78)
SEK	500,000.00	USD	59,928.71	10-Feb-16	Deutsche Bank AG	59,308.00	(548.71)
CLP	17,000,000.00	USD	24,450.09	1-Feb-16	HSBC London	23,987.00	(548.09)
CLP	17,000,000.00	USD	24,449.39	1-Feb-16	HSBC London	23,987.00	(547.39)
USD	508,426.97	CLP	362,000,000.00	1-Feb-16	HSBC London	508,426.97	(546.97)
TRY	200,000.00	USD	68,622.21	22-Jan-16	Deutsche Bank AG	68,520.20	(546.81)
SEK	500,000.00	USD	59,926.44	10-Feb-16	Deutsche Bank AG	59,308.00	(546.44)
EUR	100,000.00	SEK	920,293.90	29-Jan-16	Deutsche Bank AG	108,630.00	(545.69)
MXN	1,500,000.00	USD	87,326.58	11-Jan-16	Royal Bank Of Scotland	86,850.00	(545.58)
SEK	500,000.00	USD	59,925.27	10-Feb-16	Deutsche Bank AG	59,308.00	(545.27)
CLP	16,000,000.00	USD	23,040.15	1-Feb-16	HSBC London	22,576.00	(544.15)
ZAR	500,000.00	USD	32,698.90	19-Jan-16	Deutsche Bank AG	32,267.50	(543.90)
ZAR	500,000.00	USD	32,697.50	19-Jan-16	Deutsche Bank AG	32,267.50	(542.50)
KRW	260,000,000.00	USD	221,633.10	21-Jan-16	Deutsche Bank AG	221,738.40	(542.10)
EUR	100,000.00	SEK	920,256.27	29-Jan-16	Deutsche Bank AG	108,630.00	(541.23)
CLP	17,000,000.00	USD	24,442.74	1-Feb-16	HSBC London	23,987.00	(540.74)
JPY	17,423,760.00	AUD	200,000.00	12-Jan-16	HSBC London	144,841.97	(540.64)
NOK	957,953.50	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,226.71	(540.04)
GBP	100,000.00	AUD	203,693.50	3-Feb-16	HSBC London	147,390.00	(539.99)
USD	231,213.87	MYR	1,000,000.00	7-Jan-16	Deutsche Bank AG	231,213.87	(538.81)
SEK	1,000,000.00	USD	119,298.77	10-Feb-16	Deutsche Bank AG	118,616.00	(538.77)
SEK	500,000.00	USD	59,918.54	10-Feb-16	Deutsche Bank AG	59,308.00	(538.54)
ZAR	500,000.00	USD	32,693.21	19-Jan-16	Deutsche Bank AG	32,267.50	(538.21)
ZAR	500,000.00	USD	32,692.35	19-Jan-16	Deutsche Bank AG	32,267.50	(537.35)
CLP	17,000,000.00	USD	24,438.84	1-Feb-16	HSBC London	23,987.00	(536.84)
GBP	50,000.00	JPY	8,922,210.00	12-Feb-16	Deutsche Bank AG	73,695.00	(536.58)
JPY	8,679,942.00	AUD	100,000.00	12-Jan-16	HSBC London	72,155.49	(536.05)
USD	145,062.66	EUR	133,932.72	29-Jan-16	Deutsche Bank AG	145,062.66	(535.47)
NZD	211,899.60	AUD	200,000.00	10-Feb-16	HSBC London	145,066.47	(535.29)
NOK	957,999.20	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,231.88	(534.89)
EUR	200,000.00	NOK	1,930,213.26	4-Feb-16	Deutsche Bank AG	217,260.00	(534.84)
SEK	500,000.00	USD	59,914.57	10-Feb-16	Deutsche Bank AG	59,308.00	(534.57)
GBP	33,205.08	USD	49,478.79	29-Jan-16	Deutsche Bank AG	48,940.97	(533.64)
SEK	500,000.00	USD	59,913.14	10-Feb-16	Deutsche Bank AG	59,308.00	(533.14)
CLP	17,000,000.00	USD	24,434.98	1-Feb-16	HSBC London	23,987.00	(532.98)
NOK	958,016.30	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,233.81	(532.96)
JPY	8,680,327.00	AUD	100,000.00	12-Jan-16	HSBC London	72,158.69	(532.85)
EUR	100,000.00	SEK	920,183.01	29-Jan-16	Deutsche Bank AG	108,630.00	(532.54)
KRW	200,000,000.00	USD	170,602.36	21-Jan-16	Deutsche Bank AG	170,568.00	(532.36)
USD	18,309.68	COP	60,000,000.00	1-Feb-16	HSBC London	18,309.68	(532.01)
SGD	83,084.84	USD	59,036.79	29-Jan-16	Deutsche Bank AG	58,566.09	(530.52)
USD	144,685.60	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	144,685.60	(530.08)
JPY	8,680,750.00	AUD	100,000.00	12-Jan-16	HSBC London	72,162.21	(529.33)
JPY	17,425,132.00	AUD	200,000.00	12-Jan-16	HSBC London	144,853.38	(529.23)
EUR	100,000.00	SEK	920,133.60	29-Jan-16	Deutsche Bank AG	108,630.00	(526.68)
NZD	200,000.00	USD	137,119.64	4-Feb-16	Royal Bank Of Scotland	136,920.00	(526.64)
PLN	100,000.00	USD	25,821.87	23-Feb-16	HSBC London	25,323.20	(526.57)
PLN	100,000.00	USD	25,821.68	23-Feb-16	HSBC London	25,323.20	(526.38)
SEK	1,000,000.00	USD	119,285.69	10-Feb-16	Deutsche Bank AG	118,616.00	(525.69)
CLP	22,000,000.00	USD	31,457.51	1-Feb-16	HSBC London	31,042.00	(525.51)
AUD	100,000.00	JPY	8,807,560.00	12-Jan-16	HSBC London	72,755.00	(525.32)
AUD	100,000.00	JPY	8,807,560.00	12-Jan-16	HSBC London	72,755.00	(525.32)
TRY	300,000.00	USD	102,636.78	22-Jan-16	Deutsche Bank AG	102,780.30	(523.68)
TRY	300,000.00	USD	102,635.81	22-Jan-16	Deutsche Bank AG	102,780.30	(522.71)
NZD	158,000.00	USD	108,430.11	4-Feb-16	Royal Bank Of Scotland	108,166.80	(521.64)
CHF	108,160.70	EUR	100,000.00	27-Jan-16	HSBC London	108,052.65	(520.75)
JPY	17,426,200.00	AUD	200,000.00	12-Jan-16	HSBC London	144,862.26	(520.34)
GBP	50,000.00	USD	74,221.97	9-Feb-16	HSBC London	73,695.00	(520.12)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
PLN	100,000.00	USD	25,814.61	23-Feb-16	HSBC London	25,323.20	(519.31)
CHF	108,162.30	EUR	100,000.00	27-Jan-16	HSBC London	108,054.25	(519.15)
PLN	100,000.00	USD	25,813.98	23-Feb-16	HSBC London	25,323.20	(518.68)
CLP	21,000,000.00	USD	30,044.64	1-Feb-16	HSBC London	29,631.00	(518.64)
SEK	500,000.00	USD	59,898.09	10-Feb-16	Deutsche Bank AG	59,308.00	(518.09)
KRW	87,000,000.00	USD	74,498.42	21-Jan-16	Deutsche Bank AG	74,197.08	(517.97)
AUD	200,000.00	USD	145,731.82	9-Feb-16	Royal Bank Of Scotland	145,510.00	(517.22)
CLP	16,000,000.00	USD	23,013.11	1-Feb-16	HSBC London	22,576.00	(517.11)
NZD	161,000.00	USD	110,474.09	4-Feb-16	Royal Bank Of Scotland	110,220.60	(516.72)
CLP	18,000,000.00	USD	25,822.63	1-Feb-16	HSBC London	25,398.00	(514.63)
CLP	21,000,000.00	USD	30,040.34	1-Feb-16	HSBC London	29,631.00	(514.34)
TWD	5,000,000.00	USD	152,119.02	21-Jan-16	Deutsche Bank AG	152,220.00	(514.02)
MXN	2,000,000.00	USD	116,221.97	11-Jan-16	Royal Bank Of Scotland	115,800.00	(513.97)
USD	17,699.74	COP	58,000,000.00	1-Feb-16	HSBC London	17,699.74	(513.89)
SEK	500,000.00	USD	59,893.85	10-Feb-16	Deutsche Bank AG	59,308.00	(513.85)
JPY	8,682,639.00	AUD	100,000.00	12-Jan-16	HSBC London	72,177.91	(513.61)
HUF	10,000,000.00	USD	34,854.90	25-Feb-16	Deutsche Bank AG	34,376.00	(513.50)
HUF	10,000,000.00	USD	34,854.82	25-Feb-16	Deutsche Bank AG	34,376.00	(513.42)
JPY	17,427,100.00	AUD	200,000.00	12-Jan-16	HSBC London	144,869.74	(512.85)
USD	17,702.35	COP	58,000,000.00	1-Feb-16	HSBC London	17,702.35	(511.27)
USD	256,762.35	ILS	1,000,000.00	24-Feb-16	HSBC London	256,762.35	(511.11)
CLP	92,000,000.00	USD	129,861.33	1-Feb-16	HSBC London	129,812.00	(509.33)
SGD	71,000.00	USD	50,522.59	19-Jan-16	Deutsche Bank AG	50,047.55	(508.98)
KRW	85,000,000.00	USD	72,788.31	21-Jan-16	Deutsche Bank AG	72,491.40	(508.56)
MXN	1,500,000.00	USD	87,289.49	11-Jan-16	Royal Bank Of Scotland	86,850.00	(508.49)
USD	17,391.56	COP	57,000,000.00	1-Feb-16	HSBC London	17,391.56	(508.05)
SEK	500,000.00	USD	59,888.04	10-Feb-16	Deutsche Bank AG	59,308.00	(508.04)
JPY	8,683,545.00	AUD	100,000.00	12-Jan-16	HSBC London	72,185.44	(506.08)
AUD	100,000.00	JPY	8,805,170.00	12-Jan-16	HSBC London	72,755.00	(505.45)
INR	24,850,000.00	USD	374,348.47	29-Jan-16	Deutsche Bank AG	375,632.60	(505.07)
JPY	8,683,745.00	AUD	100,000.00	12-Jan-16	HSBC London	72,187.10	(504.41)
AUD	100,000.00	JPY	8,805,010.00	12-Jan-16	HSBC London	72,755.00	(504.12)
CLP	21,000,000.00	USD	30,028.91	1-Feb-16	HSBC London	29,631.00	(502.91)
HUF	20,000,000.00	USD	69,224.01	22-Jan-16	Deutsche Bank AG	68,752.00	(502.61)
USD	72,106.10	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,106.10	(502.22)
JPY	8,684,010.00	AUD	100,000.00	12-Jan-16	HSBC London	72,189.31	(502.21)
GBP	50,000.00	USD	74,203.45	9-Feb-16	HSBC London	73,695.00	(501.60)
SGD	72,000.00	USD	51,219.60	19-Jan-16	Deutsche Bank AG	50,752.44	(501.58)
CLP	22,000,000.00	USD	31,431.71	1-Feb-16	HSBC London	31,042.00	(499.71)
AUD	100,000.00	JPY	8,804,393.00	12-Jan-16	HSBC London	72,755.00	(498.99)
NOK	958,320.70	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,268.20	(498.61)
CLP	17,000,000.00	USD	24,399.70	1-Feb-16	HSBC London	23,987.00	(497.70)
CLP	21,000,000.00	USD	30,023.59	1-Feb-16	HSBC London	29,631.00	(497.59)
CLP	15,000,000.00	USD	21,587.36	1-Feb-16	HSBC London	21,165.00	(497.36)
CLP	15,000,000.00	USD	21,586.43	1-Feb-16	HSBC London	21,165.00	(496.43)
USD	22,513.48	CHF	23,000.00	1-Feb-16	Royal Bank Of Scotland	22,513.48	(495.81)
AUD	100,000.00	JPY	8,784,270.00	12-Feb-16	HSBC London	72,755.00	(494.81)
HUF	10,000,000.00	USD	34,835.49	25-Feb-16	Deutsche Bank AG	34,376.00	(494.09)
HUF	20,000,000.00	USD	69,215.07	22-Jan-16	Deutsche Bank AG	68,752.00	(493.67)
CLP	15,000,000.00	USD	21,581.99	1-Feb-16	HSBC London	21,165.00	(491.99)
BRL	100,000.00	USD	25,728.11	5-Jan-16	HSBC London	25,276.50	(491.81)
TRY	200,000.00	USD	68,567.05	22-Jan-16	Deutsche Bank AG	68,520.20	(491.65)
CLP	17,000,000.00	USD	24,392.69	1-Feb-16	HSBC London	23,987.00	(490.69)
GBP	50,000.00	USD	74,192.05	9-Feb-16	HSBC London	73,695.00	(490.20)
USD	101,626.15	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	101,626.15	(490.13)
CHF	48,852.00	USD	49,356.97	29-Jan-16	Deutsche Bank AG	48,803.20	(490.12)
NOK	958,409.30	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,278.21	(488.62)
GBP	50,000.00	JPY	8,916,420.00	12-Feb-16	Deutsche Bank AG	73,695.00	(488.45)
KRW	56,000,000.00	USD	48,107.49	21-Jan-16	Deutsche Bank AG	47,759.04	(487.89)
CHF	108,193.80	EUR	100,000.00	27-Jan-16	HSBC London	108,085.71	(487.67)
CZK	2,000,000.00	USD	81,051.20	10-Mar-16	Royal Bank Of Scotland	80,402.00	(485.20)
NZD	211,973.60	AUD	200,000.00	10-Feb-16	HSBC London	145,117.13	(484.66)
USD	37,249.50	INR	2,500,000.00	8-Jan-16	Deutsche Bank AG	37,249.50	(483.74)
USD	74,215.65	BRL	299,000.00	2-Feb-16	HSBC London	74,215.65	(481.99)
CLP	21,000,000.00	USD	30,007.29	1-Feb-16	HSBC London	29,631.00	(481.29)
SEK	500,000.00	USD	59,859.79	10-Feb-16	Deutsche Bank AG	59,308.00	(479.79)
USD	18,121.63	EUR	17,110.63	29-Jan-16	Deutsche Bank AG	18,121.63	(479.01)
MXN	1,500,000.00	USD	87,259.94	11-Jan-16	Royal Bank Of Scotland	86,850.00	(478.94)
PLN	100,000.00	USD	25,774.10	23-Feb-16	HSBC London	25,323.20	(478.80)
CLP	17,000,000.00	USD	24,380.45	1-Feb-16	HSBC London	23,987.00	(478.45)
INR	27,500,000.00	USD	414,187.82	29-Jan-16	Deutsche Bank AG	415,690.00	(477.82)
EUR	100,000.00	PLN	431,402.30	26-Jan-16	HSBC London	108,630.00	(477.67)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
INR	24,030,000.00	USD	361,984.82	29-Jan-16	Deutsche Bank AG	363,237.48	(477.50)
USD	87,459.93	BRL	352,000.00	2-Feb-16	HSBC London	87,459.93	(477.37)
SEK	1,827,178.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	216,732.62	(477.14)
SEK	1,827,178.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	216,732.62	(477.14)
AUD	100,000.00	JPY	8,782,010.00	12-Feb-16	HSBC London	72,755.00	(476.02)
GBP	100,000.00	AUD	203,605.40	3-Feb-16	HSBC London	147,390.00	(475.89)
CZK	2,000,000.00	USD	81,041.25	10-Mar-16	Royal Bank Of Scotland	80,402.00	(475.25)
JPY	17,431,620.00	AUD	200,000.00	12-Jan-16	HSBC London	144,907.31	(475.24)
HUF	31,499,420.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	108,282.41	(473.97)
USD	24,513.41	BRL	100,000.00	2-Feb-16	HSBC London	24,513.41	(472.72)
USD	73,976.62	BRL	298,000.00	2-Feb-16	HSBC London	73,976.62	(471.08)
CLP	17,000,000.00	USD	24,372.76	1-Feb-16	HSBC London	23,987.00	(470.76)
KRW	54,000,000.00	USD	46,389.36	21-Jan-16	Deutsche Bank AG	46,053.36	(470.46)
USD	24,517.62	BRL	100,000.00	2-Feb-16	HSBC London	24,517.62	(468.46)
USD	24,518.22	BRL	100,000.00	2-Feb-16	HSBC London	24,518.22	(467.86)
GBP	50,000.00	JPY	8,913,937.00	12-Feb-16	Deutsche Bank AG	73,695.00	(467.81)
BRL	200,000.00	USD	50,937.25	5-Jan-16	HSBC London	50,553.00	(464.65)
GBP	150,000.00	AUD	305,063.85	3-Feb-16	HSBC London	221,085.00	(463.38)
SEK	1,387,810.49	EUR	152,000.00	4-Mar-16	Deutsche Bank AG	164,616.53	(462.91)
CLP	14,000,000.00	USD	20,146.75	1-Feb-16	HSBC London	19,754.00	(462.75)
EUR	100,000.00	CAD	151,736.50	25-Feb-16	Deutsche Bank AG	108,630.00	(462.46)
USD	24,523.63	BRL	100,000.00	2-Feb-16	HSBC London	24,523.63	(462.38)
JPY	8,669,490.00	AUD	100,000.00	12-Feb-16	HSBC London	72,068.60	(460.79)
USD	19,009.16	COP	62,000,000.00	1-Feb-16	HSBC London	19,009.16	(460.30)
EUR	100,000.00	AUD	150,386.60	8-Feb-16	HSBC London	108,630.00	(460.10)
ILS	500,000.00	USD	128,997.97	20-Jan-16	HSBC London	128,500.00	(459.97)
HUF	10,000,000.00	USD	34,819.86	22-Jan-16	Deutsche Bank AG	34,376.00	(459.16)
SEK	500,000.00	USD	59,839.06	10-Feb-16	Deutsche Bank AG	59,308.00	(459.06)
ZAR	500,000.00	USD	32,613.90	19-Jan-16	Deutsche Bank AG	32,267.50	(458.90)
ZAR	500,000.00	USD	32,613.90	19-Jan-16	Deutsche Bank AG	32,267.50	(458.90)
JPY	8,689,320.00	AUD	100,000.00	12-Jan-16	HSBC London	72,233.45	(458.02)
GBP	50,000.00	JPY	8,912,679.00	12-Feb-16	Deutsche Bank AG	73,695.00	(457.35)
HUF	93,020,453.40	EUR	294,000.00	2-Mar-16	Deutsche Bank AG	319,767.11	(457.27)
USD	34,562.38	INR	2,320,000.00	8-Jan-16	Deutsche Bank AG	34,562.38	(454.07)
CLP	14,000,000.00	USD	20,138.06	1-Feb-16	HSBC London	19,754.00	(454.06)
ILS	500,000.00	USD	128,991.31	20-Jan-16	HSBC London	128,500.00	(453.31)
CZK	2,000,000.00	USD	81,017.81	10-Mar-16	Royal Bank Of Scotland	80,402.00	(451.81)
GBP	100,000.00	AUD	203,569.50	3-Feb-16	HSBC London	147,390.00	(449.77)
CLP	17,000,000.00	USD	24,351.46	1-Feb-16	HSBC London	23,987.00	(449.46)
CLP	15,000,000.00	USD	21,539.19	1-Feb-16	HSBC London	21,165.00	(449.19)
CLP	15,000,000.00	USD	21,539.19	1-Feb-16	HSBC London	21,165.00	(449.19)
BRL	100,000.00	USD	25,429.76	2-Feb-16	HSBC London	25,276.50	(449.16)
USD	138,446.63	THB	5,000,000.00	14-Jan-16	Deutsche Bank AG	138,446.63	(448.53)
AUD	100,000.00	JPY	8,778,650.00	12-Feb-16	HSBC London	72,755.00	(448.09)
HUF	20,000,000.00	USD	69,169.26	22-Jan-16	Deutsche Bank AG	68,752.00	(447.86)
USD	150,192.48	MYR	650,000.00	7-Jan-16	Deutsche Bank AG	150,192.48	(447.25)
CLP	14,000,000.00	USD	20,130.82	1-Feb-16	HSBC London	19,754.00	(446.82)
ZAR	500,000.00	USD	32,601.50	19-Jan-16	Deutsche Bank AG	32,267.50	(446.50)
CLP	100,000,000.00	USD	141,045.12	1-Feb-16	HSBC London	141,100.00	(445.12)
USD	33,968.50	INR	2,280,000.00	8-Jan-16	Deutsche Bank AG	33,968.50	(444.22)
CLP	15,000,000.00	USD	21,533.59	1-Feb-16	HSBC London	21,165.00	(443.59)
BRL	100,000.00	USD	25,678.56	5-Jan-16	HSBC London	25,276.50	(442.26)
USD	74,006.01	BRL	298,000.00	2-Feb-16	HSBC London	74,006.01	(441.35)
CHF	108,240.30	EUR	100,000.00	27-Jan-16	HSBC London	108,132.17	(441.19)
ZAR	500,000.00	USD	32,594.64	19-Jan-16	Deutsche Bank AG	32,267.50	(439.64)
CLP	100,000,000.00	USD	141,039.15	1-Feb-16	HSBC London	141,100.00	(439.15)
CLP	15,000,000.00	USD	21,527.78	1-Feb-16	HSBC London	21,165.00	(437.78)
CLP	15,000,000.00	USD	21,527.78	1-Feb-16	HSBC London	21,165.00	(437.78)
ZAR	500,000.00	USD	32,591.91	19-Jan-16	Deutsche Bank AG	32,267.50	(436.91)
TRY	550,000.00	USD	185,878.38	25-Feb-16	Deutsche Bank AG	188,430.55	(436.53)
ZAR	500,000.00	USD	32,591.37	19-Jan-16	Deutsche Bank AG	32,267.50	(436.37)
CHF	100,000.00	USD	100,478.68	1-Feb-16	Royal Bank Of Scotland	99,900.10	(435.18)
ZAR	500,000.00	USD	32,589.99	19-Jan-16	Deutsche Bank AG	32,267.50	(434.99)
CLP	15,000,000.00	USD	21,524.20	1-Feb-16	HSBC London	21,165.00	(434.20)
JPY	8,692,220.00	AUD	100,000.00	12-Jan-16	HSBC London	72,257.56	(433.90)
ZAR	500,000.00	USD	32,588.66	19-Jan-16	Deutsche Bank AG	32,267.50	(433.66)
SEK	500,000.00	USD	59,813.56	10-Feb-16	Deutsche Bank AG	59,308.00	(433.56)
EUR	100,000.00	JPY	13,121,199.00	3-Feb-16	Deutsche Bank AG	108,630.00	(433.09)
SEK	1,000,000.00	USD	119,192.14	10-Feb-16	Deutsche Bank AG	118,616.00	(432.14)
AUD	100,000.00	JPY	8,796,320.00	12-Jan-16	HSBC London	72,755.00	(431.88)
PLN	100,000.00	USD	25,726.92	23-Feb-16	HSBC London	25,323.20	(431.62)
CLP	91,000,000.00	USD	128,377.31	1-Feb-16	HSBC London	128,401.00	(431.31)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
CLP	91,000,000.00	USD	128,377.31	1-Feb-16	HSBC London	128,401.00	(431.31)
CLP	13,000,000.00	USD	18,709.05	1-Feb-16	HSBC London	18,343.00	(431.05)
AUD	100,000.00	JPY	8,796,130.00	12-Jan-16	HSBC London	72,755.00	(430.30)
USD	109,240.48	CLP	78,000,000.00	1-Feb-16	HSBC London	109,240.48	(429.04)
CLP	13,000,000.00	USD	18,701.70	1-Feb-16	HSBC London	18,343.00	(423.70)
KRW	128,000,000.00	USD	109,268.16	21-Jan-16	Deutsche Bank AG	109,163.52	(423.36)
AUD	200,000.00	USD	145,635.72	9-Feb-16	Royal Bank Of Scotland	145,510.00	(421.12)
HUF	10,000,000.00	USD	34,781.64	22-Jan-16	Deutsche Bank AG	34,376.00	(420.94)
MYR	250,000.00	USD	58,357.90	7-Jan-16	Deutsche Bank AG	58,227.50	(420.40)
CLP	14,000,000.00	USD	20,103.79	1-Feb-16	HSBC London	19,754.00	(419.79)
CLP	14,000,000.00	USD	20,103.79	1-Feb-16	HSBC London	19,754.00	(419.79)
CHF	108,261.90	EUR	100,000.00	27-Jan-16	HSBC London	108,153.75	(419.61)
EUR	100,000.00	HUF	31,759,500.00	25-Jan-16	Deutsche Bank AG	108,630.00	(419.46)
NZD	105,727.90	AUD	100,000.00	10-Feb-16	HSBC London	72,381.32	(419.46)
CLP	14,000,000.00	USD	20,103.24	1-Feb-16	HSBC London	19,754.00	(419.24)
CLP	14,000,000.00	USD	20,103.24	1-Feb-16	HSBC London	19,754.00	(419.24)
USD	86,363.83	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	86,363.83	(417.50)
SEK	500,000.00	USD	59,796.66	10-Feb-16	Deutsche Bank AG	59,308.00	(416.66)
EUR	100,000.00	HUF	31,758,680.00	25-Jan-16	Deutsche Bank AG	108,630.00	(416.64)
SEK	500,000.00	USD	59,795.46	10-Feb-16	Deutsche Bank AG	59,308.00	(415.46)
CLP	14,000,000.00	USD	20,098.66	1-Feb-16	HSBC London	19,754.00	(414.66)
CLP	14,000,000.00	USD	20,098.66	1-Feb-16	HSBC London	19,754.00	(414.66)
SEK	392,000.00	USD	46,968.37	10-Feb-16	Deutsche Bank AG	46,497.47	(414.45)
SEK	500,000.00	USD	59,794.04	10-Feb-16	Deutsche Bank AG	59,308.00	(414.04)
CLP	14,000,000.00	USD	20,098.02	1-Feb-16	HSBC London	19,754.00	(414.02)
CLP	16,000,000.00	USD	22,909.18	1-Feb-16	HSBC London	22,576.00	(413.18)
PLN	100,000.00	USD	25,708.34	23-Feb-16	HSBC London	25,323.20	(413.04)
SEK	1,000,000.00	USD	119,172.75	10-Feb-16	Deutsche Bank AG	118,616.00	(412.75)
EUR	100,000.00	HUF	31,757,480.00	25-Jan-16	Deutsche Bank AG	108,630.00	(412.52)
HUF	10,000,000.00	USD	34,772.89	22-Jan-16	Deutsche Bank AG	34,376.00	(412.19)
CZK	792,000.00	USD	32,316.31	10-Mar-16	Royal Bank Of Scotland	31,839.19	(412.17)
SEK	1,000,000.00	USD	119,172.15	10-Feb-16	Deutsche Bank AG	118,616.00	(412.15)
SEK	1,000,000.00	USD	119,172.15	10-Feb-16	Deutsche Bank AG	118,616.00	(412.15)
USD	49,554.01	BRL	200,000.00	2-Feb-16	HSBC London	49,554.01	(412.01)
HUF	10,000,000.00	USD	34,771.60	22-Jan-16	Deutsche Bank AG	34,376.00	(410.90)
KRW	100,000,000.00	USD	85,445.26	21-Jan-16	Deutsche Bank AG	85,284.00	(410.26)
USD	49,556.47	BRL	200,000.00	2-Feb-16	HSBC London	49,556.47	(409.52)
CLP	14,000,000.00	USD	20,093.29	1-Feb-16	HSBC London	19,754.00	(409.29)
CLP	14,000,000.00	USD	20,093.29	1-Feb-16	HSBC London	19,754.00	(409.29)
AUD	100,000.00	USD	73,016.50	9-Feb-16	Royal Bank Of Scotland	72,755.00	(409.20)
MXN	2,500,000.00	USD	145,043.98	11-Jan-16	Royal Bank Of Scotland	144,750.00	(408.98)
CLP	14,000,000.00	USD	20,092.60	1-Feb-16	HSBC London	19,754.00	(408.60)
CLP	14,000,000.00	USD	20,092.60	1-Feb-16	HSBC London	19,754.00	(408.60)
SEK	500,000.00	USD	59,787.79	10-Feb-16	Deutsche Bank AG	59,308.00	(407.79)
AUD	3,246,000.00	USD	2,357,238.71	9-Feb-16	Royal Bank Of Scotland	2,361,627.30	(405.75)
CLP	14,000,000.00	USD	20,089.25	1-Feb-16	HSBC London	19,754.00	(405.25)
ZAR	500,000.00	USD	32,559.69	19-Jan-16	Deutsche Bank AG	32,267.50	(404.69)
KRW	200,000,000.00	USD	170,473.92	21-Jan-16	Deutsche Bank AG	170,568.00	(403.92)
JPY	8,695,840.00	AUD	100,000.00	12-Jan-16	HSBC London	72,287.65	(403.78)
SEK	500,000.00	USD	59,783.35	10-Feb-16	Deutsche Bank AG	59,308.00	(403.35)
HUF	18,893,468.40	EUR	60,000.00	2-Mar-16	Deutsche Bank AG	64,948.19	(402.90)
USD	18,587.36	BRL	76,000.00	2-Feb-16	HSBC London	18,587.36	(402.61)
CLP	14,000,000.00	USD	20,085.94	1-Feb-16	HSBC London	19,754.00	(401.94)
CLP	14,000,000.00	USD	20,085.94	1-Feb-16	HSBC London	19,754.00	(401.94)
EUR	200,000.00	GBP	147,818.00	10-Feb-16	Royal Bank Of Scotland	217,260.00	(401.62)
JPY	78,651,090.00	AUD	900,000.00	12-Jan-16	HSBC London	653,818.65	(401.35)
USD	124,267.35	BRL	494,000.00	5-Jan-16	HSBC London	124,267.35	(400.61)
NOK	959,190.10	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,366.42	(400.52)
USD	18,839.30	BRL	77,000.00	2-Feb-16	HSBC London	18,839.30	(400.45)
USD	96,068.14	ZAR	1,500,000.00	19-Jan-16	Deutsche Bank AG	96,068.14	(398.25)
SEK	500,000.00	USD	59,778.24	10-Feb-16	Deutsche Bank AG	59,308.00	(398.24)
SEK	500,000.00	USD	59,778.24	10-Feb-16	Deutsche Bank AG	59,308.00	(398.24)
PLN	79,000.00	USD	20,380.63	23-Feb-16	HSBC London	20,005.33	(397.34)
SEK	1,000,000.00	USD	119,157.26	10-Feb-16	Deutsche Bank AG	118,616.00	(397.26)
INR	27,500,000.00	USD	414,106.73	29-Jan-16	Deutsche Bank AG	415,690.00	(396.73)
HUF	10,000,000.00	USD	34,756.60	22-Jan-16	Deutsche Bank AG	34,376.00	(395.90)
USD	18,594.18	BRL	76,000.00	2-Feb-16	HSBC London	18,594.18	(395.71)
SEK	500,000.00	USD	59,773.92	10-Feb-16	Deutsche Bank AG	59,308.00	(393.92)
CLP	12,000,000.00	USD	17,265.84	1-Feb-16	HSBC London	16,932.00	(393.84)
MXN	1,500,000.00	USD	86,982.83	10-Feb-16	Royal Bank Of Scotland	86,850.00	(393.83)
ZAR	500,000.00	USD	32,548.41	19-Jan-16	Deutsche Bank AG	32,267.50	(393.41)
KRW	79,000,000.00	USD	67,571.04	21-Jan-16	Deutsche Bank AG	67,374.36	(393.39)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	(loss) (in USD)
USD	18,597.37	BRL	76,000.00	2-Feb-16	HSBC London	18,597.37	(392.48)
USD	74,304.17	BRL	299,000.00	2-Feb-16	HSBC London	74,304.17	(392.42)
NOK	959,272.30	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,375.71	(391.24)
GBP	50,000.00	USD	74,093.00	9-Feb-16	HSBC London	73,695.00	(391.15)
MYR	306,000.00	USD	71,305.73	7-Jan-16	Deutsche Bank AG	71,270.46	(390.23)
HUF	10,000,000.00	USD	34,750.29	22-Jan-16	Deutsche Bank AG	34,376.00	(389.59)
SEK	1,000,000.00	USD	119,149.59	10-Feb-16	Deutsche Bank AG	118,616.00	(389.59)
SEK	500,000.00	USD	59,769.49	10-Feb-16	Deutsche Bank AG	59,308.00	(389.49)
USD	49,577.35	BRL	200,000.00	2-Feb-16	HSBC London	49,577.35	(388.40)
USD	49,577.35	BRL	200,000.00	2-Feb-16	HSBC London	49,577.35	(388.40)
NOK	959,304.20	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,379.31	(387.65)
AUD	200,000.00	USD	145,602.20	9-Feb-16	Royal Bank Of Scotland	145,510.00	(387.60)
CLP	12,000,000.00	USD	17,258.89	1-Feb-16	HSBC London	16,932.00	(386.89)
MYR	335,000.00	USD	78,023.10	7-Jan-16	Deutsche Bank AG	78,024.85	(386.85)
GBP	50,000.00	AUD	102,006.25	3-Feb-16	HSBC London	73,695.00	(386.04)
TWD	2,520,000.00	USD	76,794.15	21-Jan-16	Deutsche Bank AG	76,718.88	(385.23)
HUF	10,000,000.00	USD	34,745.60	22-Jan-16	Deutsche Bank AG	34,376.00	(384.90)
AUD	100,000.00	USD	72,991.80	9-Feb-16	Royal Bank Of Scotland	72,755.00	(384.50)
HUF	10,000,000.00	USD	34,744.79	22-Jan-16	Deutsche Bank AG	34,376.00	(384.09)
JPY	8,698,220.00	AUD	100,000.00	12-Jan-16	HSBC London	72,307.43	(383.97)
INR	23,620,000.00	USD	355,722.89	29-Jan-16	Deutsche Bank AG	357,039.92	(383.61)
SEK	500,000.00	USD	59,763.57	10-Feb-16	Deutsche Bank AG	59,308.00	(383.57)
SEK	500,000.00	USD	59,763.08	10-Feb-16	Deutsche Bank AG	59,308.00	(383.08)
SGD	100,000.00	USD	70,823.54	19-Jan-16	Deutsche Bank AG	70,489.50	(381.84)
USD	18,857.76	BRL	77,000.00	2-Feb-16	HSBC London	18,857.76	(381.77)
CLP	12,000,000.00	USD	17,250.95	1-Feb-16	HSBC London	16,932.00	(378.95)
MYR	250,000.00	USD	58,314.48	7-Jan-16	Deutsche Bank AG	58,227.50	(376.98)
CLP	12,000,000.00	USD	17,248.22	1-Feb-16	HSBC London	16,932.00	(376.22)
HUF	25,872,205.40	EUR	82,000.00	2-Mar-16	Deutsche Bank AG	88,938.29	(375.33)
JPY	8,699,320.00	AUD	100,000.00	12-Jan-16	HSBC London	72,316.58	(374.83)
USD	67,703.27	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,703.27	(374.56)
CLP	11,000,000.00	USD	15,840.10	1-Feb-16	HSBC London	15,521.00	(374.10)
MXN	1,500,000.00	USD	87,153.70	11-Jan-16	Royal Bank Of Scotland	86,850.00	(372.70)
CLP	15,000,000.00	USD	21,460.46	1-Feb-16	HSBC London	21,165.00	(370.46)
EUR	343,000.00	HUF	108,624,155.50	25-Jan-16	Deutsche Bank AG	372,600.90	(369.90)
KRW	200,000,000.00	USD	170,439.86	21-Jan-16	Deutsche Bank AG	170,568.00	(369.86)
KRW	200,000,000.00	USD	170,439.86	21-Jan-16	Deutsche Bank AG	170,568.00	(369.86)
HUF	14,784,197.80	EUR	47,000.00	2-Mar-16	Deutsche Bank AG	50,822.16	(369.39)
HUF	10,000,000.00	USD	34,710.70	25-Feb-16	Deutsche Bank AG	34,376.00	(369.30)
CLP	100,000,000.00	USD	140,967.57	1-Feb-16	HSBC London	141,100.00	(367.57)
CLP	15,000,000.00	USD	21,457.39	1-Feb-16	HSBC London	21,165.00	(367.39)
AUD	159,000.00	JPY	13,916,523.00	12-Feb-16	HSBC London	115,680.45	(367.23)
SGD	56,000.00	USD	39,813.53	19-Jan-16	Deutsche Bank AG	39,474.12	(366.18)
TRY	300,000.00	USD	101,515.83	25-Feb-16	Deutsche Bank AG	102,780.30	(365.73)
KRW	100,000,000.00	USD	85,400.55	21-Jan-16	Deutsche Bank AG	85,284.00	(365.55)
AUD	100,000.00	USD	72,972.50	9-Feb-16	Royal Bank Of Scotland	72,755.00	(365.20)
JPY	8,700,520.00	AUD	100,000.00	12-Jan-16	HSBC London	72,326.55	(364.84)
CLP	92,000,000.00	USD	129,714.85	1-Feb-16	HSBC London	129,812.00	(362.85)
EUR	32,763.29	USD	35,979.20	29-Jan-16	Deutsche Bank AG	35,590.76	(362.16)
USD	67,715.74	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,715.74	(362.01)
KRW	100,000,000.00	USD	85,396.91	21-Jan-16	Deutsche Bank AG	85,284.00	(361.91)
EUR	100,000.00	HUF	31,742,230.00	25-Jan-16	Deutsche Bank AG	108,630.00	(360.09)
USD	107,905.53	BRL	429,000.00	5-Jan-16	HSBC London	107,905.53	(358.77)
SEK	1,000,000.00	USD	119,117.86	10-Feb-16	Deutsche Bank AG	118,616.00	(357.86)
KRW	100,000,000.00	USD	85,392.72	21-Jan-16	Deutsche Bank AG	85,284.00	(357.72)
CHF	62,135.20	USD	62,491.65	22-Jan-16	Royal Bank Of Scotland	62,073.13	(357.57)
CLP	92,000,000.00	USD	129,709.37	1-Feb-16	HSBC London	129,812.00	(357.37)
USD	57,497.03	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	57,497.03	(357.25)
SEK	500,000.00	USD	59,736.44	10-Feb-16	Deutsche Bank AG	59,308.00	(356.44)
SEK	500,000.00	USD	59,736.44	10-Feb-16	Deutsche Bank AG	59,308.00	(356.44)
CLP	11,000,000.00	USD	15,821.10	1-Feb-16	HSBC London	15,521.00	(355.10)
KRW	100,000,000.00	USD	85,389.61	21-Jan-16	Deutsche Bank AG	85,284.00	(354.61)
KRW	100,000,000.00	USD	85,389.61	21-Jan-16	Deutsche Bank AG	85,284.00	(354.61)
CLP	11,000,000.00	USD	15,820.19	1-Feb-16	HSBC London	15,521.00	(354.19)
MXN	500,000.00	USD	29,280.88	11-Jan-16	Royal Bank Of Scotland	28,950.00	(353.88)
MXN	500,000.00	USD	29,280.88	11-Jan-16	Royal Bank Of Scotland	28,950.00	(353.88)
USD	1,893,529.39	CLP	1,347,000,000.00	1-Feb-16	HSBC London	1,893,529.39	(353.86)
TRY	200,000.00	USD	67,786.82	25-Feb-16	Deutsche Bank AG	68,520.20	(353.42)
KRW	100,000,000.00	USD	85,388.35	21-Jan-16	Deutsche Bank AG	85,284.00	(353.35)
USD	67,724.62	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,724.62	(353.07)
MXN	500,000.00	USD	29,279.36	11-Jan-16	Royal Bank Of Scotland	28,950.00	(352.36)
KRW	140,000,000.00	USD	119,400.95	21-Jan-16	Deutsche Bank AG	119,397.60	(351.95)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	(loss) (in USD)
KRW	110,000,000.00	USD	93,890.30	21-Jan-16	Deutsche Bank AG	93,812.40	(351.80)
HUF	20,000,000.00	USD	69,073.18	22-Jan-16	Deutsche Bank AG	68,752.00	(351.78)
KRW	111,000,000.00	USD	94,740.62	21-Jan-16	Deutsche Bank AG	94,665.24	(351.77)
KRW	100,000,000.00	USD	85,385.43	21-Jan-16	Deutsche Bank AG	85,284.00	(350.43)
CLP	11,000,000.00	USD	15,815.89	1-Feb-16	HSBC London	15,521.00	(349.89)
KRW	112,000,000.00	USD	95,588.42	21-Jan-16	Deutsche Bank AG	95,518.08	(349.22)
MXN	1,000,000.00	USD	58,203.19	11-Jan-16	Royal Bank Of Scotland	57,900.00	(349.19)
SEK	2,743,864.50	EUR	300,000.00	4-Mar-16	Deutsche Bank AG	325,466.23	(348.31)
JPY	8,702,542.00	AUD	100,000.00	12-Jan-16	HSBC London	72,343.36	(348.02)
TWD	5,000,000.00	USD	151,952.59	21-Jan-16	Deutsche Bank AG	152,220.00	(347.59)
TRY	254,000.00	USD	85,987.72	25-Feb-16	Deutsche Bank AG	87,020.65	(347.30)
MXN	1,500,000.00	USD	86,935.67	10-Feb-16	Royal Bank Of Scotland	86,850.00	(346.67)
CLP	12,000,000.00	USD	17,218.37	1-Feb-16	HSBC London	16,932.00	(346.37)
CLP	11,000,000.00	USD	15,811.09	1-Feb-16	HSBC London	15,521.00	(345.09)
TRY	253,000.00	USD	85,648.26	25-Feb-16	Deutsche Bank AG	86,678.05	(345.01)
CLP	92,000,000.00	USD	129,696.57	1-Feb-16	HSBC London	129,812.00	(344.57)
CLP	15,000,000.00	USD	21,433.78	1-Feb-16	HSBC London	21,165.00	(343.78)
MXN	1,000,000.00	USD	58,069.47	10-Feb-16	Royal Bank Of Scotland	57,900.00	(343.47)
CLP	12,000,000.00	USD	17,215.09	1-Feb-16	HSBC London	16,932.00	(343.09)
EUR	100,000.00	CHF	109,023.80	27-Jan-16	HSBC London	108,630.00	(341.76)
USD	332,433.27	JPY	40,000,000.00	4-Feb-16	Deutsche Bank AG	332,433.27	(340.46)
USD	47,912.11	JPY	5,800,000.00	4-Feb-16	Deutsche Bank AG	47,912.11	(339.86)
SEK	500,000.00	USD	59,719.68	10-Feb-16	Deutsche Bank AG	59,308.00	(339.68)
SEK	3,659,539.20	EUR	400,000.00	4-Mar-16	Deutsche Bank AG	434,079.90	(339.46)
JPY	8,703,590.00	AUD	100,000.00	12-Jan-16	HSBC London	72,352.07	(339.29)
GBP	150,000.00	AUD	304,888.80	3-Feb-16	HSBC London	221,085.00	(336.02)
PLN	428,188.10	EUR	100,000.00	26-Jan-16	HSBC London	108,430.93	(335.84)
CLP	14,000,000.00	USD	20,019.28	1-Feb-16	HSBC London	19,754.00	(335.28)
SEK	1,299,000.00	USD	154,604.45	10-Feb-16	Deutsche Bank AG	154,082.18	(335.21)
KRW	100,000,000.00	USD	85,369.93	21-Jan-16	Deutsche Bank AG	85,284.00	(334.93)
CLP	14,000,000.00	USD	20,018.42	1-Feb-16	HSBC London	19,754.00	(334.42)
SGD	51,000.00	USD	36,259.03	19-Jan-16	Deutsche Bank AG	35,949.65	(333.76)
SGD	51,000.00	USD	36,259.03	19-Jan-16	Deutsche Bank AG	35,949.65	(333.76)
SGD	51,000.00	USD	36,258.85	19-Jan-16	Deutsche Bank AG	35,949.65	(333.58)
MXN	500,000.00	USD	29,258.61	11-Jan-16	Royal Bank Of Scotland	28,950.00	(331.61)
MXN	500,000.00	USD	29,258.61	11-Jan-16	Royal Bank Of Scotland	28,950.00	(331.61)
NOK	337,302.79	USD	38,429.32	22-Jan-16	Deutsche Bank AG	38,107.46	(330.63)
MXN	500,000.00	USD	29,256.99	11-Jan-16	Royal Bank Of Scotland	28,950.00	(329.99)
SGD	51,000.00	USD	36,255.17	19-Jan-16	Deutsche Bank AG	35,949.65	(329.90)
AUD	200,000.00	USD	145,544.44	9-Feb-16	Royal Bank Of Scotland	145,510.00	(329.84)
PLN	857,730.00	EUR	200,000.00	26-Jan-16	HSBC London	217,204.68	(329.29)
MYR	239,000.00	USD	55,717.45	7-Jan-16	Deutsche Bank AG	55,665.49	(329.20)
MXN	2,000,000.00	USD	116,036.61	11-Jan-16	Royal Bank Of Scotland	115,800.00	(328.61)
PLN	857,733.80	EUR	200,000.00	26-Jan-16	HSBC London	217,205.65	(328.33)
AUD	100,000.00	USD	72,935.30	9-Feb-16	Royal Bank Of Scotland	72,755.00	(328.00)
SEK	1,000,000.00	USD	119,087.47	10-Feb-16	Deutsche Bank AG	118,616.00	(327.47)
SEK	500,000.00	USD	59,707.35	10-Feb-16	Deutsche Bank AG	59,308.00	(327.35)
PLN	857,740.00	EUR	200,000.00	26-Jan-16	HSBC London	217,207.22	(326.76)
USD	67,750.77	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,750.77	(326.75)
USD	33,713.11	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,713.11	(326.71)
JPY	8,705,108.00	AUD	100,000.00	12-Jan-16	HSBC London	72,364.69	(326.66)
INR	25,000,000.00	USD	376,426.66	29-Jan-16	Deutsche Bank AG	377,900.00	(326.66)
EUR	100,000.00	NOK	965,628.42	4-Feb-16	Deutsche Bank AG	108,630.00	(326.37)
TRY	300,000.00	USD	101,476.45	25-Feb-16	Deutsche Bank AG	102,780.30	(326.35)
KRW	200,000,000.00	USD	170,396.30	21-Jan-16	Deutsche Bank AG	170,568.00	(326.30)
EUR	100,000.00	HUF	31,732,160.00	25-Jan-16	Deutsche Bank AG	108,630.00	(325.48)
MYR	239,000.00	USD	55,713.55	7-Jan-16	Deutsche Bank AG	55,665.49	(325.30)
CZK	2,000,000.00	USD	80,891.19	10-Mar-16	Royal Bank Of Scotland	80,402.00	(325.19)
JPY	8,705,320.00	AUD	100,000.00	12-Jan-16	HSBC London	72,366.45	(324.90)
USD	20,848.39	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,848.39	(324.30)
CZK	2,000,000.00	USD	80,889.53	10-Mar-16	Royal Bank Of Scotland	80,402.00	(323.53)
EUR	100,000.00	CAD	151,419.30	21-Jan-16	Deutsche Bank AG	108,630.00	(322.37)
CLP	11,000,000.00	USD	15,788.04	1-Feb-16	HSBC London	15,521.00	(322.04)
CLP	57,000,000.00	USD	80,464.04	1-Feb-16	HSBC London	80,427.00	(322.04)
MXN	2,000,000.00	USD	116,029.97	11-Jan-16	Royal Bank Of Scotland	115,800.00	(321.97)
USD	20,851.18	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,851.18	(321.50)
EUR	200,000.00	CHF	217,684.40	27-Jan-16	HSBC London	217,260.00	(320.68)
AUD	100,000.00	JPY	8,782,820.00	12-Jan-16	HSBC London	72,755.00	(319.66)
NZD	100,000.00	USD	68,615.93	4-Feb-16	Royal Bank Of Scotland	68,460.00	(319.43)
USD	20,853.62	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,853.62	(319.06)
MXN	2,000,000.00	USD	116,026.48	11-Jan-16	Royal Bank Of Scotland	115,800.00	(318.48)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
PLN	428,258.20	EUR	100,000.00	26-Jan-16	HSBC London	108,448.68	(318.11)
CLP	14,000,000.00	USD	20,002.00	1-Feb-16	HSBC London	19,754.00	(318.00)
GBP	826,039.09	EUR	1,120,000.00	10-Feb-16	Royal Bank Of Scotland	1,217,499.01	(317.69)
CLP	12,000,000.00	USD	17,189.27	1-Feb-16	HSBC London	16,932.00	(317.27)
MXN	2,000,000.00	USD	116,025.14	11-Jan-16	Royal Bank Of Scotland	115,800.00	(317.14)
KRW	100,000,000.00	USD	85,351.91	21-Jan-16	Deutsche Bank AG	85,284.00	(316.91)
MXN	1,000,000.00	USD	58,170.57	11-Jan-16	Royal Bank Of Scotland	57,900.00	(316.57)
AUD	100,000.00	JPY	8,762,750.00	12-Feb-16	HSBC London	72,755.00	(315.92)
GBP	147,331.00	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,151.16	(315.86)
USD	20,857.65	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,857.65	(315.02)
USD	20,176.50	NZD	30,000.00	4-Feb-16	Royal Bank Of Scotland	20,176.50	(313.20)
USD	20,177.66	NZD	30,000.00	4-Feb-16	Royal Bank Of Scotland	20,177.66	(312.03)
JPY	8,706,870.00	AUD	100,000.00	12-Jan-16	HSBC London	72,379.34	(312.00)
USD	20,860.75	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,860.75	(311.91)
KRW	100,000,000.00	USD	85,346.81	21-Jan-16	Deutsche Bank AG	85,284.00	(311.81)
USD	20,860.91	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,860.91	(311.75)
USD	20,861.06	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,861.06	(311.60)
USD	20,861.06	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,861.06	(311.60)
SEK	500,000.00	USD	59,691.50	10-Feb-16	Deutsche Bank AG	59,308.00	(311.50)
USD	20,179.46	NZD	30,000.00	4-Feb-16	Royal Bank Of Scotland	20,179.46	(310.23)
USD	20,179.46	NZD	30,000.00	4-Feb-16	Royal Bank Of Scotland	20,179.46	(310.23)
NZD	97,000.00	USD	66,557.45	4-Feb-16	Royal Bank Of Scotland	66,406.20	(309.84)
CLP	11,000,000.00	USD	15,775.59	1-Feb-16	HSBC London	15,521.00	(309.59)
GBP	471,936.00	EUR	640,000.00	10-Feb-16	Royal Bank Of Scotland	695,586.47	(308.66)
USD	74,637.08	BRL	300,000.00	2-Feb-16	HSBC London	74,637.08	(308.33)
EUR	100,000.00	NOK	965,468.70	4-Feb-16	Deutsche Bank AG	108,630.00	(308.33)
USD	20,864.33	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,864.33	(308.32)
MXN	2,000,000.00	USD	116,016.30	11-Jan-16	Royal Bank Of Scotland	115,800.00	(308.30)
CLP	13,000,000.00	USD	18,586.03	1-Feb-16	HSBC London	18,343.00	(308.03)
USD	20,182.13	NZD	30,000.00	4-Feb-16	Royal Bank Of Scotland	20,182.13	(307.56)
USD	57,631.57	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	57,631.57	(307.46)
SEK	3,275,259.30	EUR	358,000.00	4-Mar-16	Deutsche Bank AG	388,498.16	(307.17)
BRL	100,000.00	USD	25,543.44	5-Jan-16	HSBC London	25,276.50	(307.14)
MXN	1,500,000.00	USD	86,895.51	10-Feb-16	Royal Bank Of Scotland	86,850.00	(306.51)
MXN	1,500,000.00	USD	86,895.49	10-Feb-16	Royal Bank Of Scotland	86,850.00	(306.49)
BRL	100,000.00	USD	25,542.78	5-Jan-16	HSBC London	25,276.50	(306.48)
EUR	100,000.00	CHF	108,988.10	27-Jan-16	HSBC London	108,630.00	(306.09)
CLP	100,000,000.00	USD	140,906.00	1-Feb-16	HSBC London	141,100.00	(306.00)
CLP	11,000,000.00	USD	15,770.61	1-Feb-16	HSBC London	15,521.00	(304.61)
SEK	500,000.00	USD	59,683.90	10-Feb-16	Deutsche Bank AG	59,308.00	(303.90)
SEK	500,000.00	USD	59,683.90	10-Feb-16	Deutsche Bank AG	59,308.00	(303.90)
BRL	100,000.00	USD	25,540.17	5-Jan-16	HSBC London	25,276.50	(303.87)
USD	20,868.98	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,868.98	(303.66)
USD	20,870.36	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,870.36	(302.28)
USD	20,187.53	NZD	30,000.00	4-Feb-16	Royal Bank Of Scotland	20,187.53	(302.14)
EUR	100,000.00	CHF	108,982.70	27-Jan-16	HSBC London	108,630.00	(300.70)
CLP	33,000,000.00	USD	46,698.55	1-Feb-16	HSBC London	46,563.00	(300.55)
CLP	62,000,000.00	USD	87,472.03	1-Feb-16	HSBC London	87,482.00	(300.03)
USD	20,873.32	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,873.32	(299.31)
SEK	500,000.00	USD	59,678.22	10-Feb-16	Deutsche Bank AG	59,308.00	(298.22)
USD	20,875.18	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,875.18	(297.45)
NZD	212,247.80	AUD	200,000.00	10-Feb-16	HSBC London	145,304.84	(297.07)
MXN	413,929.26	USD	24,224.65	22-Jan-16	Royal Bank Of Scotland	23,966.50	(297.06)
USD	67,780.50	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,780.50	(296.83)
CZK	2,000,000.00	USD	80,862.74	10-Mar-16	Royal Bank Of Scotland	80,402.00	(296.74)
SEK	913,102.30	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,308.54	(296.34)
TRY	335,000.00	USD	113,247.26	25-Feb-16	Deutsche Bank AG	114,771.34	(296.31)
NZD	105,910.30	AUD	100,000.00	10-Feb-16	HSBC London	72,506.19	(294.67)
KRW	100,000,000.00	USD	85,329.57	21-Jan-16	Deutsche Bank AG	85,284.00	(294.57)
USD	20,878.28	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,878.28	(294.34)
USD	57,644.86	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	57,644.86	(294.10)
USD	75,650.82	PLN	300,000.00	15-Jan-16	HSBC London	75,650.82	(293.38)
TRY	335,000.00	USD	113,243.85	25-Feb-16	Deutsche Bank AG	114,771.34	(292.90)
SGD	124,143.14	USD	87,710.73	29-Jan-16	Deutsche Bank AG	87,507.88	(292.23)
SEK	500,000.00	USD	59,670.46	10-Feb-16	Deutsche Bank AG	59,308.00	(290.46)
TRY	886,000.00	USD	301,864.16	22-Jan-16	Deutsche Bank AG	303,544.49	(290.14)
TRY	400,000.00	USD	135,156.92	25-Feb-16	Deutsche Bank AG	137,040.40	(290.12)
EUR	100,000.00	CAD	151,496.50	25-Feb-16	Deutsche Bank AG	108,630.00	(289.68)
SGD	79,276.69	USD	56,113.97	29-Jan-16	Deutsche Bank AG	55,881.74	(289.31)
USD	20,884.48	NZD	31,000.00	4-Feb-16	Royal Bank Of Scotland	20,884.48	(288.12)
USD	20,201.79	NZD	30,000.00	4-Feb-16	Royal Bank Of Scotland	20,201.79	(287.85)
BRL	100,000.00	USD	25,523.88	5-Jan-16	HSBC London	25,276.50	(287.58)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	(loss) (in USD)
KRW	100,000,000.00	USD	85,322.51	21-Jan-16	Deutsche Bank AG	85,284.00	(287.51)
HUF	12,900,000.00	USD	44,611.66	22-Jan-16	Deutsche Bank AG	44,345.04	(286.36)
SGD	100,000.00	USD	70,727.41	19-Jan-16	Deutsche Bank AG	70,489.50	(285.71)
JPY	40,000,000.00	USD	333,350.00	9-Mar-16	Deutsche Bank AG	332,516.00	(285.20)
KRW	90,000,000.00	USD	76,816.06	21-Jan-16	Deutsche Bank AG	76,755.60	(284.56)
CLP	11,000,000.00	USD	15,750.06	1-Feb-16	HSBC London	15,521.00	(284.06)
CLP	32,000,000.00	USD	45,275.12	1-Feb-16	HSBC London	45,152.00	(283.12)
KRW	372,000,000.00	USD	316,611.91	21-Jan-16	Deutsche Bank AG	317,256.48	(281.71)
MXN	500,000.00	USD	29,207.53	11-Jan-16	Royal Bank Of Scotland	28,950.00	(280.53)
CAD	301,553.20	EUR	200,000.00	21-Jan-16	Deutsche Bank AG	217,085.43	(280.47)
SEK	913,236.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,324.50	(280.38)
USD	93,923.04	CLP	67,000,000.00	1-Feb-16	HSBC London	93,923.04	(279.95)
MXN	1,000,000.00	USD	58,133.21	11-Jan-16	Royal Bank Of Scotland	57,900.00	(279.21)
CLP	62,000,000.00	USD	87,451.06	1-Feb-16	HSBC London	87,482.00	(279.06)
TRY	300,000.00	USD	101,429.14	25-Feb-16	Deutsche Bank AG	102,780.30	(279.04)
CLP	63,000,000.00	USD	88,856.54	1-Feb-16	HSBC London	88,893.00	(278.54)
SEK	3,660,053.28	EUR	400,000.00	4-Mar-16	Deutsche Bank AG	434,140.88	(278.47)
INR	20,000,000.00	USD	302,137.62	8-Jan-16	Deutsche Bank AG	302,320.00	(277.62)
KRW	100,000,000.00	USD	85,312.10	21-Jan-16	Deutsche Bank AG	85,284.00	(277.10)
CLP	32,000,000.00	USD	45,268.71	1-Feb-16	HSBC London	45,152.00	(276.71)
EUR	140,000.00	HUF	44,372,860.00	25-Jan-16	Deutsche Bank AG	152,082.00	(276.35)
CLP	32,000,000.00	USD	45,265.51	1-Feb-16	HSBC London	45,152.00	(273.51)
NZD	100,000.00	USD	68,568.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	(271.90)
KRW	130,000,000.00	USD	110,816.55	21-Jan-16	Deutsche Bank AG	110,869.20	(271.05)
SEK	500,000.00	USD	59,650.74	10-Feb-16	Deutsche Bank AG	59,308.00	(270.74)
GBP	50,000.00	AUD	101,846.75	3-Feb-16	HSBC London	73,695.00	(269.99)
NZD	100,000.00	USD	68,566.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	(269.90)
HUF	46,498,452.00	EUR	147,000.00	2-Mar-16	Deutsche Bank AG	159,843.08	(269.00)
MXN	1,000,000.00	USD	57,994.11	10-Feb-16	Royal Bank Of Scotland	57,900.00	(268.11)
JPY	8,712,160.00	AUD	100,000.00	12-Jan-16	HSBC London	72,423.31	(267.99)
USD	24,183.62	INR	1,620,000.00	8-Jan-16	Deutsche Bank AG	24,183.62	(267.45)
TRY	100,000.00	USD	34,304.67	22-Jan-16	Deutsche Bank AG	34,260.10	(266.97)
JPY	8,712,300.00	AUD	100,000.00	12-Jan-16	HSBC London	72,424.48	(266.83)
EUR	200,000.00	CHF	217,630.00	27-Jan-16	HSBC London	217,260.00	(266.33)
JPY	8,712,428.00	AUD	100,000.00	12-Jan-16	HSBC London	72,425.54	(265.76)
GBP	50,000.00	AUD	101,840.30	3-Feb-16	HSBC London	73,695.00	(265.30)
NZD	100,000.00	USD	68,561.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	(264.90)
CLP	32,000,000.00	USD	45,255.91	1-Feb-16	HSBC London	45,152.00	(263.91)
SEK	500,000.00	USD	59,643.91	10-Feb-16	Deutsche Bank AG	59,308.00	(263.91)
SGD	100,000.00	USD	70,705.51	19-Jan-16	Deutsche Bank AG	70,489.50	(263.81)
JPY	8,712,670.00	AUD	100,000.00	12-Jan-16	HSBC London	72,427.55	(263.75)
EUR	100,000.00	NOK	965,073.40	4-Feb-16	Deutsche Bank AG	108,630.00	(263.67)
CNH	2,000,000.00	USD	303,204.88	29-Jan-16	HSBC London	304,462.00	(262.88)
USD	49,701.78	BRL	200,000.00	2-Feb-16	HSBC London	49,701.78	(262.49)
CLP	8,000,000.00	USD	11,508.74	1-Feb-16	HSBC London	11,288.00	(260.74)
JPY	8,713,185.00	AUD	100,000.00	12-Jan-16	HSBC London	72,431.84	(259.47)
NZD	105,962.00	AUD	100,000.00	10-Feb-16	HSBC London	72,541.59	(259.30)
NZD	100,000.00	USD	68,555.80	4-Feb-16	Royal Bank Of Scotland	68,460.00	(259.30)
TRY	100,000.00	USD	34,296.82	22-Jan-16	Deutsche Bank AG	34,260.10	(259.12)
INR	17,500,000.00	USD	264,386.40	8-Jan-16	Deutsche Bank AG	264,530.00	(258.90)
NZD	100,000.00	USD	68,555.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	(258.90)
CLP	32,000,000.00	USD	45,249.51	1-Feb-16	HSBC London	45,152.00	(257.51)
MXN	1,000,000.00	USD	57,980.55	10-Feb-16	Royal Bank Of Scotland	57,900.00	(254.55)
HUF	10,000,000.00	USD	34,614.86	22-Jan-16	Deutsche Bank AG	34,376.00	(254.16)
HUF	12,900,000.00	USD	44,578.05	22-Jan-16	Deutsche Bank AG	44,345.04	(252.75)
HUF	12,900,000.00	USD	44,577.76	22-Jan-16	Deutsche Bank AG	44,345.04	(252.46)
HUF	10,000,000.00	USD	34,612.82	22-Jan-16	Deutsche Bank AG	34,376.00	(252.12)
HUF	10,000,000.00	USD	34,612.82	22-Jan-16	Deutsche Bank AG	34,376.00	(252.12)
TRY	300,000.00	USD	101,402.22	25-Feb-16	Deutsche Bank AG	102,780.30	(252.12)
USD	128,385.20	ILS	500,000.00	24-Feb-16	HSBC London	128,385.20	(251.53)
JPY	30,000,000.00	USD	250,049.38	9-Mar-16	Deutsche Bank AG	249,387.00	(250.78)
NZD	100,000.00	USD	68,547.10	4-Feb-16	Royal Bank Of Scotland	68,460.00	(250.60)
INR	41,430,000.00	USD	623,523.21	29-Jan-16	Deutsche Bank AG	626,255.88	(250.29)
USD	37,974.68	BRL	153,000.00	2-Feb-16	HSBC London	37,974.68	(248.55)
USD	93,954.39	CLP	67,000,000.00	1-Feb-16	HSBC London	93,954.39	(248.49)
MXN	1,000,000.00	USD	57,973.89	10-Feb-16	Royal Bank Of Scotland	57,900.00	(247.89)
JPY	8,714,630.00	AUD	100,000.00	12-Jan-16	HSBC London	72,443.85	(247.44)
CLP	100,000,000.00	USD	140,846.46	1-Feb-16	HSBC London	141,100.00	(246.46)
GBP	100,000.00	AUD	203,289.20	3-Feb-16	HSBC London	147,390.00	(245.84)
CLP	50,000,000.00	USD	70,545.74	1-Feb-16	HSBC London	70,550.00	(245.74)
TRY	315,000.00	USD	106,452.33	25-Feb-16	Deutsche Bank AG	107,919.32	(244.72)
KRW	311,000,000.00	USD	264,703.38	21-Jan-16	Deutsche Bank AG	265,233.24	(244.53)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
GBP	100,000.00	AUD	203,286.10	3-Feb-16	HSBC London	147,390.00	(243.58)
GBP	221,153.40	EUR	300,000.00	10-Feb-16	Royal Bank Of Scotland	325,958.00	(242.76)
MXN	1,000,000.00	USD	57,968.45	10-Feb-16	Royal Bank Of Scotland	57,900.00	(242.45)
BRL	100,000.00	USD	25,478.36	5-Jan-16	HSBC London	25,276.50	(242.06)
CZK	2,000,000.00	USD	80,807.85	10-Mar-16	Royal Bank Of Scotland	80,402.00	(241.85)
USD	86,541.02	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	86,541.02	(240.17)
TWD	1,620,000.00	USD	49,360.15	21-Jan-16	Deutsche Bank AG	49,319.28	(240.13)
PLN	428,568.70	EUR	100,000.00	26-Jan-16	HSBC London	108,527.31	(239.58)
CLP	44,000,000.00	USD	62,102.33	1-Feb-16	HSBC London	62,084.00	(238.33)
USD	37,985.05	BRL	153,000.00	2-Feb-16	HSBC London	37,985.05	(238.05)
GBP	50,000.00	AUD	101,802.70	3-Feb-16	HSBC London	73,695.00	(237.95)
CLP	31,000,000.00	USD	43,823.07	1-Feb-16	HSBC London	43,741.00	(237.07)
CLP	31,000,000.00	USD	43,823.07	1-Feb-16	HSBC London	43,741.00	(237.07)
USD	8,241.82	COP	27,000,000.00	1-Feb-16	HSBC London	8,241.82	(236.93)
USD	24,746.96	BRL	100,000.00	2-Feb-16	HSBC London	24,746.96	(236.41)
HUF	6,891,651.80	EUR	22,000.00	25-Jan-16	Deutsche Bank AG	23,690.74	(235.51)
CLP	31,000,000.00	USD	43,821.21	1-Feb-16	HSBC London	43,741.00	(235.21)
MXN	1,000,000.00	USD	57,960.47	10-Feb-16	Royal Bank Of Scotland	57,900.00	(234.47)
CLP	50,000,000.00	USD	70,533.80	1-Feb-16	HSBC London	70,550.00	(233.80)
CAD	150,646.71	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	108,449.21	(233.70)
GBP	169,518.88	EUR	230,000.00	10-Feb-16	Royal Bank Of Scotland	249,853.88	(233.32)
INR	4,150,000.00	USD	62,665.63	29-Jan-16	Deutsche Bank AG	62,731.40	(233.03)
BRL	100,000.00	USD	25,469.27	5-Jan-16	HSBC London	25,276.50	(232.97)
INR	4,140,000.00	USD	62,514.63	29-Jan-16	Deutsche Bank AG	62,580.24	(232.47)
EUR	100,000.00	HUF	31,705,050.00	25-Jan-16	Deutsche Bank AG	108,630.00	(232.28)
SEK	1,829,246.40	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	216,977.89	(231.81)
CZK	2,000,000.00	USD	80,796.98	10-Mar-16	Royal Bank Of Scotland	80,402.00	(230.98)
EUR	113,000.00	HUF	35,817,293.60	25-Jan-16	Deutsche Bank AG	122,751.90	(230.12)
USD	16,844.73	NZD	25,000.00	4-Feb-16	Royal Bank Of Scotland	16,844.73	(229.94)
AUD	100,000.00	USD	72,836.40	9-Feb-16	Royal Bank Of Scotland	72,755.00	(229.10)
AUD	200,000.00	USD	145,443.20	9-Feb-16	Royal Bank Of Scotland	145,510.00	(228.60)
SEK	1,829,274.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	216,981.24	(228.46)
BRL	100,000.00	USD	25,464.73	5-Jan-16	HSBC London	25,276.50	(228.43)
USD	249,352.51	JPY	30,000,000.00	4-Feb-16	Deutsche Bank AG	249,352.51	(227.82)
INR	4,140,000.00	USD	62,509.91	29-Jan-16	Deutsche Bank AG	62,580.24	(227.75)
INR	20,000,000.00	USD	302,087.42	8-Jan-16	Deutsche Bank AG	302,320.00	(227.42)
CLP	43,000,000.00	USD	60,684.06	1-Feb-16	HSBC London	60,673.00	(226.06)
NZD	100,000.00	USD	68,522.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	(225.80)
USD	50,405.49	PLN	200,000.00	15-Jan-16	HSBC London	50,405.49	(223.99)
HUF	10,000,000.00	USD	34,583.17	22-Jan-16	Deutsche Bank AG	34,376.00	(222.47)
SEK	1,427,000.00	USD	169,691.79	10-Feb-16	Deutsche Bank AG	169,265.03	(221.27)
MXN	1,500,000.00	USD	87,002.17	11-Jan-16	Royal Bank Of Scotland	86,850.00	(221.17)
JPY	17,423,080.00	AUD	200,000.00	12-Feb-16	HSBC London	144,836.32	(220.27)
USD	50,409.30	PLN	200,000.00	15-Jan-16	HSBC London	50,409.30	(220.18)
INR	20,000,000.00	USD	302,078.30	8-Jan-16	Deutsche Bank AG	302,320.00	(218.30)
SEK	1,429,000.00	USD	169,926.18	10-Feb-16	Deutsche Bank AG	169,502.26	(218.14)
TRY	200,000.00	USD	67,651.54	25-Feb-16	Deutsche Bank AG	68,520.20	(218.14)
TRY	316,000.00	USD	106,762.64	25-Feb-16	Deutsche Bank AG	108,261.92	(217.87)
USD	50,411.62	PLN	200,000.00	15-Jan-16	HSBC London	50,411.62	(217.85)
USD	50,412.65	PLN	200,000.00	15-Jan-16	HSBC London	50,412.65	(216.82)
NZD	100,000.00	USD	68,512.65	4-Feb-16	Royal Bank Of Scotland	68,460.00	(216.15)
NZD	106,026.00	AUD	100,000.00	10-Feb-16	HSBC London	72,585.40	(215.51)
CLP	7,000,000.00	USD	10,056.75	1-Feb-16	HSBC London	9,877.00	(214.75)
CLP	7,000,000.00	USD	10,056.75	1-Feb-16	HSBC London	9,877.00	(214.75)
INR	4,150,000.00	USD	62,646.24	29-Jan-16	Deutsche Bank AG	62,731.40	(213.64)
USD	31,514.43	BRL	127,000.00	2-Feb-16	HSBC London	31,514.43	(213.43)
CZK	2,000,000.00	USD	80,778.71	10-Mar-16	Royal Bank Of Scotland	80,402.00	(212.71)
KRW	100,000,000.00	USD	85,246.40	21-Jan-16	Deutsche Bank AG	85,284.00	(211.40)
USD	24,772.10	BRL	100,000.00	2-Feb-16	HSBC London	24,772.10	(210.97)
USD	24,772.10	BRL	100,000.00	2-Feb-16	HSBC London	24,772.10	(210.97)
SEK	500,000.00	USD	59,590.64	10-Feb-16	Deutsche Bank AG	59,308.00	(210.64)
EUR	1,194,110.01	USD	1,298,328.35	29-Jan-16	Deutsche Bank AG	1,297,161.70	(208.97)
KRW	36,000,000.00	USD	30,820.33	21-Jan-16	Deutsche Bank AG	30,702.24	(207.73)
TRY	200,000.00	USD	67,641.13	25-Feb-16	Deutsche Bank AG	68,520.20	(207.73)
SEK	500,000.00	USD	59,586.38	10-Feb-16	Deutsche Bank AG	59,308.00	(206.38)
CLP	44,000,000.00	USD	62,069.92	1-Feb-16	HSBC London	62,084.00	(205.92)
CLP	37,000,000.00	USD	52,226.84	1-Feb-16	HSBC London	52,207.00	(204.84)
SEK	913,878.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,400.61	(204.26)
SEK	913,878.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,400.61	(204.26)
TRY	200,000.00	USD	67,637.60	25-Feb-16	Deutsche Bank AG	68,520.20	(204.20)
USD	49,761.15	BRL	200,000.00	2-Feb-16	HSBC London	49,761.15	(202.42)
EUR	18,876.29	USD	20,722.69	29-Jan-16	Deutsche Bank AG	20,505.31	(202.24)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
EUR	165,000.00	HUF	52,260,615.00	25-Jan-16	Deutsche Bank AG	179,239.50	(202.04)
MYR	250,000.00	USD	58,139.53	7-Jan-16	Deutsche Bank AG	58,227.50	(202.03)
KRW	100,000,000.00	USD	85,236.96	21-Jan-16	Deutsche Bank AG	85,284.00	(201.96)
EUR	100,000.00	HUF	31,696,000.00	25-Jan-16	Deutsche Bank AG	108,630.00	(201.17)
USD	30,777.63	BRL	124,000.00	2-Feb-16	HSBC London	30,777.63	(200.66)
EUR	100,000.00	PLN	430,307.74	26-Jan-16	HSBC London	108,630.00	(200.49)
USD	24,782.53	BRL	100,000.00	2-Feb-16	HSBC London	24,782.53	(200.42)
PLN	858,241.80	EUR	200,000.00	26-Jan-16	HSBC London	217,334.29	(199.85)
CAD	150,694.00	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	108,483.25	(199.67)
USD	38,273.23	BRL	154,000.00	2-Feb-16	HSBC London	38,273.23	(199.23)
SEK	2,021,799.72	EUR	221,000.00	4-Mar-16	Deutsche Bank AG	239,817.80	(198.90)
USD	49,764.86	BRL	200,000.00	2-Feb-16	HSBC London	49,764.86	(198.67)
SEK	500,000.00	USD	59,578.63	10-Feb-16	Deutsche Bank AG	59,308.00	(198.63)
USD	169,517.02	JPY	20,400,000.00	4-Feb-16	Deutsche Bank AG	169,517.02	(197.56)
HUF	8,400,000.00	USD	29,059.31	22-Jan-16	Deutsche Bank AG	28,875.84	(196.32)
SEK	1,829,554.80	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,014.47	(195.22)
USD	38,027.54	BRL	153,000.00	2-Feb-16	HSBC London	38,027.54	(195.06)
SEK	500,000.00	USD	59,574.80	10-Feb-16	Deutsche Bank AG	59,308.00	(194.80)
TRY	250,000.00	USD	84,485.98	25-Feb-16	Deutsche Bank AG	85,650.25	(194.23)
EUR	100,000.00	CHF	108,875.50	27-Jan-16	HSBC London	108,630.00	(193.61)
USD	332,580.59	JPY	40,000,000.00	4-Feb-16	Deutsche Bank AG	332,580.59	(193.26)
NZD	100,000.00	USD	68,489.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	(192.70)
TWD	2,500,000.00	USD	75,994.77	21-Jan-16	Deutsche Bank AG	76,110.00	(192.27)
KRW	100,000,000.00	USD	85,227.20	21-Jan-16	Deutsche Bank AG	85,284.00	(192.20)
KRW	100,000,000.00	USD	85,227.20	21-Jan-16	Deutsche Bank AG	85,284.00	(192.20)
SEK	1,829,581.20	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,017.60	(192.08)
GBP	145,939.86	EUR	198,000.00	10-Feb-16	Royal Bank Of Scotland	215,100.76	(191.71)
EUR	100,000.00	CHF	108,873.00	27-Jan-16	HSBC London	108,630.00	(191.11)
SEK	2,021,865.84	EUR	221,000.00	4-Mar-16	Deutsche Bank AG	239,825.64	(191.06)
AUD	200,000.00	USD	145,405.60	9-Feb-16	Royal Bank Of Scotland	145,510.00	(191.00)
USD	108,074.06	BRL	429,000.00	5-Jan-16	HSBC London	108,074.06	(189.97)
PLN	858,284.60	EUR	200,000.00	26-Jan-16	HSBC London	217,345.13	(189.03)
USD	24,794.21	BRL	100,000.00	2-Feb-16	HSBC London	24,794.21	(188.60)
MYR	250,000.00	USD	58,126.02	7-Jan-16	Deutsche Bank AG	58,227.50	(188.52)
CLP	44,000,000.00	USD	62,050.66	1-Feb-16	HSBC London	62,084.00	(186.66)
KRW	54,000,000.00	USD	46,105.38	21-Jan-16	Deutsche Bank AG	46,053.36	(186.48)
USD	38,286.55	BRL	154,000.00	2-Feb-16	HSBC London	38,286.55	(185.75)
EUR	225,000.00	HUF	71,238,352.50	25-Jan-16	Deutsche Bank AG	244,417.50	(185.72)
AUD	170,000.00	USD	123,617.68	9-Feb-16	Royal Bank Of Scotland	123,683.50	(185.27)
GBP	145,206.57	EUR	197,000.00	10-Feb-16	Royal Bank Of Scotland	214,019.96	(185.17)
AUD	100,000.00	USD	72,791.80	9-Feb-16	Royal Bank Of Scotland	72,755.00	(184.50)
SGD	28,000.00	USD	19,907.83	19-Jan-16	Deutsche Bank AG	19,737.06	(184.15)
NZD	212,413.40	AUD	200,000.00	10-Feb-16	HSBC London	145,418.21	(183.76)
SEK	500,000.00	USD	59,563.75	10-Feb-16	Deutsche Bank AG	59,308.00	(183.75)
USD	521,255.65	MYR	2,250,000.00	7-Jan-16	Deutsche Bank AG	521,255.65	(182.76)
USD	59,880.24	BRL	238,000.00	5-Jan-16	HSBC London	59,880.24	(182.44)
USD	33,856.86	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,856.86	(182.02)
AUD	200,000.00	USD	145,395.58	9-Feb-16	Royal Bank Of Scotland	145,510.00	(180.98)
SEK	1,829,675.00	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,028.73	(180.96)
SEK	500,000.00	USD	59,560.91	10-Feb-16	Deutsche Bank AG	59,308.00	(180.91)
TWD	2,500,000.00	USD	75,983.22	21-Jan-16	Deutsche Bank AG	76,110.00	(180.72)
MYR	250,000.00	USD	58,117.91	7-Jan-16	Deutsche Bank AG	58,227.50	(180.41)
PLN	428,805.80	EUR	100,000.00	26-Jan-16	HSBC London	108,587.35	(179.62)
USD	33,859.73	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,859.73	(179.13)
EUR	100,000.00	HUF	31,689,160.00	25-Jan-16	Deutsche Bank AG	108,630.00	(177.66)
USD	50,452.53	PLN	200,000.00	15-Jan-16	HSBC London	50,452.53	(176.93)
EUR	100,000.00	NOK	964,299.60	4-Feb-16	Deutsche Bank AG	108,630.00	(176.24)
USD	120,740.39	CLP	86,000,000.00	1-Feb-16	HSBC London	120,740.39	(176.23)
KRW	70,000,000.00	USD	59,700.47	21-Jan-16	Deutsche Bank AG	59,698.80	(175.97)
USD	59,634.64	BRL	237,000.00	5-Jan-16	HSBC London	59,634.64	(175.67)
SEK	500,000.00	USD	59,555.22	10-Feb-16	Deutsche Bank AG	59,308.00	(175.22)
SEK	500,000.00	USD	59,555.22	10-Feb-16	Deutsche Bank AG	59,308.00	(175.22)
SEK	1,829,725.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,034.73	(174.95)
NOK	71,430.19	USD	8,242.60	22-Jan-16	Deutsche Bank AG	8,069.97	(174.49)
CLP	44,000,000.00	USD	62,038.41	1-Feb-16	HSBC London	62,084.00	(174.41)
INR	3,200,000.00	USD	48,472.00	8-Jan-16	Deutsche Bank AG	48,371.20	(174.40)
KRW	30,000,000.00	USD	25,683.61	21-Jan-16	Deutsche Bank AG	25,585.20	(173.11)
TRY	250,000.00	USD	84,464.11	25-Feb-16	Deutsche Bank AG	85,650.25	(172.36)
GBP	73,655.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,561.14	(172.36)
NZD	100,000.00	USD	68,468.50	4-Feb-16	Royal Bank Of Scotland	68,460.00	(172.00)
NZD	100,000.00	USD	68,468.50	4-Feb-16	Royal Bank Of Scotland	68,460.00	(172.00)
SEK	500,000.00	USD	59,551.71	10-Feb-16	Deutsche Bank AG	59,308.00	(171.71)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
USD	75,631.52	TWD	2,500,000.00	21-Jan-16	Deutsche Bank AG	75,631.52	(171.67)
EUR	100,000.00	CHF	108,853.20	27-Jan-16	HSBC London	108,630.00	(171.33)
MXN	500,000.00	USD	29,097.73	11-Jan-16	Royal Bank Of Scotland	28,950.00	(170.73)
HUF	10,800,000.00	USD	37,278.68	22-Jan-16	Deutsche Bank AG	37,126.08	(169.12)
INR	3,310,000.00	USD	49,964.15	29-Jan-16	Deutsche Bank AG	50,033.96	(168.51)
INR	3,200,000.00	USD	48,464.65	8-Jan-16	Deutsche Bank AG	48,371.20	(167.05)
NZD	100,000.00	USD	68,462.88	4-Feb-16	Royal Bank Of Scotland	68,460.00	(166.38)
PLN	428,872.10	EUR	100,000.00	26-Jan-16	HSBC London	108,604.14	(162.85)
MXN	1,000,000.00	USD	58,016.09	11-Jan-16	Royal Bank Of Scotland	57,900.00	(162.09)
GBP	147,435.60	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,305.33	(161.84)
USD	117,942.91	CLP	84,000,000.00	1-Feb-16	HSBC London	117,942.91	(161.66)
INR	3,200,000.00	USD	48,459.15	8-Jan-16	Deutsche Bank AG	48,371.20	(161.55)
USD	71,835.21	CAD	100,000.00	8-Feb-16	Deutsche Bank AG	71,835.21	(160.57)
EUR	100,000.00	CHF	108,842.40	27-Jan-16	HSBC London	108,630.00	(160.54)
PLN	428,883.30	EUR	100,000.00	26-Jan-16	HSBC London	108,606.98	(160.02)
KRW	46,000,000.00	USD	39,275.39	21-Jan-16	Deutsche Bank AG	39,230.64	(159.29)
RON	904,019.00	EUR	200,000.00	20-Jan-16	Royal Bank Of Scotland	217,192.37	(158.98)
CHF	37,772.00	USD	37,942.32	29-Jan-16	Deutsche Bank AG	37,734.27	(158.84)
USD	249,421.59	JPY	30,000,000.00	4-Feb-16	Deutsche Bank AG	249,421.59	(158.78)
USD	173,020.01	MXN	3,000,000.00	10-Feb-16	Royal Bank Of Scotland	173,020.01	(158.47)
SEK	922,000.00	USD	109,654.74	10-Feb-16	Deutsche Bank AG	109,363.95	(158.02)
SEK	1,829,874.00	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,052.33	(157.34)
SEK	117,937.58	USD	14,154.78	22-Jan-16	Deutsche Bank AG	13,989.28	(156.30)
SEK	500,000.00	USD	59,535.35	10-Feb-16	Deutsche Bank AG	59,308.00	(155.35)
AUD	169,000.00	USD	122,860.80	9-Feb-16	Royal Bank Of Scotland	122,955.95	(154.46)
GBP	132,686.77	EUR	180,000.00	10-Feb-16	Royal Bank Of Scotland	195,567.03	(153.42)
EUR	24,150.84	USD	26,407.78	29-Jan-16	Deutsche Bank AG	26,235.06	(153.35)
EUR	100,000.00	CHF	108,834.50	27-Jan-16	HSBC London	108,630.00	(152.65)
CLP	27,000,000.00	USD	38,114.54	1-Feb-16	HSBC London	38,097.00	(152.54)
SEK	591,000.00	USD	70,339.67	10-Feb-16	Deutsche Bank AG	70,102.06	(152.51)
JPY	8,706,530.00	AUD	100,000.00	12-Feb-16	HSBC London	72,376.51	(151.91)
AUD	200,000.00	JPY	17,467,738.00	12-Feb-16	HSBC London	145,510.00	(151.67)
CLP	40,000,000.00	USD	56,391.40	1-Feb-16	HSBC London	56,440.00	(151.40)
CLP	50,000,000.00	USD	70,451.01	1-Feb-16	HSBC London	70,550.00	(151.01)
MXN	1,000,000.00	USD	58,004.92	11-Jan-16	Royal Bank Of Scotland	57,900.00	(150.92)
TRY	100,000.00	USD	34,188.42	22-Jan-16	Deutsche Bank AG	34,260.10	(150.72)
MXN	1,000,000.00	USD	58,004.15	11-Jan-16	Royal Bank Of Scotland	57,900.00	(150.15)
PLN	428,929.00	EUR	100,000.00	26-Jan-16	HSBC London	108,618.55	(148.46)
GBP	14,961.28	USD	22,201.55	29-Jan-16	Deutsche Bank AG	22,051.43	(148.23)
AUD	1,500,000.00	JPY	131,183,085.00	12-Jan-16	HSBC London	1,091,325.00	(146.10)
HUF	10,800,000.00	USD	37,255.52	22-Jan-16	Deutsche Bank AG	37,126.08	(145.96)
PLN	428,942.60	EUR	100,000.00	26-Jan-16	HSBC London	108,621.99	(145.02)
HUF	6,400,000.00	USD	22,135.67	22-Jan-16	Deutsche Bank AG	22,000.64	(144.82)
GBP	73,674.60	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,588.99	(144.53)
NZD	106,130.30	AUD	100,000.00	10-Feb-16	HSBC London	72,656.80	(144.16)
CLP	50,000,000.00	USD	70,443.07	1-Feb-16	HSBC London	70,550.00	(143.07)
PLN	428,952.80	EUR	100,000.00	26-Jan-16	HSBC London	108,624.58	(142.44)
SEK	923,000.00	USD	109,757.18	10-Feb-16	Deutsche Bank AG	109,482.57	(141.70)
GBP	73,676.60	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,591.94	(141.59)
TRY	340,000.00	USD	114,777.93	25-Feb-16	Deutsche Bank AG	116,484.34	(141.15)
TRY	300,000.00	USD	101,290.30	25-Feb-16	Deutsche Bank AG	102,780.30	(140.20)
NZD	106,137.60	AUD	100,000.00	10-Feb-16	HSBC London	72,661.80	(139.16)
HUF	9,781,898.10	EUR	31,000.00	2-Mar-16	Deutsche Bank AG	33,626.25	(138.66)
JPY	50,000,000.00	USD	416,468.15	9-Mar-16	Deutsche Bank AG	415,645.00	(137.15)
PLN	428,977.50	EUR	100,000.00	26-Jan-16	HSBC London	108,630.83	(136.19)
AUD	100,000.00	USD	72,743.17	9-Feb-16	Royal Bank Of Scotland	72,755.00	(135.87)
USD	579,240.04	MYR	2,500,000.00	7-Jan-16	Deutsche Bank AG	579,240.04	(135.64)
GBP	73,681.20	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,598.72	(134.81)
INR	3,200,000.00	USD	48,431.65	8-Jan-16	Deutsche Bank AG	48,371.20	(134.05)
EUR	176,000.00	HUF	55,720,684.80	25-Jan-16	Deutsche Bank AG	191,188.80	(133.11)
USD	256,943.91	ILS	1,000,000.00	20-Jan-16	HSBC London	256,943.91	(132.05)
KRW	209,000,000.00	USD	177,854.18	21-Jan-16	Deutsche Bank AG	178,243.56	(131.03)
AUD	82,000.00	USD	59,668.61	9-Feb-16	Royal Bank Of Scotland	59,659.10	(130.62)
INR	3,200,000.00	USD	48,427.98	8-Jan-16	Deutsche Bank AG	48,371.20	(130.38)
GBP	145,243.96	EUR	197,000.00	10-Feb-16	Royal Bank Of Scotland	214,075.07	(130.12)
PLN	429,002.20	EUR	100,000.00	26-Jan-16	HSBC London	108,637.09	(129.94)
SEK	914,506.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,475.13	(129.73)
EUR	600,000.00	RON	2,714,580.00	20-Jan-16	Royal Bank Of Scotland	651,780.00	(129.02)
PLN	429,006.70	EUR	100,000.00	26-Jan-16	HSBC London	108,638.22	(128.81)
USD	71,867.17	CAD	100,000.00	8-Feb-16	Deutsche Bank AG	71,867.17	(128.62)
EUR	100,000.00	GBP	73,859.70	10-Feb-16	Royal Bank Of Scotland	108,630.00	(128.16)
USD	24,853.98	BRL	100,000.00	2-Feb-16	HSBC London	24,853.98	(128.12)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
NZD	106,155.70	AUD	100,000.00	10-Feb-16	HSBC London	72,674.19	(126.78)
EUR	19,836.03	USD	21,690.26	29-Jan-16	Deutsche Bank AG	21,547.88	(126.47)
SEK	1,830,138.80	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,083.74	(125.92)
SEK	1,830,138.80	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,083.74	(125.92)
AUD	85,000.00	USD	61,841.90	9-Feb-16	Royal Bank Of Scotland	61,841.75	(125.69)
PLN	429,019.66	EUR	100,000.00	26-Jan-16	HSBC London	108,641.51	(125.53)
AUD	85,000.00	USD	61,841.05	9-Feb-16	Royal Bank Of Scotland	61,841.75	(124.84)
AUD	300,000.00	JPY	26,189,220.00	12-Feb-16	HSBC London	218,265.00	(124.53)
EUR	112,000.00	HUF	35,470,120.00	25-Jan-16	Deutsche Bank AG	121,665.60	(124.25)
SEK	914,559.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,481.43	(123.43)
EUR	100,000.00	GBP	73,856.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	(123.29)
PLN	429,029.90	EUR	100,000.00	26-Jan-16	HSBC London	108,644.10	(122.94)
HUF	9,152,988.70	EUR	29,000.00	2-Mar-16	Deutsche Bank AG	31,464.31	(122.24)
TRY	93,000.00	USD	31,478.72	25-Feb-16	Deutsche Bank AG	31,861.89	(122.19)
NZD	106,162.60	AUD	100,000.00	10-Feb-16	HSBC London	72,678.92	(122.05)
CHF	100,000.00	USD	100,165.47	1-Feb-16	Royal Bank Of Scotland	99,900.10	(121.97)
CHF	25,674.00	USD	25,803.72	29-Jan-16	Deutsche Bank AG	25,648.35	(121.92)
GBP	145,987.58	EUR	198,000.00	10-Feb-16	Royal Bank Of Scotland	215,171.09	(121.44)
CLP	32,000,000.00	USD	45,113.12	1-Feb-16	HSBC London	45,152.00	(121.12)
KRW	208,000,000.00	USD	176,992.66	21-Jan-16	Deutsche Bank AG	177,390.72	(119.86)
CLP	38,000,000.00	USD	53,547.67	1-Feb-16	HSBC London	53,618.00	(119.67)
JPY	17,435,200.00	AUD	200,000.00	12-Feb-16	HSBC London	144,937.07	(119.20)
USD	46,279.29	CLP	33,000,000.00	1-Feb-16	HSBC London	46,279.29	(119.13)
CLP	14,000,000.00	USD	19,802.26	1-Feb-16	HSBC London	19,754.00	(118.26)
USD	98,303.56	CLP	70,000,000.00	1-Feb-16	HSBC London	98,303.56	(116.85)
USD	108,399.72	BRL	430,000.00	5-Jan-16	HSBC London	108,399.72	(116.56)
GBP	73,693.91	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,617.45	(116.09)
INR	20,720,000.00	USD	311,827.47	29-Jan-16	Deutsche Bank AG	313,203.52	(115.79)
PLN	429,058.90	EUR	100,000.00	26-Jan-16	HSBC London	108,651.44	(115.60)
USD	108,148.72	BRL	429,000.00	5-Jan-16	HSBC London	108,148.72	(115.19)
TRY	84,000.00	USD	28,436.89	25-Feb-16	Deutsche Bank AG	28,778.48	(114.86)
HUF	6,500,000.00	USD	22,449.18	22-Jan-16	Deutsche Bank AG	22,344.40	(114.72)
AUD	85,000.00	USD	61,830.85	9-Feb-16	Royal Bank Of Scotland	61,841.75	(114.64)
TRY	84,000.00	USD	28,436.58	25-Feb-16	Deutsche Bank AG	28,778.48	(114.55)
CLP	21,000,000.00	USD	29,639.75	1-Feb-16	HSBC London	29,631.00	(113.75)
TRY	130,000.00	USD	43,944.25	25-Feb-16	Deutsche Bank AG	44,538.13	(112.54)
USD	71,883.70	CAD	100,000.00	8-Feb-16	Deutsche Bank AG	71,883.70	(112.09)
USD	115,764.86	MYR	500,000.00	7-Jan-16	Deutsche Bank AG	115,764.86	(110.69)
CLP	21,000,000.00	USD	29,636.40	1-Feb-16	HSBC London	29,631.00	(110.40)
EUR	100,000.00	CHF	108,792.14	27-Jan-16	HSBC London	108,630.00	(110.33)
TRY	300,000.00	USD	101,259.81	25-Feb-16	Deutsche Bank AG	102,780.30	(109.71)
AUD	85,000.00	USD	61,825.84	9-Feb-16	Royal Bank Of Scotland	61,841.75	(109.63)
USD	76,861.43	BRL	305,000.00	5-Jan-16	HSBC London	76,861.43	(109.46)
AUD	84,000.00	USD	61,099.23	9-Feb-16	Royal Bank Of Scotland	61,114.20	(109.10)
GBP	73,698.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,624.51	(109.04)
AUD	100,000.00	USD	72,716.20	9-Feb-16	Royal Bank Of Scotland	72,755.00	(108.90)
AUD	100,000.00	USD	72,716.20	9-Feb-16	Royal Bank Of Scotland	72,755.00	(108.90)
GBP	147,471.94	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,358.89	(108.33)
USD	231,642.34	MYR	1,000,000.00	7-Jan-16	Deutsche Bank AG	231,642.34	(108.20)
SGD	15,000.00	USD	10,674.17	19-Jan-16	Deutsche Bank AG	10,573.43	(107.91)
AUD	149,607.10	EUR	100,000.00	8-Feb-16	HSBC London	108,846.65	(106.71)
AUD	85,000.00	USD	61,822.35	9-Feb-16	Royal Bank Of Scotland	61,841.75	(106.14)
SGD	15,000.00	USD	10,671.60	19-Jan-16	Deutsche Bank AG	10,573.43	(105.34)
SGD	15,000.00	USD	10,671.27	19-Jan-16	Deutsche Bank AG	10,573.43	(105.01)
USD	25,209.74	PLN	100,000.00	15-Jan-16	HSBC London	25,209.74	(105.00)
TRY	100,000.00	USD	33,821.64	25-Feb-16	Deutsche Bank AG	34,260.10	(104.94)
GBP	73,701.60	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,628.79	(104.77)
CHF	11,595.21	USD	11,703.11	29-Jan-16	Deutsche Bank AG	11,583.63	(104.38)
TRY	100,000.00	USD	33,820.96	25-Feb-16	Deutsche Bank AG	34,260.10	(104.26)
TRY	100,000.00	USD	33,820.96	25-Feb-16	Deutsche Bank AG	34,260.10	(104.26)
CLP	34,000,000.00	USD	47,908.04	1-Feb-16	HSBC London	47,974.00	(104.04)
JPY	17,437,230.00	AUD	200,000.00	12-Feb-16	HSBC London	144,953.95	(102.27)
TRY	100,000.00	USD	33,818.80	25-Feb-16	Deutsche Bank AG	34,260.10	(102.10)
SEK	500,000.00	USD	59,482.06	10-Feb-16	Deutsche Bank AG	59,308.00	(102.06)
TRY	100,000.00	USD	33,818.64	25-Feb-16	Deutsche Bank AG	34,260.10	(101.94)
USD	18,634.93	BRL	75,000.00	2-Feb-16	HSBC London	18,634.93	(101.71)
CLP	3,000,000.00	USD	4,319.31	1-Feb-16	HSBC London	4,233.00	(101.31)
SGD	14,000.00	USD	9,963.14	19-Jan-16	Deutsche Bank AG	9,868.53	(101.30)
SGD	14,000.00	USD	9,963.12	19-Jan-16	Deutsche Bank AG	9,868.53	(101.28)
CLP	33,000,000.00	USD	46,498.98	1-Feb-16	HSBC London	46,563.00	(100.98)
SEK	651,000.00	USD	77,413.70	10-Feb-16	Deutsche Bank AG	77,219.02	(100.94)
SGD	14,000.00	USD	9,961.97	19-Jan-16	Deutsche Bank AG	9,868.53	(100.13)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
USD	108,163.99	BRL	429,000.00	5-Jan-16	HSBC London	108,163.99	(99.90)
AUD	85,000.00	USD	61,816.00	9-Feb-16	Royal Bank Of Scotland	61,841.75	(99.79)
CLP	33,000,000.00	USD	46,497.67	1-Feb-16	HSBC London	46,563.00	(99.67)
CLP	33,000,000.00	USD	46,497.67	1-Feb-16	HSBC London	46,563.00	(99.67)
CLP	18,000,000.00	USD	25,407.65	1-Feb-16	HSBC London	25,398.00	(99.65)
RON	904,266.60	EUR	200,000.00	20-Jan-16	Royal Bank Of Scotland	217,251.86	(99.52)
SGD	14,000.00	USD	9,961.28	19-Jan-16	Deutsche Bank AG	9,868.53	(99.44)
TRY	100,000.00	USD	33,816.13	25-Feb-16	Deutsche Bank AG	34,260.10	(99.43)
SEK	650,000.00	USD	77,293.22	10-Feb-16	Deutsche Bank AG	77,100.40	(99.22)
SGD	15,000.00	USD	10,665.45	19-Jan-16	Deutsche Bank AG	10,573.43	(99.19)
SGD	14,000.00	USD	9,960.94	19-Jan-16	Deutsche Bank AG	9,868.53	(99.10)
SGD	14,000.00	USD	9,960.84	19-Jan-16	Deutsche Bank AG	9,868.53	(99.00)
SEK	914,766.90	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,505.99	(98.85)
SEK	914,766.90	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,505.99	(98.85)
TRY	200,000.00	USD	67,532.09	25-Feb-16	Deutsche Bank AG	68,520.20	(98.69)
SGD	14,000.00	USD	9,960.41	19-Jan-16	Deutsche Bank AG	9,868.53	(98.57)
EUR	10,000.00	JPY	1,318,757.00	3-Feb-16	Deutsche Bank AG	10,863.00	(98.48)
SEK	914,770.40	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,506.41	(98.44)
SGD	14,000.00	USD	9,960.20	19-Jan-16	Deutsche Bank AG	9,868.53	(98.36)
SEK	914,771.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,506.54	(98.31)
SGD	14,000.00	USD	9,960.13	19-Jan-16	Deutsche Bank AG	9,868.53	(98.29)
CLP	21,000,000.00	USD	29,624.28	1-Feb-16	HSBC London	29,631.00	(98.28)
SGD	14,000.00	USD	9,960.05	19-Jan-16	Deutsche Bank AG	9,868.53	(98.21)
SGD	14,000.00	USD	9,959.78	19-Jan-16	Deutsche Bank AG	9,868.53	(97.94)
SEK	914,780.00	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,507.54	(97.30)
USD	25,217.57	PLN	100,000.00	15-Jan-16	HSBC London	25,217.57	(97.16)
SGD	14,000.00	USD	9,958.69	19-Jan-16	Deutsche Bank AG	9,868.53	(96.85)
INR	14,860,000.00	USD	223,650.35	29-Jan-16	Deutsche Bank AG	224,623.76	(96.51)
SEK	9,155,190.00	EUR	1,000,000.00	4-Mar-16	Deutsche Bank AG	1,085,952.02	(96.22)
USD	94,106.15	CLP	67,000,000.00	1-Feb-16	HSBC London	94,106.15	(96.19)
TRY	300,000.00	USD	101,246.00	25-Feb-16	Deutsche Bank AG	102,780.30	(95.90)
EUR	31,315.14	USD	34,138.61	29-Jan-16	Deutsche Bank AG	34,017.64	(95.86)
USD	7,434.79	SEK	63,445.60	22-Jan-16	Deutsche Bank AG	7,434.79	(95.76)
NZD	106,201.10	AUD	100,000.00	10-Feb-16	HSBC London	72,705.27	(95.72)
USD	28,396.57	EUR	26,209.01	29-Jan-16	Deutsche Bank AG	28,396.57	(95.23)
SEK	554,000.00	USD	65,887.99	10-Feb-16	Deutsche Bank AG	65,713.26	(94.95)
USD	25,219.89	PLN	100,000.00	15-Jan-16	HSBC London	25,219.89	(94.84)
JPY	8,733,020.00	AUD	100,000.00	12-Jan-16	HSBC London	72,596.72	(94.43)
EUR	7,622.96	USD	8,379.44	22-Jan-16	Deutsche Bank AG	8,280.82	(93.99)
USD	79,772.65	JPY	9,600,000.00	4-Feb-16	Deutsche Bank AG	79,772.65	(93.04)
CLP	39,000,000.00	USD	54,925.86	1-Feb-16	HSBC London	55,029.00	(91.86)
INR	18,640,000.00	USD	280,511.66	29-Jan-16	Deutsche Bank AG	281,762.24	(91.50)
CLP	29,000,000.00	USD	40,865.33	1-Feb-16	HSBC London	40,919.00	(91.33)
CLP	34,000,000.00	USD	47,894.54	1-Feb-16	HSBC London	47,974.00	(90.54)
GBP	73,711.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,643.67	(89.90)
USD	2,501,017.70	EUR	2,300,000.00	10-Feb-16	Deutsche Bank AG	2,501,017.70	(89.61)
TRY	665,000.00	USD	226,439.87	22-Jan-16	Deutsche Bank AG	227,829.67	(89.16)
CLP	21,000,000.00	USD	29,615.09	1-Feb-16	HSBC London	29,631.00	(89.09)
USD	30,194.76	BRL	120,000.00	5-Jan-16	HSBC London	30,194.76	(88.94)
SEK	914,854.60	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,516.39	(88.45)
CLP	33,000,000.00	USD	46,485.88	1-Feb-16	HSBC London	46,563.00	(87.88)
CLP	33,000,000.00	USD	46,485.88	1-Feb-16	HSBC London	46,563.00	(87.88)
SEK	914,862.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,517.37	(87.48)
HUF	20,000,000.00	USD	68,808.87	22-Jan-16	Deutsche Bank AG	68,752.00	(87.47)
USD	108,177.62	BRL	429,000.00	5-Jan-16	HSBC London	108,177.62	(86.24)
SEK	914,878.30	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,519.20	(85.63)
CLP	100,000,000.00	USD	140,685.36	1-Feb-16	HSBC London	141,100.00	(85.36)
TRY	100,000.00	USD	33,801.88	25-Feb-16	Deutsche Bank AG	34,260.10	(85.18)
CLP	34,000,000.00	USD	47,889.15	1-Feb-16	HSBC London	47,974.00	(85.15)
SEK	554,000.00	USD	65,878.09	10-Feb-16	Deutsche Bank AG	65,713.26	(85.05)
TRY	100,000.00	USD	33,800.75	25-Feb-16	Deutsche Bank AG	34,260.10	(84.05)
KRW	300,000,000.00	USD	255,188.84	21-Jan-16	Deutsche Bank AG	255,852.00	(83.84)
SEK	914,895.40	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,521.23	(83.61)
CLP	21,000,000.00	USD	29,609.24	1-Feb-16	HSBC London	29,631.00	(83.24)
USD	124,836.70	BRL	495,000.00	5-Jan-16	HSBC London	124,836.70	(83.12)
TRY	200,000.00	USD	67,516.41	25-Feb-16	Deutsche Bank AG	68,520.20	(83.01)
CLP	33,000,000.00	USD	46,480.64	1-Feb-16	HSBC London	46,563.00	(82.64)
HUF	5,600,000.00	USD	19,323.68	22-Jan-16	Deutsche Bank AG	19,250.56	(81.69)
USD	26,633.40	CLP	19,000,000.00	1-Feb-16	HSBC London	26,633.40	(80.89)
SEK	914,925.20	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,524.77	(80.07)
AUD	100,000.00	JPY	8,753,840.00	12-Jan-16	HSBC London	72,755.00	(78.75)
CAD	100,000.00	USD	72,074.15	8-Feb-16	Deutsche Bank AG	71,989.10	(78.35)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
USD	245,342.53	JPY	29,500,000.00	4-Feb-16	Deutsche Bank AG	245,342.53	(78.23)
CLP	38,000,000.00	USD	53,506.21	1-Feb-16	HSBC London	53,618.00	(78.21)
HUF	5,600,000.00	USD	19,318.35	22-Jan-16	Deutsche Bank AG	19,250.56	(76.36)
HUF	5,600,000.00	USD	19,318.35	22-Jan-16	Deutsche Bank AG	19,250.56	(76.36)
EUR	435,563.31	USD	473,577.97	29-Jan-16	Deutsche Bank AG	473,152.42	(76.22)
TRY	200,000.00	USD	67,509.07	25-Feb-16	Deutsche Bank AG	68,520.20	(75.67)
SEK	914,968.90	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,529.95	(74.89)
PLN	429,223.00	EUR	100,000.00	26-Jan-16	HSBC London	108,693.00	(74.11)
SEK	914,976.20	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,530.82	(74.02)
AUD	85,000.00	USD	61,790.14	9-Feb-16	Royal Bank Of Scotland	61,841.75	(73.93)
SEK	500,000.00	USD	59,453.29	10-Feb-16	Deutsche Bank AG	59,308.00	(73.29)
SEK	500,000.00	USD	59,453.29	10-Feb-16	Deutsche Bank AG	59,308.00	(73.29)
SEK	914,983.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,531.71	(73.13)
USD	47,731.22	CLP	34,000,000.00	1-Feb-16	HSBC London	47,731.22	(73.04)
CAD	100,000.00	USD	72,067.66	8-Feb-16	Deutsche Bank AG	71,989.10	(71.86)
CAD	100,000.00	USD	72,067.66	8-Feb-16	Deutsche Bank AG	71,989.10	(71.86)
AUD	200,000.00	JPY	17,457,820.00	12-Feb-16	HSBC London	145,510.00	(69.22)
SEK	915,016.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,535.63	(69.21)
USD	59,993.45	BRL	238,000.00	5-Jan-16	HSBC London	59,993.45	(69.05)
AUD	100,000.00	USD	72,675.80	9-Feb-16	Royal Bank Of Scotland	72,755.00	(68.50)
CLP	29,000,000.00	USD	40,842.31	1-Feb-16	HSBC London	40,919.00	(68.31)
USD	36,488.05	CLP	26,000,000.00	1-Feb-16	HSBC London	36,488.05	(68.19)
CLP	2,000,000.00	USD	2,879.54	1-Feb-16	HSBC London	2,822.00	(67.54)
SEK	915,031.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,537.40	(67.44)
SEK	1,830,635.20	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,142.62	(67.04)
SEK	915,042.20	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,538.65	(66.19)
SEK	915,042.20	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,538.65	(66.19)
SEK	500,000.00	USD	59,444.43	10-Feb-16	Deutsche Bank AG	59,308.00	(64.43)
SEK	500,000.00	USD	59,444.43	10-Feb-16	Deutsche Bank AG	59,308.00	(64.43)
USD	46,334.52	CLP	33,000,000.00	1-Feb-16	HSBC London	46,334.52	(63.71)
CHF	12,259.19	USD	12,325.93	29-Jan-16	Deutsche Bank AG	12,246.94	(63.01)
USD	5,047.22	PHP	240,000.00	19-Jan-16	Deutsche Bank AG	5,047.22	(62.03)
MXN	2,500,000.00	USD	144,696.83	11-Jan-16	Royal Bank Of Scotland	144,750.00	(61.83)
USD	215,456.34	BRL	854,000.00	5-Jan-16	HSBC London	215,456.34	(61.76)
SEK	915,081.30	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,543.28	(61.55)
SEK	915,081.30	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,543.28	(61.55)
SEK	1,500,000.00	USD	178,200.64	10-Feb-16	Deutsche Bank AG	177,924.00	(60.64)
NZD	100,000.00	USD	68,357.10	4-Feb-16	Royal Bank Of Scotland	68,460.00	(60.60)
SEK	500,000.00	USD	59,439.69	10-Feb-16	Deutsche Bank AG	59,308.00	(59.69)
SEK	500,000.00	USD	59,439.69	10-Feb-16	Deutsche Bank AG	59,308.00	(59.69)
PLN	429,282.00	EUR	100,000.00	26-Jan-16	HSBC London	108,707.94	(59.18)
TRY	128,000.00	USD	43,627.43	22-Jan-16	Deutsche Bank AG	43,852.93	(59.17)
EUR	226,000.00	HUF	71,517,880.80	25-Jan-16	Deutsche Bank AG	245,503.80	(59.05)
JPY	8,717,700.00	AUD	100,000.00	12-Feb-16	HSBC London	72,469.37	(58.76)
USD	70,242.48	CLP	50,000,000.00	1-Feb-16	HSBC London	70,242.48	(57.72)
EUR	3,359.15	USD	3,709.27	29-Jan-16	Deutsche Bank AG	3,649.04	(57.53)
TRY	339,000.00	USD	114,355.03	25-Feb-16	Deutsche Bank AG	116,141.74	(55.42)
GBP	73,736.10	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,679.64	(53.97)
USD	128,485.16	ILS	500,000.00	20-Jan-16	HSBC London	128,485.16	(52.82)
AUD	100,000.00	JPY	8,750,720.00	12-Jan-16	HSBC London	72,755.00	(52.81)
USD	80,371.44	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	80,371.44	(52.55)
AUD	300,000.00	JPY	26,180,550.00	12-Feb-16	HSBC London	218,265.00	(52.45)
USD	128,485.56	ILS	500,000.00	20-Jan-16	HSBC London	128,485.56	(52.43)
PLN	429,309.20	EUR	100,000.00	26-Jan-16	HSBC London	108,714.83	(52.31)
PLN	429,310.50	EUR	100,000.00	26-Jan-16	HSBC London	108,715.16	(51.97)
RON	452,124.40	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	108,623.79	(51.89)
EUR	200,000.00	GBP	147,580.20	10-Feb-16	Royal Bank Of Scotland	217,260.00	(51.13)
TRY	100,000.00	USD	33,767.38	25-Feb-16	Deutsche Bank AG	34,260.10	(50.68)
HUF	60,000,000.00	USD	206,214.48	22-Jan-16	Deutsche Bank AG	206,256.00	(50.28)
HUF	9,174,094.90	EUR	29,000.00	2-Mar-16	Deutsche Bank AG	31,536.87	(49.87)
HUF	9,174,321.10	EUR	29,000.00	2-Mar-16	Deutsche Bank AG	31,537.65	(49.10)
USD	143,942.68	CAD	200,000.00	8-Feb-16	Deutsche Bank AG	143,942.68	(48.92)
INR	24,850,000.00	USD	373,892.24	29-Jan-16	Deutsche Bank AG	375,632.60	(48.84)
USD	47,755.36	CLP	34,000,000.00	1-Feb-16	HSBC London	47,755.36	(48.81)
INR	128,100,000.00	USD	1,927,185.20	29-Jan-16	Deutsche Bank AG	1,936,359.60	(48.80)
HUF	9,491,352.00	EUR	30,000.00	2-Mar-16	Deutsche Bank AG	32,627.47	(48.48)
USD	151,423.38	CNH	1,000,000.00	29-Jan-16	HSBC London	151,423.38	(47.86)
HUF	9,174,909.80	EUR	29,000.00	2-Mar-16	Deutsche Bank AG	31,539.67	(47.08)
NZD	106,272.20	AUD	100,000.00	10-Feb-16	HSBC London	72,753.95	(47.07)
AUD	100,000.00	JPY	8,730,330.00	12-Feb-16	HSBC London	72,755.00	(46.41)
USD	143,945.47	CAD	200,000.00	8-Feb-16	Deutsche Bank AG	143,945.47	(46.12)
USD	39,322.42	CLP	28,000,000.00	1-Feb-16	HSBC London	39,322.42	(45.74)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	(loss) (in USD)
GBP	73,741.80	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,688.04	(45.58)
SEK	915,217.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,559.47	(45.35)
AUD	100,000.00	JPY	8,730,190.00	12-Feb-16	HSBC London	72,755.00	(45.25)
SEK	915,221.60	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,559.93	(44.91)
AUD	200,000.00	JPY	17,494,120.00	12-Jan-16	HSBC London	145,510.00	(44.77)
GBP	147,515.18	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	217,422.62	(44.66)
USD	42,137.08	CLP	30,000,000.00	1-Feb-16	HSBC London	42,137.08	(43.07)
TRY	94,000.00	USD	31,736.75	25-Feb-16	Deutsche Bank AG	32,204.49	(43.05)
CLP	16,000,000.00	USD	22,538.61	1-Feb-16	HSBC London	22,576.00	(42.61)
CLP	17,000,000.00	USD	23,944.57	1-Feb-16	HSBC London	23,987.00	(42.57)
USD	42,137.91	CLP	30,000,000.00	1-Feb-16	HSBC London	42,137.91	(42.24)
TRY	32,000.00	USD	10,831.39	25-Feb-16	Deutsche Bank AG	10,963.23	(42.05)
AUD	200,000.00	JPY	17,454,480.00	12-Feb-16	HSBC London	145,510.00	(41.46)
TWD	2,500,000.00	USD	75,843.76	21-Jan-16	Deutsche Bank AG	76,110.00	(41.26)
AUD	149,697.70	EUR	100,000.00	8-Feb-16	HSBC London	108,912.56	(40.99)
USD	115,834.59	MYR	500,000.00	7-Jan-16	Deutsche Bank AG	115,834.59	(40.61)
USD	42,139.57	CLP	30,000,000.00	1-Feb-16	HSBC London	42,139.57	(40.57)
USD	6,205.17	BRL	25,000.00	2-Feb-16	HSBC London	6,205.17	(40.45)
SEK	1,000,000.00	USD	118,800.43	10-Feb-16	Deutsche Bank AG	118,616.00	(40.43)
CLP	16,000,000.00	USD	22,536.07	1-Feb-16	HSBC London	22,576.00	(40.07)
USD	128,498.37	ILS	500,000.00	20-Jan-16	HSBC London	128,498.37	(39.62)
USD	70,262.22	CLP	50,000,000.00	1-Feb-16	HSBC London	70,262.22	(37.91)
AUD	200,000.00	JPY	17,454,024.00	12-Feb-16	HSBC London	145,510.00	(37.67)
GBP	73,747.80	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,696.88	(36.74)
USD	103,688.04	AUD	142,723.88	22-Jan-16	Royal Bank Of Scotland	103,688.04	(36.44)
RON	452,190.60	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	108,639.70	(36.00)
RON	452,190.60	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	108,639.70	(36.00)
INR	5,000,000.00	USD	75,500.19	8-Jan-16	Deutsche Bank AG	75,580.00	(35.19)
SEK	915,317.60	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,571.31	(33.51)
USD	170,513.62	JPY	20,500,000.00	4-Feb-16	Deutsche Bank AG	170,513.62	(33.03)
USD	128,504.97	ILS	500,000.00	20-Jan-16	HSBC London	128,504.97	(33.02)
SEK	500,000.00	USD	59,412.64	10-Feb-16	Deutsche Bank AG	59,308.00	(32.64)
NZD	106,293.50	AUD	100,000.00	10-Feb-16	HSBC London	72,768.53	(32.50)
CZK	2,000,000.00	USD	80,597.78	10-Mar-16	Royal Bank Of Scotland	80,402.00	(31.78)
CZK	2,000,000.00	USD	80,597.10	10-Mar-16	Royal Bank Of Scotland	80,402.00	(31.10)
MYR	22,000.00	USD	5,128.62	7-Jan-16	Deutsche Bank AG	5,124.02	(30.12)
EUR	29,705.50	USD	32,322.44	29-Jan-16	Deutsche Bank AG	32,269.08	(29.53)
TRY	128,000.00	USD	43,597.75	22-Jan-16	Deutsche Bank AG	43,852.93	(29.49)
INR	12,070,000.00	USD	181,607.54	29-Jan-16	Deutsche Bank AG	182,450.12	(26.46)
INR	4,150,000.00	USD	62,457.67	29-Jan-16	Deutsche Bank AG	62,731.40	(25.07)
TRY	221,000.00	USD	75,248.21	22-Jan-16	Deutsche Bank AG	75,714.82	(24.89)
TRY	527,000.00	USD	177,710.81	25-Feb-16	Deutsche Bank AG	180,550.73	(23.80)
EUR	3,734.40	USD	4,083.39	29-Jan-16	Deutsche Bank AG	4,056.68	(23.72)
CHF	4,988.00	USD	5,013.20	29-Jan-16	Deutsche Bank AG	4,983.02	(23.68)
CLP	1,000,000.00	USD	1,429.31	1-Feb-16	HSBC London	1,411.00	(23.31)
SEK	915,407.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,581.98	(22.86)
SEK	915,414.40	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,582.79	(22.03)
SEK	915,414.40	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,582.79	(22.03)
GBP	73,758.00	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,711.92	(21.73)
TRY	128,000.00	USD	43,589.80	22-Jan-16	Deutsche Bank AG	43,852.93	(21.54)
JPY	8,741,804.00	AUD	100,000.00	12-Jan-16	HSBC London	72,669.74	(21.35)
HUF	1,600,000.00	USD	5,518.90	22-Jan-16	Deutsche Bank AG	5,500.16	(21.19)
KRW	300,000,000.00	USD	255,126.06	21-Jan-16	Deutsche Bank AG	255,852.00	(21.06)
EUR	200,000.00	USD	217,508.40	10-Feb-16	Deutsche Bank AG	217,260.00	(20.80)
TRY	128,000.00	USD	43,588.77	22-Jan-16	Deutsche Bank AG	43,852.93	(20.51)
INR	4,140,000.00	USD	62,302.48	29-Jan-16	Deutsche Bank AG	62,580.24	(20.32)
NZD	106,311.60	AUD	100,000.00	10-Feb-16	HSBC London	72,780.92	(20.12)
USD	25,216.86	BRL	100,000.00	5-Jan-16	HSBC London	25,216.86	(19.47)
CZK	2,000,000.00	USD	80,584.07	10-Mar-16	Royal Bank Of Scotland	80,402.00	(18.07)
USD	108,245.86	BRL	429,000.00	5-Jan-16	HSBC London	108,245.86	(17.90)
GBP	73,760.60	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,715.75	(17.89)
AUD	100,000.00	JPY	8,726,825.00	12-Feb-16	HSBC London	72,755.00	(17.27)
USD	25,221.31	BRL	100,000.00	5-Jan-16	HSBC London	25,221.31	(15.01)
EUR	100,000.00	NOK	962,872.00	4-Feb-16	Deutsche Bank AG	108,630.00	(14.96)
AUD	100,000.00	JPY	8,726,499.00	12-Feb-16	HSBC London	72,755.00	(14.56)
SEK	1,831,078.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,195.22	(14.43)
SEK	1,831,078.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,195.22	(14.43)
NZD	106,320.00	AUD	100,000.00	10-Feb-16	HSBC London	72,786.67	(14.37)
TRY	221,000.00	USD	75,237.50	22-Jan-16	Deutsche Bank AG	75,714.82	(14.18)
TRY	168,000.00	USD	57,197.16	22-Jan-16	Deutsche Bank AG	57,556.97	(13.82)
TRY	300,000.00	USD	101,163.65	25-Feb-16	Deutsche Bank AG	102,780.30	(13.55)
NZD	212,662.60	AUD	200,000.00	10-Feb-16	HSBC London	145,588.82	(13.27)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
PLN	200,000.00	USD	50,642.23	15-Jan-16	HSBC London	50,646.40	(12.83)
USD	44,029.45	HKD	341,251.71	22-Jan-16	Royal Bank Of Scotland	44,029.45	(11.81)
PLN	100,000.00	USD	25,326.37	15-Jan-16	HSBC London	25,323.20	(11.67)
RON	452,293.00	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	108,664.30	(11.41)
JPY	8,743,041.00	AUD	100,000.00	12-Jan-16	HSBC London	72,680.03	(11.05)
USD	31,839.30	CAD	44,241.15	22-Jan-16	Deutsche Bank AG	31,839.30	(11.05)
INR	4,140,000.00	USD	62,293.11	29-Jan-16	Deutsche Bank AG	62,580.24	(10.95)
GBP	73,765.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,723.27	(10.39)
CLP	3,000,000.00	USD	4,228.34	1-Feb-16	HSBC London	4,233.00	(10.34)
TRY	222,000.00	USD	75,573.16	22-Jan-16	Deutsche Bank AG	76,057.42	(9.47)
SEK	500,000.00	USD	59,388.62	10-Feb-16	Deutsche Bank AG	59,308.00	(8.62)
AUD	200,000.00	JPY	17,450,520.00	12-Feb-16	HSBC London	145,510.00	(8.54)
CHF	9,451.00	USD	9,461.99	29-Jan-16	Deutsche Bank AG	9,441.56	(8.12)
USD	111,913.54	HKD	867,213.99	22-Jan-16	Royal Bank Of Scotland	111,913.54	(7.36)
CLP	2,000,000.00	USD	2,818.89	1-Feb-16	HSBC London	2,822.00	(6.89)
KRW	100,000,000.00	USD	85,041.72	21-Jan-16	Deutsche Bank AG	85,284.00	(6.72)
KRW	100,000,000.00	USD	85,041.72	21-Jan-16	Deutsche Bank AG	85,284.00	(6.72)
USD	56,913.05	EUR	52,358.73	29-Jan-16	Deutsche Bank AG	56,913.05	(6.22)
CLP	20,000,000.00	USD	28,126.15	1-Feb-16	HSBC London	28,220.00	(6.15)
CLP	10,000,000.00	USD	14,066.08	1-Feb-16	HSBC London	14,110.00	(6.08)
SEK	500,000.00	USD	59,386.08	10-Feb-16	Deutsche Bank AG	59,308.00	(6.08)
SEK	500,000.00	USD	59,386.08	10-Feb-16	Deutsche Bank AG	59,308.00	(6.08)
NZD	106,332.20	AUD	100,000.00	10-Feb-16	HSBC London	72,795.02	(6.02)
CHF	519.00	USD	524.77	29-Jan-16	Deutsche Bank AG	518.48	(5.61)
AUD	100,000.00	JPY	8,725,340.00	12-Feb-16	HSBC London	72,755.00	(4.93)
TRY	222,000.00	USD	75,568.27	22-Jan-16	Deutsche Bank AG	76,057.42	(4.58)
USD	50,468.08	BRL	200,000.00	5-Jan-16	HSBC London	50,468.08	(4.53)
CLP	20,000,000.00	USD	28,124.45	1-Feb-16	HSBC London	28,220.00	(4.45)
AUD	100,000.00	JPY	8,725,280.00	12-Feb-16	HSBC London	72,755.00	(4.43)
AUD	100,000.00	JPY	8,725,275.00	12-Feb-16	HSBC London	72,755.00	(4.39)
EUR	100,000.00	GBP	73,775.30	10-Feb-16	Royal Bank Of Scotland	108,630.00	(3.76)
SEK	1,000,000.00	USD	118,763.28	10-Feb-16	Deutsche Bank AG	118,616.00	(3.28)
CLP	1,000,000.00	USD	1,408.66	1-Feb-16	HSBC London	1,411.00	(2.66)
PLN	300,000.00	USD	75,946.36	15-Jan-16	HSBC London	75,969.60	(2.26)
PLN	300,000.00	USD	75,946.36	15-Jan-16	HSBC London	75,969.60	(2.26)
USD	25,234.04	BRL	100,000.00	5-Jan-16	HSBC London	25,234.04	(2.26)
PLN	100,000.00	USD	25,316.90	15-Jan-16	HSBC London	25,323.20	(2.20)
CHF	360.00	USD	362.27	29-Jan-16	Deutsche Bank AG	359.64	(2.16)
CLP	51,000,000.00	USD	71,707.77	1-Feb-16	HSBC London	71,961.00	(1.77)
NZD	106,339.32	AUD	100,000.00	10-Feb-16	HSBC London	72,799.90	(1.15)
CLP	10,000,000.00	USD	14,061.10	1-Feb-16	HSBC London	14,110.00	(1.10)
INR	5,000,000.00	USD	75,466.00	8-Jan-16	Deutsche Bank AG	75,580.00	(1.00)
USD	3,195.19	EUR	2,939.50	29-Jan-16	Deutsche Bank AG	3,195.19	(0.35)
SEK	1,831,197.40	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,209.31	(0.34)
CLP	10,000,000.00	USD	14,060.15	1-Feb-16	HSBC London	14,110.00	(0.15)
Unrealised loss on forward foreign exchange contracts							(12,555,734.82)

Man AHL Diversity Alternative

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	45.30	EUR	41.59	29-Jan-16	Deutsche Bank AG	45.30	0.09
EUR	11.69	USD	12.39	29-Jan-16	Deutsche Bank AG	12.70	0.32
USD	203.01	MXN	3,499.98	22-Jan-16	Royal Bank Of Scotland	203.01	0.69
EUR	3,000.00	HUF	948,920.40	25-Jan-16	Deutsche Bank AG	3,258.90	0.70
USD	25,237.22	BRL	100,000.00	5-Jan-16	HSBC London	25,237.22	0.92
JPY	8,744,510.00	AUD	100,000.00	12-Jan-16	HSBC London	72,692.24	1.16
USD	310.42	NZD	452.01	22-Jan-16	Royal Bank Of Scotland	310.42	1.45
TRY	63,000.00	USD	21,441.81	22-Jan-16	Deutsche Bank AG	21,583.86	1.94
JPY	200,000.00	USD	1,663.22	9-Mar-16	Deutsche Bank AG	1,662.58	2.10
CLP	2,000,000.00	USD	2,809.53	1-Feb-16	HSBC London	2,822.00	2.47
TRY	32,000.00	USD	10,889.57	22-Jan-16	Deutsche Bank AG	10,963.23	2.49
TRY	33,000.00	USD	11,229.42	22-Jan-16	Deutsche Bank AG	11,305.83	3.02
CLP	2,000,000.00	USD	2,808.67	1-Feb-16	HSBC London	2,822.00	3.33
CLP	2,000,000.00	USD	2,808.67	1-Feb-16	HSBC London	2,822.00	3.33
TRY	62,000.00	USD	21,100.03	22-Jan-16	Deutsche Bank AG	21,241.26	3.34
CLP	2,000,000.00	USD	2,808.63	1-Feb-16	HSBC London	2,822.00	3.37
TRY	62,000.00	USD	21,099.26	22-Jan-16	Deutsche Bank AG	21,241.26	4.11
CLP	2,000,000.00	USD	2,807.88	1-Feb-16	HSBC London	2,822.00	4.12
EUR	40,000.00	HUF	12,653,736.00	25-Jan-16	Deutsche Bank AG	43,452.00	4.31
TRY	33,000.00	USD	11,227.97	22-Jan-16	Deutsche Bank AG	11,305.83	4.47

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
CLP	2,000,000.00	USD	2,807.48	1-Feb-16	HSBC London	2,822.00	4.52
USD	49,449.74	EUR	45,491.65	22-Jan-16	Deutsche Bank AG	49,449.74	4.54
CLP	2,000,000.00	USD	2,807.45	1-Feb-16	HSBC London	2,822.00	4.55
INR	310,000.00	USD	4,673.60	8-Jan-16	Deutsche Bank AG	4,685.96	5.23
USD	14,894.85	BRL	59,000.00	5-Jan-16	HSBC London	14,894.85	5.44
AUD	100,000.00	JPY	8,743,710.00	12-Jan-16	HSBC London	72,755.00	5.46
EUR	33,839.79	USD	36,775.22	22-Jan-16	Deutsche Bank AG	36,760.16	5.48
CLP	2,000,000.00	USD	2,806.50	1-Feb-16	HSBC London	2,822.00	5.50
INR	1,140,000.00	USD	17,200.41	8-Jan-16	Deutsche Bank AG	17,232.24	5.61
INR	230,000.00	USD	3,465.55	8-Jan-16	Deutsche Bank AG	3,476.68	5.84
NZD	100,000.00	USD	68,290.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	5.90
MXN	500,000.00	USD	28,920.95	11-Jan-16	Royal Bank Of Scotland	28,950.00	6.05
INR	230,000.00	USD	3,465.16	8-Jan-16	Deutsche Bank AG	3,476.68	6.23
INR	1,140,000.00	USD	17,199.76	8-Jan-16	Deutsche Bank AG	17,232.24	6.26
INR	350,000.00	USD	5,275.65	8-Jan-16	Deutsche Bank AG	5,290.60	6.90
USD	723.19	GBP	485.85	22-Jan-16	Royal Bank Of Scotland	723.19	7.05
CLP	2,000,000.00	USD	2,804.73	1-Feb-16	HSBC London	2,822.00	7.27
USD	15,653.80	BRL	62,000.00	5-Jan-16	HSBC London	15,653.80	7.30
PLN	100,000.00	USD	25,307.29	15-Jan-16	HSBC London	25,323.20	7.41
INR	440,000.00	USD	6,633.50	8-Jan-16	Deutsche Bank AG	6,651.04	7.42
INR	1,000,000.00	USD	15,085.23	8-Jan-16	Deutsche Bank AG	15,116.00	7.77
CLP	2,000,000.00	USD	2,804.14	1-Feb-16	HSBC London	2,822.00	7.86
INR	360,000.00	USD	5,425.61	8-Jan-16	Deutsche Bank AG	5,441.76	7.87
USD	5,387.47	TRY	15,804.49	22-Jan-16	Deutsche Bank AG	5,387.47	8.04
TRY	33,000.00	USD	11,224.30	22-Jan-16	Deutsche Bank AG	11,305.83	8.14
INR	240,000.00	USD	3,614.05	8-Jan-16	Deutsche Bank AG	3,627.84	8.27
INR	210,000.00	USD	3,161.22	8-Jan-16	Deutsche Bank AG	3,174.36	8.31
INR	1,000,000.00	USD	15,084.66	8-Jan-16	Deutsche Bank AG	15,116.00	8.34
JPY	10,000,000.00	USD	83,257.85	9-Mar-16	Deutsche Bank AG	83,129.00	8.35
USD	32,058.56	BRL	127,000.00	5-Jan-16	HSBC London	32,058.56	8.47
INR	200,000.00	USD	3,010.12	8-Jan-16	Deutsche Bank AG	3,023.20	8.48
INR	240,000.00	USD	3,613.78	8-Jan-16	Deutsche Bank AG	3,627.84	8.54
MXN	41,000.00	USD	2,363.34	11-Jan-16	Royal Bank Of Scotland	2,373.90	8.67
TRY	33,000.00	USD	11,223.73	22-Jan-16	Deutsche Bank AG	11,305.83	8.71
USD	15,403.03	BRL	61,000.00	5-Jan-16	HSBC London	15,403.03	8.90
INR	200,000.00	USD	3,009.67	8-Jan-16	Deutsche Bank AG	3,023.20	8.93
INR	1,150,000.00	USD	17,348.02	8-Jan-16	Deutsche Bank AG	17,383.40	8.93
TRY	34,000.00	USD	11,563.65	22-Jan-16	Deutsche Bank AG	11,648.43	9.17
USD	25,245.51	BRL	100,000.00	5-Jan-16	HSBC London	25,245.51	9.23
INR	270,000.00	USD	4,065.53	8-Jan-16	Deutsche Bank AG	4,081.32	9.58
CLP	2,000,000.00	USD	2,802.29	1-Feb-16	HSBC London	2,822.00	9.71
INR	360,000.00	USD	5,423.73	8-Jan-16	Deutsche Bank AG	5,441.76	9.75
INR	270,000.00	USD	4,065.04	8-Jan-16	Deutsche Bank AG	4,081.32	10.07
INR	260,000.00	USD	3,914.04	8-Jan-16	Deutsche Bank AG	3,930.16	10.14
INR	400,000.00	USD	6,027.05	8-Jan-16	Deutsche Bank AG	6,046.40	10.15
INR	270,000.00	USD	4,064.89	8-Jan-16	Deutsche Bank AG	4,081.32	10.22
INR	260,000.00	USD	3,913.89	8-Jan-16	Deutsche Bank AG	3,930.16	10.29
TRY	33,000.00	USD	11,222.13	22-Jan-16	Deutsche Bank AG	11,305.83	10.31
INR	270,000.00	USD	4,064.73	8-Jan-16	Deutsche Bank AG	4,081.32	10.38
INR	270,000.00	USD	4,064.58	8-Jan-16	Deutsche Bank AG	4,081.32	10.53
INR	280,000.00	USD	4,215.44	8-Jan-16	Deutsche Bank AG	4,232.48	10.60
CLP	4,000,000.00	USD	5,613.39	1-Feb-16	HSBC London	5,644.00	10.61
INR	270,000.00	USD	4,064.43	8-Jan-16	Deutsche Bank AG	4,081.32	10.68
INR	280,000.00	USD	4,215.28	8-Jan-16	Deutsche Bank AG	4,232.48	10.76
CLP	2,000,000.00	USD	2,801.19	1-Feb-16	HSBC London	2,822.00	10.81
INR	400,000.00	USD	6,026.37	8-Jan-16	Deutsche Bank AG	6,046.40	10.83
CLP	16,000,000.00	USD	22,485.08	1-Feb-16	HSBC London	22,576.00	10.92
INR	290,000.00	USD	4,365.83	8-Jan-16	Deutsche Bank AG	4,383.64	11.14
PLN	100,000.00	USD	25,303.14	15-Jan-16	HSBC London	25,323.20	11.56
USD	28,938.71	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	28,938.71	11.72
TRY	34,000.00	USD	11,561.07	22-Jan-16	Deutsche Bank AG	11,648.43	11.75
CLP	6,000,000.00	USD	8,424.24	1-Feb-16	HSBC London	8,466.00	11.76
INR	280,000.00	USD	4,214.17	8-Jan-16	Deutsche Bank AG	4,232.48	11.87
USD	55,784.41	BRL	221,000.00	5-Jan-16	HSBC London	55,784.41	12.21
INR	280,000.00	USD	4,213.54	8-Jan-16	Deutsche Bank AG	4,232.48	12.50
USD	32,315.07	BRL	128,000.00	5-Jan-16	HSBC London	32,315.07	12.63
INR	300,000.00	USD	4,515.18	8-Jan-16	Deutsche Bank AG	4,534.80	12.72
INR	660,000.00	USD	9,948.37	8-Jan-16	Deutsche Bank AG	9,976.56	13.01
INR	500,000.00	USD	7,508.75	29-Jan-16	Deutsche Bank AG	7,558.00	13.25
INR	380,000.00	USD	5,721.86	8-Jan-16	Deutsche Bank AG	5,744.08	13.48
INR	400,000.00	USD	6,023.42	8-Jan-16	Deutsche Bank AG	6,046.40	13.78
INR	570,000.00	USD	8,589.19	8-Jan-16	Deutsche Bank AG	8,616.12	13.82

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
INR	3,620,000.00	USD	54,445.10	29-Jan-16	Deutsche Bank AG	54,719.92	14.18
INR	400,000.00	USD	6,022.96	8-Jan-16	Deutsche Bank AG	6,046.40	14.24
INR	660,000.00	USD	9,946.95	8-Jan-16	Deutsche Bank AG	9,976.56	14.43
AUD	100,000.00	USD	72,592.60	9-Feb-16	Royal Bank Of Scotland	72,755.00	14.70
INR	390,000.00	USD	5,871.50	8-Jan-16	Deutsche Bank AG	5,895.24	14.77
INR	380,000.00	USD	5,720.52	8-Jan-16	Deutsche Bank AG	5,744.08	14.82
USD	272.14	ZAR	4,000.00	19-Jan-16	Deutsche Bank AG	272.14	14.95
KRW	100,000,000.00	USD	85,020.03	21-Jan-16	Deutsche Bank AG	85,284.00	14.97
KRW	100,000,000.00	USD	85,020.03	21-Jan-16	Deutsche Bank AG	85,284.00	14.97
INR	390,000.00	USD	5,871.28	8-Jan-16	Deutsche Bank AG	5,895.24	14.99
INR	380,000.00	USD	5,720.31	8-Jan-16	Deutsche Bank AG	5,744.08	15.03
INR	570,000.00	USD	8,587.89	8-Jan-16	Deutsche Bank AG	8,616.12	15.12
INR	400,000.00	USD	6,022.06	8-Jan-16	Deutsche Bank AG	6,046.40	15.14
INR	390,000.00	USD	5,871.06	8-Jan-16	Deutsche Bank AG	5,895.24	15.21
CLP	4,000,000.00	USD	5,608.67	1-Feb-16	HSBC London	5,644.00	15.33
INR	700,000.00	USD	10,515.41	29-Jan-16	Deutsche Bank AG	10,581.20	15.39
TRY	100,000.00	USD	34,022.20	22-Jan-16	Deutsche Bank AG	34,260.10	15.50
CLP	18,000,000.00	USD	25,292.16	1-Feb-16	HSBC London	25,398.00	15.84
INR	570,000.00	USD	8,586.92	8-Jan-16	Deutsche Bank AG	8,616.12	16.09
INR	570,000.00	USD	8,586.92	8-Jan-16	Deutsche Bank AG	8,616.12	16.09
INR	570,000.00	USD	8,586.60	8-Jan-16	Deutsche Bank AG	8,616.12	16.41
INR	390,000.00	USD	5,869.74	8-Jan-16	Deutsche Bank AG	5,895.24	16.53
INR	570,000.00	USD	8,586.28	8-Jan-16	Deutsche Bank AG	8,616.12	16.73
NZD	106,365.50	AUD	100,000.00	10-Feb-16	HSBC London	72,817.82	16.76
JPY	1,600,000.00	USD	13,305.83	9-Mar-16	Deutsche Bank AG	13,300.64	16.76
AUD	100,000.00	NZD	106,316.00	10-Feb-16	HSBC London	72,755.00	17.12
EUR	57,000.00	HUF	18,028,267.80	25-Jan-16	Deutsche Bank AG	61,919.10	17.52
INR	660,000.00	USD	9,943.50	8-Jan-16	Deutsche Bank AG	9,976.56	17.88
INR	1,000,000.00	USD	15,026.07	29-Jan-16	Deutsche Bank AG	15,116.00	17.93
TRY	100,000.00	USD	33,698.49	25-Feb-16	Deutsche Bank AG	34,260.10	18.21
INR	800,000.00	USD	12,016.88	29-Jan-16	Deutsche Bank AG	12,092.80	18.32
CLP	4,000,000.00	USD	5,605.37	1-Feb-16	HSBC London	5,644.00	18.63
INR	1,140,000.00	USD	17,187.31	8-Jan-16	Deutsche Bank AG	17,232.24	18.71
CLP	4,000,000.00	USD	5,604.89	1-Feb-16	HSBC London	5,644.00	19.11
INR	760,000.00	USD	11,450.96	8-Jan-16	Deutsche Bank AG	11,488.16	19.72
USD	20,713.87	BRL	82,000.00	5-Jan-16	HSBC London	20,713.87	20.14
EUR	1,001.61	USD	1,068.70	29-Jan-16	Deutsche Bank AG	1,088.05	20.15
INR	1,110,000.00	USD	16,732.98	8-Jan-16	Deutsche Bank AG	16,778.76	20.25
INR	580,000.00	USD	8,733.30	8-Jan-16	Deutsche Bank AG	8,767.28	20.64
PLN	100,000.00	USD	25,293.08	15-Jan-16	HSBC London	25,323.20	21.62
JPY	10,000,000.00	USD	83,244.52	9-Mar-16	Deutsche Bank AG	83,129.00	21.68
SEK	85,000.00	USD	10,072.44	10-Feb-16	Deutsche Bank AG	10,082.36	22.16
INR	800,000.00	USD	12,012.73	29-Jan-16	Deutsche Bank AG	12,092.80	22.47
INR	1,150,000.00	USD	17,334.42	8-Jan-16	Deutsche Bank AG	17,383.40	22.53
USD	86,803.56	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	86,803.56	22.58
INR	330,000.00	USD	4,957.75	8-Jan-16	Deutsche Bank AG	4,988.28	22.94
CLP	4,000,000.00	USD	5,600.81	1-Feb-16	HSBC London	5,644.00	23.19
USD	1,789.85	BRL	7,000.00	5-Jan-16	HSBC London	1,789.85	23.35
JPY	500,000.00	USD	4,139.11	9-Mar-16	Deutsche Bank AG	4,156.45	24.20
SEK	77,000.00	USD	9,120.07	10-Feb-16	Deutsche Bank AG	9,133.43	24.45
SEK	86,000.00	USD	10,188.50	10-Feb-16	Deutsche Bank AG	10,200.98	24.86
INR	1,720,000.00	USD	25,934.86	8-Jan-16	Deutsche Bank AG	25,999.52	25.10
USD	69,473.39	THB	2,500,000.00	14-Jan-16	Deutsche Bank AG	69,473.39	25.90
SEK	915,819.00	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,630.79	25.97
SEK	85,000.00	USD	10,068.44	10-Feb-16	Deutsche Bank AG	10,082.36	26.16
PLN	21,580.44	EUR	5,000.00	26-Jan-16	HSBC London	5,464.86	26.46
INR	730,000.00	USD	10,990.67	8-Jan-16	Deutsche Bank AG	11,034.68	27.22
USD	108,771.20	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	108,771.20	27.37
INR	720,000.00	USD	10,839.29	8-Jan-16	Deutsche Bank AG	10,883.52	27.67
INR	720,000.00	USD	10,839.29	8-Jan-16	Deutsche Bank AG	10,883.52	27.67
SEK	500,000.00	USD	59,351.99	10-Feb-16	Deutsche Bank AG	59,308.00	28.01
INR	1,710,000.00	USD	25,780.58	8-Jan-16	Deutsche Bank AG	25,848.36	28.45
JPY	10,000,000.00	USD	83,237.68	9-Mar-16	Deutsche Bank AG	83,129.00	28.52
INR	1,710,000.00	USD	25,780.19	8-Jan-16	Deutsche Bank AG	25,848.36	28.84
AUD	200,000.00	USD	145,185.20	9-Feb-16	Royal Bank Of Scotland	145,510.00	29.40
INR	1,140,000.00	USD	17,176.44	8-Jan-16	Deutsche Bank AG	17,232.24	29.58
USD	68,326.10	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	68,326.10	29.67
USD	6,507.42	SGD	9,196.58	22-Jan-16	Deutsche Bank AG	6,507.42	29.89
INR	1,180,000.00	USD	17,778.06	8-Jan-16	Deutsche Bank AG	17,836.88	31.68
INR	1,710,000.00	USD	25,777.08	8-Jan-16	Deutsche Bank AG	25,848.36	31.95
INR	1,200,000.00	USD	18,020.72	29-Jan-16	Deutsche Bank AG	18,139.20	32.08
INR	730,000.00	USD	10,985.70	8-Jan-16	Deutsche Bank AG	11,034.68	32.19

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	41,924.49	BRL	166,000.00	5-Jan-16	HSBC London	41,924.49	32.28
PLN	100,000.00	USD	25,281.61	15-Jan-16	HSBC London	25,323.20	33.09
PLN	100,000.00	USD	25,281.61	15-Jan-16	HSBC London	25,323.20	33.09
INR	1,250,000.00	USD	18,832.96	8-Jan-16	Deutsche Bank AG	18,895.00	33.29
SEK	129,000.00	USD	15,286.41	10-Feb-16	Deutsche Bank AG	15,301.46	33.63
JPY	20,000,000.00	USD	166,498.50	9-Mar-16	Deutsche Bank AG	166,258.00	33.90
INR	1,320,000.00	USD	19,888.50	8-Jan-16	Deutsche Bank AG	19,953.12	34.26
INR	1,730,000.00	USD	26,076.60	8-Jan-16	Deutsche Bank AG	26,150.68	34.29
JPY	4,138,816.00	USD	34,388.09	22-Jan-16	Deutsche Bank AG	34,405.56	34.86
SEK	915,895.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,639.90	35.09
SEK	113,000.00	USD	13,384.00	10-Feb-16	Deutsche Bank AG	13,403.61	35.88
INR	1,770,000.00	USD	26,678.30	8-Jan-16	Deutsche Bank AG	26,755.32	36.31
INR	1,580,000.00	USD	23,809.88	8-Jan-16	Deutsche Bank AG	23,883.28	37.06
INR	2,040,000.00	USD	30,752.51	8-Jan-16	Deutsche Bank AG	30,836.64	37.21
SEK	129,000.00	USD	15,282.75	10-Feb-16	Deutsche Bank AG	15,301.46	37.29
PLN	100,000.00	USD	25,276.72	15-Jan-16	HSBC London	25,323.20	37.98
INR	1,430,000.00	USD	21,544.91	8-Jan-16	Deutsche Bank AG	21,615.88	38.08
INR	2,100,000.00	USD	31,656.99	8-Jan-16	Deutsche Bank AG	31,743.60	38.31
PLN	200,000.00	USD	50,590.70	15-Jan-16	HSBC London	50,646.40	38.70
NZD	106,398.00	AUD	100,000.00	10-Feb-16	HSBC London	72,840.07	39.00
SEK	129,000.00	USD	15,280.34	10-Feb-16	Deutsche Bank AG	15,301.46	39.70
USD	72,035.52	CAD	100,000.00	8-Feb-16	Deutsche Bank AG	72,035.52	39.72
INR	7,460,000.00	USD	112,552.81	8-Jan-16	Deutsche Bank AG	112,765.36	40.97
JPY	587,985.00	USD	4,848.13	22-Jan-16	Deutsche Bank AG	4,887.86	42.20
INR	1,170,000.00	USD	17,615.71	8-Jan-16	Deutsche Bank AG	17,685.72	43.10
SEK	167,000.00	USD	19,789.13	10-Feb-16	Deutsche Bank AG	19,808.87	43.79
USD	7,114.65	SGD	10,038.57	22-Jan-16	Deutsche Bank AG	7,114.65	44.08
INR	630,000.00	USD	9,464.43	8-Jan-16	Deutsche Bank AG	9,523.08	44.16
AUD	100,000.00	NZD	106,275.60	10-Feb-16	HSBC London	72,755.00	44.77
USD	173,607.11	MXN	3,000,000.00	11-Jan-16	Royal Bank Of Scotland	173,607.11	45.15
INR	630,000.00	USD	9,463.37	8-Jan-16	Deutsche Bank AG	9,523.08	45.22
INR	1,100,000.00	USD	16,556.91	8-Jan-16	Deutsche Bank AG	16,627.60	45.39
INR	2,100,000.00	USD	31,546.22	29-Jan-16	Deutsche Bank AG	31,743.60	46.18
INR	630,000.00	USD	9,462.30	8-Jan-16	Deutsche Bank AG	9,523.08	46.29
INR	630,000.00	USD	9,461.24	8-Jan-16	Deutsche Bank AG	9,523.08	47.35
INR	1,330,000.00	USD	20,026.20	8-Jan-16	Deutsche Bank AG	20,104.28	47.49
INR	1,770,000.00	USD	26,667.07	8-Jan-16	Deutsche Bank AG	26,755.32	47.54
INR	3,260,000.00	USD	49,155.61	8-Jan-16	Deutsche Bank AG	49,278.16	47.57
NZD	100,000.00	USD	68,247.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	48.60
INR	2,740,000.00	USD	41,304.84	8-Jan-16	Deutsche Bank AG	41,417.84	49.98
KRW	22,000,000.00	USD	18,657.51	21-Jan-16	Deutsche Bank AG	18,762.48	50.19
SEK	916,029.90	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,655.80	50.99
INR	1,400,000.00	USD	21,078.62	8-Jan-16	Deutsche Bank AG	21,162.40	51.58
INR	1,370,000.00	USD	20,625.70	8-Jan-16	Deutsche Bank AG	20,708.92	51.71
NZD	106,416.70	AUD	100,000.00	10-Feb-16	HSBC London	72,852.87	51.79
JPY	10,000,000.00	USD	83,214.28	9-Mar-16	Deutsche Bank AG	83,129.00	51.92
AUD	33,000.00	USD	23,908.47	9-Feb-16	Royal Bank Of Scotland	24,009.15	51.94
AUD	33,000.00	USD	23,908.47	9-Feb-16	Royal Bank Of Scotland	24,009.15	51.94
INR	2,040,000.00	USD	30,737.63	8-Jan-16	Deutsche Bank AG	30,836.64	52.09
EUR	100,000.00	HUF	31,622,260.00	25-Jan-16	Deutsche Bank AG	108,630.00	52.32
INR	1,110,000.00	USD	16,700.85	8-Jan-16	Deutsche Bank AG	16,778.76	52.38
INR	1,340,000.00	USD	20,172.22	8-Jan-16	Deutsche Bank AG	20,255.44	52.40
INR	1,100,000.00	USD	16,549.81	8-Jan-16	Deutsche Bank AG	16,627.60	52.49
AUD	33,000.00	USD	23,907.49	9-Feb-16	Royal Bank Of Scotland	24,009.15	52.92
INR	2,000,000.00	USD	30,034.99	29-Jan-16	Deutsche Bank AG	30,232.00	53.01
INR	630,000.00	USD	9,455.20	8-Jan-16	Deutsche Bank AG	9,523.08	53.39
PHP	430,000.00	USD	9,100.53	19-Jan-16	Deutsche Bank AG	9,138.36	53.74
INR	3,000,000.00	USD	45,078.21	29-Jan-16	Deutsche Bank AG	45,348.00	53.79
INR	2,020,000.00	USD	30,433.64	8-Jan-16	Deutsche Bank AG	30,534.32	54.22
INR	3,260,000.00	USD	49,148.94	8-Jan-16	Deutsche Bank AG	49,278.16	54.24
INR	2,500,000.00	USD	37,555.58	29-Jan-16	Deutsche Bank AG	37,790.00	54.42
PLN	200,000.00	USD	50,574.92	15-Jan-16	HSBC London	50,646.40	54.48
EUR	100,000.00	CAD	150,895.40	21-Jan-16	Deutsche Bank AG	108,630.00	54.78
INR	2,400,000.00	USD	36,050.65	29-Jan-16	Deutsche Bank AG	36,278.40	54.95
INR	3,270,000.00	USD	49,298.96	8-Jan-16	Deutsche Bank AG	49,429.32	55.15
INR	1,430,000.00	USD	21,527.72	8-Jan-16	Deutsche Bank AG	21,615.88	55.27
EUR	100,000.00	GBP	73,735.19	10-Feb-16	Royal Bank Of Scotland	108,630.00	55.36
INR	2,050,000.00	USD	30,885.12	8-Jan-16	Deutsche Bank AG	30,987.80	55.53
AUD	34,000.00	USD	24,630.94	9-Feb-16	Royal Bank Of Scotland	24,736.70	55.54
JPY	1,300,000.00	USD	10,769.03	9-Mar-16	Deutsche Bank AG	10,806.77	55.58
INR	630,000.00	USD	9,452.72	8-Jan-16	Deutsche Bank AG	9,523.08	55.87
INR	2,500,000.00	USD	37,553.44	29-Jan-16	Deutsche Bank AG	37,790.00	56.56

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
AUD	67,000.00	USD	48,589.57	9-Feb-16	Royal Bank Of Scotland	48,745.85	57.32
USD	21,230.70	TRY	62,206.50	22-Jan-16	Deutsche Bank AG	21,230.70	57.41
INR	630,000.00	USD	9,450.59	8-Jan-16	Deutsche Bank AG	9,523.08	58.00
NZD	100,000.00	USD	68,237.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	58.60
INR	1,430,000.00	USD	21,523.83	8-Jan-16	Deutsche Bank AG	21,615.88	59.16
JPY	1,400,000.00	USD	11,597.84	9-Mar-16	Deutsche Bank AG	11,638.06	59.43
INR	1,770,000.00	USD	26,655.02	8-Jan-16	Deutsche Bank AG	26,755.32	59.59
INR	470,000.00	USD	7,034.09	8-Jan-16	Deutsche Bank AG	7,104.52	59.62
NZD	100,000.00	USD	68,236.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	60.20
SEK	500,000.00	USD	59,319.76	10-Feb-16	Deutsche Bank AG	59,308.00	60.24
INR	3,270,000.00	USD	49,293.01	8-Jan-16	Deutsche Bank AG	49,429.32	61.10
KRW	100,000,000.00	USD	84,973.80	21-Jan-16	Deutsche Bank AG	85,284.00	61.20
INR	1,110,000.00	USD	16,691.73	8-Jan-16	Deutsche Bank AG	16,778.76	61.50
TRY	100,000.00	USD	33,975.63	22-Jan-16	Deutsche Bank AG	34,260.10	62.07
PHP	520,000.00	USD	11,007.62	19-Jan-16	Deutsche Bank AG	11,051.04	62.66
INR	1,750,000.00	USD	26,349.47	8-Jan-16	Deutsche Bank AG	26,453.00	63.28
NZD	106,434.00	AUD	100,000.00	10-Feb-16	HSBC London	72,864.72	63.62
TRY	100,000.00	USD	33,973.66	22-Jan-16	Deutsche Bank AG	34,260.10	64.04
INR	3,260,000.00	USD	49,138.57	8-Jan-16	Deutsche Bank AG	49,278.16	64.61
JPY	10,000,000.00	USD	83,201.25	9-Mar-16	Deutsche Bank AG	83,129.00	64.95
AUD	100,000.00	USD	72,541.30	9-Feb-16	Royal Bank Of Scotland	72,755.00	66.00
SEK	500,000.00	USD	59,313.63	10-Feb-16	Deutsche Bank AG	59,308.00	66.37
INR	7,110,000.00	USD	107,244.67	8-Jan-16	Deutsche Bank AG	107,474.76	66.56
HUF	10,000,000.00	USD	34,292.94	22-Jan-16	Deutsche Bank AG	34,376.00	67.76
INR	2,860,000.00	USD	43,098.15	8-Jan-16	Deutsche Bank AG	43,231.76	67.83
INR	1,910,000.00	USD	28,759.43	8-Jan-16	Deutsche Bank AG	28,871.56	68.20
INR	3,330,000.00	USD	50,191.37	8-Jan-16	Deutsche Bank AG	50,336.28	68.32
BRL	100,000.00	USD	24,912.18	2-Feb-16	HSBC London	25,276.50	68.42
JPY	10,000,000.00	USD	83,197.38	9-Mar-16	Deutsche Bank AG	83,129.00	68.82
TRY	100,000.00	USD	33,647.78	25-Feb-16	Deutsche Bank AG	34,260.10	68.92
SEK	916,182.26	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,673.87	69.07
INR	1,470,000.00	USD	22,117.34	8-Jan-16	Deutsche Bank AG	22,220.52	69.37
USD	385,683.43	ILS	1,500,000.00	20-Jan-16	HSBC London	385,683.43	69.41
INR	2,990,000.00	USD	45,057.94	8-Jan-16	Deutsche Bank AG	45,196.84	70.13
INR	1,470,000.00	USD	22,116.57	8-Jan-16	Deutsche Bank AG	22,220.52	70.14
INR	1,010,000.00	USD	15,173.71	8-Jan-16	Deutsche Bank AG	15,267.16	70.22
NZD	100,000.00	USD	68,226.10	4-Feb-16	Royal Bank Of Scotland	68,460.00	70.40
SEK	500,000.00	USD	59,308.93	10-Feb-16	Deutsche Bank AG	59,308.00	71.07
EUR	100,000.00	RON	452,044.70	20-Jan-16	Royal Bank Of Scotland	108,630.00	71.07
JPY	8,752,950.00	AUD	100,000.00	12-Jan-16	HSBC London	72,762.40	71.39
GBP	73,821.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,805.80	72.08
EUR	14,000.00	NOK	134,140.61	4-Feb-16	Deutsche Bank AG	15,208.20	72.64
USD	58,010.02	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	58,010.02	72.88
TRY	100,000.00	USD	33,643.42	25-Feb-16	Deutsche Bank AG	34,260.10	73.28
USD	6,382.52	BRL	25,000.00	5-Jan-16	HSBC London	6,382.52	73.56
SEK	1,831,820.80	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,283.26	73.63
INR	2,000,000.00	USD	30,112.32	8-Jan-16	Deutsche Bank AG	30,232.00	73.68
USD	4,111.53	BRL	16,000.00	5-Jan-16	HSBC London	4,111.53	73.84
INR	1,900,000.00	USD	28,602.40	8-Jan-16	Deutsche Bank AG	28,720.40	74.30
INR	1,100,000.00	USD	16,527.97	8-Jan-16	Deutsche Bank AG	16,627.60	74.33
AUD	50,000.00	USD	36,229.31	9-Feb-16	Royal Bank Of Scotland	36,377.50	74.34
AUD	50,000.00	USD	36,229.31	9-Feb-16	Royal Bank Of Scotland	36,377.50	74.34
INR	2,020,000.00	USD	30,413.44	8-Jan-16	Deutsche Bank AG	30,534.32	74.42
USD	6,383.74	BRL	25,000.00	5-Jan-16	HSBC London	6,383.74	74.78
PLN	100,000.00	USD	25,239.74	15-Jan-16	HSBC London	25,323.20	74.96
KRW	100,000,000.00	USD	84,958.73	21-Jan-16	Deutsche Bank AG	85,284.00	76.27
INR	1,980,000.00	USD	29,807.61	8-Jan-16	Deutsche Bank AG	29,929.68	76.53
INR	2,000,000.00	USD	30,109.15	8-Jan-16	Deutsche Bank AG	30,232.00	76.85
INR	1,830,000.00	USD	27,542.82	8-Jan-16	Deutsche Bank AG	27,662.28	77.37
USD	6,948.85	EUR	6,321.92	22-Jan-16	Deutsche Bank AG	6,948.85	77.46
AUD	100,000.00	USD	72,529.30	9-Feb-16	Royal Bank Of Scotland	72,755.00	78.00
AUD	50,000.00	USD	36,223.81	9-Feb-16	Royal Bank Of Scotland	36,377.50	79.84
AUD	50,000.00	USD	36,223.81	9-Feb-16	Royal Bank Of Scotland	36,377.50	79.84
CAD	36,000.00	USD	25,838.61	8-Feb-16	Deutsche Bank AG	25,916.08	79.88
USD	68,376.40	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	68,376.40	80.09
AUD	100,000.00	USD	72,526.60	9-Feb-16	Royal Bank Of Scotland	72,755.00	80.70
INR	3,070,000.00	USD	46,254.44	8-Jan-16	Deutsche Bank AG	46,406.12	81.07
INR	1,120,000.00	USD	16,822.88	8-Jan-16	Deutsche Bank AG	16,929.92	81.28
INR	1,470,000.00	USD	22,105.26	8-Jan-16	Deutsche Bank AG	22,220.52	81.45
INR	1,970,000.00	USD	29,651.71	8-Jan-16	Deutsche Bank AG	29,778.52	81.50
SEK	500,000.00	USD	59,297.94	10-Feb-16	Deutsche Bank AG	59,308.00	82.06
INR	1,300,000.00	USD	19,504.88	19-Jan-16	Deutsche Bank AG	19,650.80	82.22

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	4,624.75	BRL	18,000.00	5-Jan-16	HSBC London	4,624.75	82.35
JPY	10,000,000.00	USD	83,182.84	9-Mar-16	Deutsche Bank AG	83,129.00	83.36
JPY	8,200,000.00	USD	68,194.73	9-Mar-16	Deutsche Bank AG	68,165.78	83.55
INR	1,910,000.00	USD	28,743.42	8-Jan-16	Deutsche Bank AG	28,871.56	84.21
USD	4,287.78	GBP	2,851.42	29-Jan-16	Deutsche Bank AG	4,287.78	84.71
AUD	100,000.00	USD	72,522.40	9-Feb-16	Royal Bank Of Scotland	72,755.00	84.90
INR	3,380,000.00	USD	50,928.03	8-Jan-16	Deutsche Bank AG	51,092.08	86.31
EUR	100,000.00	NOK	961,950.70	4-Feb-16	Deutsche Bank AG	108,630.00	89.13
INR	2,500,000.00	USD	37,520.64	29-Jan-16	Deutsche Bank AG	37,790.00	89.36
INR	1,830,000.00	USD	27,530.52	8-Jan-16	Deutsche Bank AG	27,662.28	89.67
INR	3,340,000.00	USD	50,320.91	8-Jan-16	Deutsche Bank AG	50,487.44	89.71
INR	3,200,000.00	USD	48,050.93	29-Jan-16	Deutsche Bank AG	48,371.20	89.87
BRL	100,000.00	USD	24,890.48	2-Feb-16	HSBC London	25,276.50	90.12
INR	3,370,000.00	USD	50,772.13	8-Jan-16	Deutsche Bank AG	50,940.92	91.28
NZD	100,000.00	USD	68,204.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	91.60
INR	1,830,000.00	USD	27,527.08	8-Jan-16	Deutsche Bank AG	27,662.28	93.11
EUR	100,000.00	CAD	150,841.70	21-Jan-16	Deutsche Bank AG	108,630.00	93.44
HUF	31,664,750.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	108,850.74	93.70
INR	1,830,000.00	USD	27,526.25	8-Jan-16	Deutsche Bank AG	27,662.28	93.94
INR	1,840,000.00	USD	27,676.66	8-Jan-16	Deutsche Bank AG	27,813.44	94.46
TRY	100,000.00	USD	33,622.10	25-Feb-16	Deutsche Bank AG	34,260.10	94.60
PLN	100,000.00	USD	25,218.04	15-Jan-16	HSBC London	25,323.20	96.66
SEK	500,000.00	USD	59,282.90	10-Feb-16	Deutsche Bank AG	59,308.00	97.10
USD	75,832.26	CNH	500,000.00	29-Jan-16	HSBC London	75,832.26	97.25
USD	75,832.26	CNH	500,000.00	29-Jan-16	HSBC London	75,832.26	97.25
AUD	100,000.00	USD	72,509.70	9-Feb-16	Royal Bank Of Scotland	72,755.00	97.60
CLP	50,000,000.00	USD	70,202.04	1-Feb-16	HSBC London	70,550.00	97.96
JPY	10,000,000.00	USD	83,168.24	9-Mar-16	Deutsche Bank AG	83,129.00	97.96
JPY	8,756,220.00	AUD	100,000.00	12-Jan-16	HSBC London	72,789.58	98.60
USD	68,395.08	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	68,395.08	98.82
GBP	73,839.90	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,832.63	98.88
USD	510,476.73	CLP	363,000,000.00	1-Feb-16	HSBC London	510,476.73	99.08
JPY	10,000,000.00	USD	83,166.24	9-Mar-16	Deutsche Bank AG	83,129.00	99.96
TRY	100,000.00	USD	33,937.70	22-Jan-16	Deutsche Bank AG	34,260.10	100.00
INR	1,480,000.00	USD	22,237.63	8-Jan-16	Deutsche Bank AG	22,371.68	100.01
TRY	100,000.00	USD	33,937.44	22-Jan-16	Deutsche Bank AG	34,260.10	100.26
SEK	64,944.03	EUR	7,000.00	29-Jan-16	Deutsche Bank AG	7,703.40	100.30
INR	2,600,000.00	USD	39,141.30	8-Jan-16	Deutsche Bank AG	39,301.60	100.50
JPY	10,000,000.00	USD	83,165.41	9-Mar-16	Deutsche Bank AG	83,129.00	100.79
EUR	100,000.00	CAD	150,830.50	21-Jan-16	Deutsche Bank AG	108,630.00	101.50
KRW	49,000,000.00	USD	41,564.17	21-Jan-16	Deutsche Bank AG	41,789.16	102.98
USD	8,195.10	GBP	5,489.64	29-Jan-16	Deutsche Bank AG	8,195.10	103.22
INR	2,740,000.00	USD	41,251.39	8-Jan-16	Deutsche Bank AG	41,417.84	103.43
AUD	100,000.00	USD	72,503.40	9-Feb-16	Royal Bank Of Scotland	72,755.00	103.90
INR	2,090,000.00	USD	31,438.97	8-Jan-16	Deutsche Bank AG	31,592.44	105.40
KRW	48,000,000.00	USD	40,711.09	21-Jan-16	Deutsche Bank AG	40,936.32	105.71
USD	5,910.01	BRL	23,000.00	5-Jan-16	HSBC London	5,910.01	105.83
INR	1,110,000.00	USD	16,618.26	19-Jan-16	Deutsche Bank AG	16,778.76	106.11
INR	1,110,000.00	USD	16,616.27	19-Jan-16	Deutsche Bank AG	16,778.76	108.10
AUD	100,000.00	USD	72,498.70	9-Feb-16	Royal Bank Of Scotland	72,755.00	108.60
INR	2,850,000.00	USD	42,905.53	8-Jan-16	Deutsche Bank AG	43,080.60	109.52
PLN	100,000.00	USD	25,205.13	15-Jan-16	HSBC London	25,323.20	109.57
USD	9,951.90	BRL	39,000.00	5-Jan-16	HSBC London	9,951.90	109.92
INR	3,040,000.00	USD	45,772.79	8-Jan-16	Deutsche Bank AG	45,952.64	109.93
INR	5,000,000.00	USD	75,110.04	29-Jan-16	Deutsche Bank AG	75,580.00	109.96
INR	5,000,000.00	USD	75,108.91	29-Jan-16	Deutsche Bank AG	75,580.00	111.09
USD	16,125.00	COP	51,000,000.00	1-Feb-16	HSBC London	16,125.00	111.35
AUD	100,000.00	USD	72,495.83	9-Feb-16	Royal Bank Of Scotland	72,755.00	111.47
KRW	48,000,000.00	USD	40,705.22	21-Jan-16	Deutsche Bank AG	40,936.32	111.58
TRY	100,000.00	USD	33,925.99	22-Jan-16	Deutsche Bank AG	34,260.10	111.71
INR	3,330,000.00	USD	50,147.58	8-Jan-16	Deutsche Bank AG	50,336.28	112.11
INR	1,690,000.00	USD	25,393.68	8-Jan-16	Deutsche Bank AG	25,546.04	113.49
INR	1,690,000.00	USD	25,393.68	8-Jan-16	Deutsche Bank AG	25,546.04	113.49
JPY	10,000,000.00	USD	83,151.51	9-Mar-16	Deutsche Bank AG	83,129.00	114.69
USD	32,269.50	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	32,269.50	114.90
AUD	100,000.00	JPY	8,710,810.00	12-Feb-16	HSBC London	72,755.00	115.86
INR	4,090,000.00	USD	61,614.02	8-Jan-16	Deutsche Bank AG	61,824.44	116.35
JPY	10,000,000.00	USD	83,149.30	9-Mar-16	Deutsche Bank AG	83,129.00	116.90
GBP	73,852.80	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,851.64	117.86
INR	1,690,000.00	USD	25,389.07	8-Jan-16	Deutsche Bank AG	25,546.04	118.10
CAD	100,000.00	USD	71,877.55	8-Feb-16	Deutsche Bank AG	71,989.10	118.25
CAD	100,000.00	USD	71,877.55	8-Feb-16	Deutsche Bank AG	71,989.10	118.25

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
INR	5,000,000.00	USD	75,346.59	8-Jan-16	Deutsche Bank AG	75,580.00	118.41
INR	1,830,000.00	USD	27,501.49	8-Jan-16	Deutsche Bank AG	27,662.28	118.70
JPY	8,739,010.00	AUD	100,000.00	12-Feb-16	HSBC London	72,646.52	118.93
INR	1,840,000.00	USD	27,651.71	8-Jan-16	Deutsche Bank AG	27,813.44	119.41
SEK	500,000.00	USD	59,260.37	10-Feb-16	Deutsche Bank AG	59,308.00	119.63
SEK	500,000.00	USD	59,260.37	10-Feb-16	Deutsche Bank AG	59,308.00	119.63
TRY	100,000.00	USD	33,917.84	22-Jan-16	Deutsche Bank AG	34,260.10	119.86
KRW	100,000,000.00	USD	84,915.07	21-Jan-16	Deutsche Bank AG	85,284.00	119.93
USD	17,389.76	COP	55,000,000.00	1-Feb-16	HSBC London	17,389.76	120.14
INR	1,840,000.00	USD	27,650.94	8-Jan-16	Deutsche Bank AG	27,813.44	120.18
EUR	100,000.00	HUF	31,602,470.00	25-Jan-16	Deutsche Bank AG	108,630.00	120.35
AUD	100,000.00	JPY	8,729,850.00	12-Jan-16	HSBC London	72,755.00	120.68
AUD	100,000.00	JPY	8,729,850.00	12-Jan-16	HSBC London	72,755.00	120.68
EUR	100,000.00	CHF	108,560.50	27-Jan-16	HSBC London	108,630.00	121.08
AUD	100,000.00	JPY	8,710,110.00	12-Feb-16	HSBC London	72,755.00	121.68
INR	1,830,000.00	USD	27,497.30	8-Jan-16	Deutsche Bank AG	27,662.28	122.89
AUD	100,000.00	JPY	8,709,870.00	12-Feb-16	HSBC London	72,755.00	123.67
AUD	100,000.00	USD	72,482.80	9-Feb-16	Royal Bank Of Scotland	72,755.00	124.50
PLN	100,000.00	USD	25,190.07	15-Jan-16	HSBC London	25,323.20	124.63
NZD	100,000.00	USD	68,169.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	126.60
AUD	100,000.00	JPY	8,709,410.00	12-Feb-16	HSBC London	72,755.00	127.49
USD	34,164.65	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	34,164.65	127.78
USD	34,164.99	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	34,164.99	128.12
INR	4,800,000.00	USD	72,082.90	29-Jan-16	Deutsche Bank AG	72,556.80	128.30
PHP	890,000.00	USD	18,818.85	19-Jan-16	Deutsche Bank AG	18,914.28	128.36
EUR	100,000.00	CAD	150,793.00	21-Jan-16	Deutsche Bank AG	108,630.00	128.50
JPY	10,000,000.00	USD	83,135.91	9-Mar-16	Deutsche Bank AG	83,129.00	130.29
USD	136,280.54	TRY	400,000.00	22-Jan-16	Deutsche Bank AG	136,280.54	130.59
GBP	73,861.90	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,865.05	131.27
TRY	100,000.00	USD	33,906.01	22-Jan-16	Deutsche Bank AG	34,260.10	131.69
KRW	61,000,000.00	USD	51,739.64	21-Jan-16	Deutsche Bank AG	52,023.24	131.71
AUD	100,000.00	JPY	8,728,430.00	12-Jan-16	HSBC London	72,755.00	132.48
INR	5,060,000.00	USD	76,236.97	8-Jan-16	Deutsche Bank AG	76,486.96	133.61
SEK	1,000,000.00	USD	118,624.40	10-Feb-16	Deutsche Bank AG	118,616.00	135.60
INR	3,620,000.00	USD	54,500.02	8-Jan-16	Deutsche Bank AG	54,719.92	136.64
AUD	40,000.00	USD	28,906.04	9-Feb-16	Royal Bank Of Scotland	29,102.00	136.88
AUD	100,000.00	USD	72,469.70	9-Feb-16	Royal Bank Of Scotland	72,755.00	137.60
JPY	10,000,000.00	USD	83,128.49	9-Mar-16	Deutsche Bank AG	83,129.00	137.71
NZD	106,543.70	AUD	100,000.00	10-Feb-16	HSBC London	72,939.82	138.68
USD	3,419.52	BRL	13,000.00	5-Jan-16	HSBC London	3,419.52	139.02
INR	5,710,000.00	USD	86,041.71	8-Jan-16	Deutsche Bank AG	86,312.36	139.32
INR	5,720,000.00	USD	86,192.61	8-Jan-16	Deutsche Bank AG	86,463.52	139.35
INR	5,720,000.00	USD	86,192.40	8-Jan-16	Deutsche Bank AG	86,463.52	139.56
JPY	10,000,000.00	USD	83,125.73	9-Mar-16	Deutsche Bank AG	83,129.00	140.47
CAD	67,000.00	USD	48,096.53	8-Feb-16	Deutsche Bank AG	48,232.70	140.66
NZD	100,000.00	USD	68,155.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	141.30
AUD	400,000.00	JPY	34,881,980.00	12-Feb-16	HSBC London	291,020.00	141.38
KRW	100,000,000.00	USD	84,893.45	21-Jan-16	Deutsche Bank AG	85,284.00	141.55
AUD	100,000.00	JPY	8,727,141.00	12-Jan-16	HSBC London	72,755.00	143.20
TRY	100,000.00	USD	33,894.44	22-Jan-16	Deutsche Bank AG	34,260.10	143.26
INR	3,710,000.00	USD	55,851.62	8-Jan-16	Deutsche Bank AG	56,080.36	143.41
INR	1,940,000.00	USD	29,136.79	8-Jan-16	Deutsche Bank AG	29,325.04	143.63
SEK	500,000.00	USD	59,235.52	10-Feb-16	Deutsche Bank AG	59,308.00	144.48
EUR	100,000.00	GBP	73,674.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	144.66
EUR	100,000.00	GBP	73,674.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	144.66
PLN	100,000.00	USD	25,169.92	15-Jan-16	HSBC London	25,323.20	144.78
PLN	100,000.00	USD	25,169.88	15-Jan-16	HSBC London	25,323.20	144.82
USD	34,040.19	RUB	2,500,000.00	1-Feb-16	HSBC London	34,040.19	146.63
INR	4,200,000.00	USD	63,243.49	8-Jan-16	Deutsche Bank AG	63,487.20	147.11
USD	34,184.05	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	34,184.05	147.30
THB	2,500,000.00	USD	69,300.07	14-Jan-16	Deutsche Bank AG	69,472.50	147.43
INR	2,080,000.00	USD	31,245.31	8-Jan-16	Deutsche Bank AG	31,441.28	148.13
GBP	73,873.49	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,882.14	148.33
AUD	149,961.53	EUR	100,000.00	8-Feb-16	HSBC London	109,104.51	150.40
JPY	10,000,000.00	USD	83,114.60	9-Mar-16	Deutsche Bank AG	83,129.00	151.60
AUD	100,000.00	USD	72,455.70	9-Feb-16	Royal Bank Of Scotland	72,755.00	151.60
INR	5,710,000.00	USD	86,028.96	8-Jan-16	Deutsche Bank AG	86,312.36	152.07
TRY	200,000.00	USD	67,280.90	25-Feb-16	Deutsche Bank AG	68,520.20	152.50
PLN	100,000.00	USD	25,160.06	15-Jan-16	HSBC London	25,323.20	154.64
MXN	730,000.00	USD	42,077.51	11-Jan-16	Royal Bank Of Scotland	42,267.00	155.91
INR	5,000,000.00	USD	75,063.80	29-Jan-16	Deutsche Bank AG	75,580.00	156.20
AUD	100,000.00	JPY	8,725,443.00	12-Jan-16	HSBC London	72,755.00	157.31

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	profit (in USD)
MXN	729,000.00	USD	42,018.24	11-Jan-16	Royal Bank Of Scotland	42,209.10	157.33
EUR	4,000.00	CAD	5,820.06	21-Jan-16	Deutsche Bank AG	4,345.20	157.51
KRW	100,000,000.00	USD	84,877.39	21-Jan-16	Deutsche Bank AG	85,284.00	157.61
SEK	102,054.90	EUR	11,000.00	29-Jan-16	Deutsche Bank AG	12,105.34	157.62
JPY	3,200,000.00	USD	26,463.71	4-Feb-16	Deutsche Bank AG	26,601.28	158.21
JPY	10,000,000.00	USD	83,107.49	9-Mar-16	Deutsche Bank AG	83,129.00	158.71
KRW	100,000,000.00	USD	84,875.23	21-Jan-16	Deutsche Bank AG	85,284.00	159.77
SEK	500,000.00	USD	59,220.08	10-Feb-16	Deutsche Bank AG	59,308.00	159.92
PLN	138,085.98	EUR	32,000.00	26-Jan-16	HSBC London	34,967.79	162.09
PHP	1,300,000.00	USD	27,513.23	19-Jan-16	Deutsche Bank AG	27,627.60	162.47
USD	13,651.88	BRL	54,000.00	2-Feb-16	HSBC London	13,651.88	164.28
USD	11,268.47	BRL	44,000.00	5-Jan-16	HSBC London	11,268.47	164.76
JPY	10,000,000.00	USD	83,027.93	4-Feb-16	Deutsche Bank AG	83,129.00	165.57
SEK	500,000.00	USD	59,214.39	10-Feb-16	Deutsche Bank AG	59,308.00	165.61
GBP	73,885.40	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,899.69	165.87
TRY	100,000.00	USD	33,871.55	22-Jan-16	Deutsche Bank AG	34,260.10	166.15
NZD	100,000.00	USD	68,130.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	166.20
NZD	100,000.00	USD	68,130.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	166.20
USD	68,463.90	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	68,463.90	167.80
PHP	810,000.00	USD	17,075.28	19-Jan-16	Deutsche Bank AG	17,214.12	168.81
AUD	100,000.00	JPY	8,724,030.00	12-Jan-16	HSBC London	72,755.00	169.06
USD	50,641.89	BRL	200,000.00	5-Jan-16	HSBC London	50,641.89	169.56
JPY	3,300,000.00	USD	27,284.18	4-Feb-16	Deutsche Bank AG	27,432.57	169.68
USD	12,191.11	CHF	12,020.65	22-Jan-16	Royal Bank Of Scotland	12,191.11	170.51
GBP	73,889.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,906.03	172.20
AUD	100,000.00	JPY	8,723,640.00	12-Jan-16	HSBC London	72,755.00	172.30
AUD	89,000.00	USD	64,446.41	9-Feb-16	Royal Bank Of Scotland	64,751.95	174.09
PLN	138,133.65	EUR	32,000.00	26-Jan-16	HSBC London	34,979.86	174.13
MYR	500,000.00	USD	115,700.57	7-Jan-16	Deutsche Bank AG	116,455.00	174.43
MYR	500,000.00	USD	115,700.57	7-Jan-16	Deutsche Bank AG	116,455.00	174.43
INR	2,540,000.00	USD	38,161.63	8-Jan-16	Deutsche Bank AG	38,394.64	174.59
TRY	100,000.00	USD	33,862.77	22-Jan-16	Deutsche Bank AG	34,260.10	174.93
TRY	100,000.00	USD	33,862.40	22-Jan-16	Deutsche Bank AG	34,260.10	175.30
PLN	138,139.41	EUR	32,000.00	26-Jan-16	HSBC London	34,981.32	175.59
SEK	1,832,688.20	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,386.14	176.55
PLN	142,447.44	EUR	33,000.00	26-Jan-16	HSBC London	36,072.25	178.85
PLN	100,000.00	USD	25,132.67	15-Jan-16	HSBC London	25,323.20	182.03
HUF	31,690,540.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	108,939.40	182.26
KRW	82,000,000.00	USD	69,546.34	21-Jan-16	Deutsche Bank AG	69,932.88	182.36
MXN	500,000.00	USD	28,744.23	11-Jan-16	Royal Bank Of Scotland	28,950.00	182.77
PLN	142,467.24	EUR	33,000.00	26-Jan-16	HSBC London	36,077.26	183.86
SEK	4,579,552.00	EUR	500,000.00	4-Mar-16	Deutsche Bank AG	543,208.14	184.07
PHP	1,530,000.00	USD	32,387.81	19-Jan-16	Deutsche Bank AG	32,515.56	184.36
JPY	3,500,000.00	USD	28,933.15	4-Feb-16	Deutsche Bank AG	29,095.15	184.58
NZD	106,613.30	AUD	100,000.00	10-Feb-16	HSBC London	72,987.47	186.30
NZD	425,637.20	AUD	400,000.00	10-Feb-16	HSBC London	291,391.23	186.91
PLN	142,487.10	EUR	33,000.00	26-Jan-16	HSBC London	36,082.29	188.88
USD	20,421.03	BRL	81,000.00	2-Feb-16	HSBC London	20,421.03	188.96
GBP	73,901.40	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,923.27	189.43
JPY	10,000,000.00	USD	83,076.65	9-Mar-16	Deutsche Bank AG	83,129.00	189.55
JPY	8,767,170.00	AUD	100,000.00	12-Jan-16	HSBC London	72,880.61	189.70
JPY	8,767,170.00	AUD	100,000.00	12-Jan-16	HSBC London	72,880.61	189.70
USD	72,797.00	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,797.00	190.09
USD	20,172.98	BRL	80,000.00	2-Feb-16	HSBC London	20,172.98	190.73
PHP	920,000.00	USD	19,394.96	19-Jan-16	Deutsche Bank AG	19,551.84	190.92
USD	72,798.40	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,798.40	191.49
INR	6,760,000.00	USD	101,836.37	8-Jan-16	Deutsche Bank AG	102,184.16	192.31
USD	72,799.60	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,799.60	192.69
INR	3,020,000.00	USD	45,386.23	8-Jan-16	Deutsche Bank AG	45,650.32	194.63
KRW	90,000,000.00	USD	76,335.88	21-Jan-16	Deutsche Bank AG	76,755.60	195.62
USD	17,356.02	BRL	68,000.00	5-Jan-16	HSBC London	17,356.02	195.65
MXN	500,000.00	USD	28,731.02	11-Jan-16	Royal Bank Of Scotland	28,950.00	195.98
CAD	97,000.00	USD	69,639.92	8-Feb-16	Deutsche Bank AG	69,829.43	196.01
USD	25,432.35	BRL	100,000.00	5-Jan-16	HSBC London	25,432.35	196.36
INR	8,370,000.00	USD	126,130.20	8-Jan-16	Deutsche Bank AG	126,520.92	198.21
INR	3,080,000.00	USD	46,287.95	8-Jan-16	Deutsche Bank AG	46,557.28	198.49
AUD	714,000.00	USD	518,217.63	9-Feb-16	Royal Bank Of Scotland	519,470.70	198.49
USD	72,806.20	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,806.20	199.31
USD	72,806.23	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,806.23	199.33
MYR	250,000.00	USD	57,736.72	7-Jan-16	Deutsche Bank AG	58,227.50	200.78
AUD	111,000.00	USD	80,391.94	9-Feb-16	Royal Bank Of Scotland	80,758.05	202.16
JPY	10,000,000.00	USD	83,063.03	9-Mar-16	Deutsche Bank AG	83,129.00	203.17

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	profit (in USD)
JPY	10,000,000.00	USD	83,061.38	9-Mar-16	Deutsche Bank AG	83,129.00	204.82
PLN	200,000.00	USD	50,424.02	15-Jan-16	HSBC London	50,646.40	205.38
PHP	1,550,000.00	USD	32,792.43	19-Jan-16	Deutsche Bank AG	32,940.60	205.52
USD	17,365.99	BRL	68,000.00	5-Jan-16	HSBC London	17,365.99	205.63
INR	5,710,000.00	USD	85,974.55	8-Jan-16	Deutsche Bank AG	86,312.36	206.48
AUD	60,000.00	USD	43,356.76	9-Feb-16	Royal Bank Of Scotland	43,653.00	207.62
MXN	1,000,000.00	USD	57,646.12	11-Jan-16	Royal Bank Of Scotland	57,900.00	207.88
NZD	106,646.50	AUD	100,000.00	10-Feb-16	HSBC London	73,010.19	209.01
MXN	500,000.00	USD	28,717.28	11-Jan-16	Royal Bank Of Scotland	28,950.00	209.72
NZD	200,000.00	USD	136,383.20	4-Feb-16	Royal Bank Of Scotland	136,920.00	209.80
AUD	100,000.00	JPY	8,719,100.00	12-Jan-16	HSBC London	72,755.00	210.04
INR	6,000,000.00	USD	90,347.84	8-Jan-16	Deutsche Bank AG	90,696.00	210.16
EUR	100,000.00	RON	451,465.30	20-Jan-16	Royal Bank Of Scotland	108,630.00	210.27
HUF	10,000,000.00	USD	34,150.31	22-Jan-16	Deutsche Bank AG	34,376.00	210.39
EUR	100,000.00	RON	451,461.60	20-Jan-16	Royal Bank Of Scotland	108,630.00	211.16
USD	443,404.21	CHF	443,000.00	1-Feb-16	Royal Bank Of Scotland	443,404.21	211.20
NZD	106,650.50	AUD	100,000.00	10-Feb-16	HSBC London	73,012.93	211.75
INR	7,500,000.00	USD	112,617.91	29-Jan-16	Deutsche Bank AG	113,370.00	212.09
PLN	200,000.00	USD	50,416.47	15-Jan-16	HSBC London	50,646.40	212.93
EUR	100,000.00	CAD	150,675.70	21-Jan-16	Deutsche Bank AG	108,630.00	212.94
USD	14,345.00	BRL	56,000.00	5-Jan-16	HSBC London	14,345.00	213.01
NZD	20,000.00	USD	13,445.54	4-Feb-16	Royal Bank Of Scotland	13,692.00	213.76
NZD	21,000.00	USD	14,127.32	4-Feb-16	Royal Bank Of Scotland	14,376.60	214.95
SEK	917,433.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,822.29	217.52
USD	17,377.97	BRL	68,000.00	5-Jan-16	HSBC London	17,377.97	217.63
PLN	149,000.00	USD	37,501.11	15-Jan-16	HSBC London	37,731.57	217.79
AUD	100,000.00	JPY	8,717,951.00	12-Jan-16	HSBC London	72,755.00	219.59
USD	29,735.38	COP	94,000,000.00	1-Feb-16	HSBC London	29,735.38	220.08
EUR	8,000.00	CAD	11,771.77	21-Jan-16	Deutsche Bank AG	8,690.40	220.25
INR	3,150,000.00	USD	47,322.17	8-Jan-16	Deutsche Bank AG	47,615.40	220.78
HUF	10,000,000.00	USD	34,139.25	22-Jan-16	Deutsche Bank AG	34,376.00	221.45
INR	10,000,000.00	USD	150,217.82	29-Jan-16	Deutsche Bank AG	151,160.00	222.18
PLN	430,396.30	EUR	100,000.00	26-Jan-16	HSBC London	108,990.12	222.64
THB	2,500,000.00	USD	69,223.31	14-Jan-16	Deutsche Bank AG	69,472.50	224.19
USD	16,188.44	CZK	397,000.00	11-Jan-16	Royal Bank Of Scotland	16,188.44	224.21
KRW	100,000,000.00	USD	84,810.64	21-Jan-16	Deutsche Bank AG	85,284.00	224.36
INR	3,160,000.00	USD	47,466.69	8-Jan-16	Deutsche Bank AG	47,766.56	227.19
USD	16,192.48	CZK	397,000.00	11-Jan-16	Royal Bank Of Scotland	16,192.48	228.25
USD	38,290.05	NOK	337,000.00	1-Feb-16	Deutsche Bank AG	38,290.05	229.68
EUR	100,000.00	PLN	428,608.80	26-Jan-16	HSBC London	108,630.00	229.73
USD	24,208.56	BRL	96,000.00	2-Feb-16	HSBC London	24,208.56	229.87
PHP	1,610,000.00	USD	34,045.25	19-Jan-16	Deutsche Bank AG	34,215.72	230.04
USD	75,964.75	CNH	500,000.00	29-Jan-16	HSBC London	75,964.75	230.40
INR	3,380,000.00	USD	50,782.78	8-Jan-16	Deutsche Bank AG	51,092.08	231.56
HUF	10,000,000.00	USD	34,128.67	22-Jan-16	Deutsche Bank AG	34,376.00	232.03
INR	5,500,000.00	USD	82,778.97	8-Jan-16	Deutsche Bank AG	83,138.00	232.53
SEK	500,000.00	USD	59,147.29	10-Feb-16	Deutsche Bank AG	59,308.00	232.71
NZD	22,000.00	USD	14,792.51	4-Feb-16	Royal Bank Of Scotland	15,061.20	232.72
PLN	200,000.00	USD	50,396.55	15-Jan-16	HSBC London	50,646.40	232.85
THB	2,500,000.00	USD	69,213.73	14-Jan-16	Deutsche Bank AG	69,472.50	233.77
AUD	100,000.00	JPY	8,716,240.00	12-Jan-16	HSBC London	72,755.00	233.82
INR	3,380,000.00	USD	50,778.96	8-Jan-16	Deutsche Bank AG	51,092.08	235.38
INR	3,370,000.00	USD	50,627.21	8-Jan-16	Deutsche Bank AG	50,940.92	236.20
INR	3,150,000.00	USD	47,306.53	8-Jan-16	Deutsche Bank AG	47,615.40	236.42
USD	75,970.75	CNH	500,000.00	29-Jan-16	HSBC London	75,970.75	236.43
EUR	100,000.00	CAD	150,641.00	21-Jan-16	Deutsche Bank AG	108,630.00	237.92
JPY	6,800,000.00	USD	56,333.45	4-Feb-16	Deutsche Bank AG	56,527.72	238.13
INR	11,630,000.00	USD	175,293.16	8-Jan-16	Deutsche Bank AG	175,799.08	238.43
GBP	73,935.40	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,973.39	239.50
NZD	106,692.50	AUD	100,000.00	10-Feb-16	HSBC London	73,041.69	240.48
NZD	23,000.00	USD	15,466.22	4-Feb-16	Royal Bank Of Scotland	15,745.80	241.98
INR	3,150,000.00	USD	47,300.85	8-Jan-16	Deutsche Bank AG	47,615.40	242.10
AUD	100,000.00	JPY	8,715,140.00	12-Jan-16	HSBC London	72,755.00	242.96
USD	17,172.70	CZK	421,000.00	11-Jan-16	Royal Bank Of Scotland	17,172.70	243.38
NZD	106,697.70	AUD	100,000.00	10-Feb-16	HSBC London	73,045.25	244.04
AUD	150,093.20	EUR	100,000.00	8-Feb-16	HSBC London	109,200.31	245.91
USD	25,483.54	BRL	100,000.00	5-Jan-16	HSBC London	25,483.54	247.63
JPY	6,700,000.00	USD	55,488.52	4-Feb-16	Deutsche Bank AG	55,696.43	251.13
USD	21,948.24	NOK	192,083.47	22-Jan-16	Deutsche Bank AG	21,948.24	252.28
JPY	6,700,000.00	USD	55,486.68	4-Feb-16	Deutsche Bank AG	55,696.43	252.97
SEK	500,000.00	USD	59,126.75	10-Feb-16	Deutsche Bank AG	59,308.00	253.25
USD	170,440.79	TRY	500,000.00	22-Jan-16	Deutsche Bank AG	170,440.79	253.94

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
NZD	106,713.10	AUD	100,000.00	10-Feb-16	HSBC London	73,055.79	254.58
NZD	106,715.40	AUD	100,000.00	10-Feb-16	HSBC London	73,057.36	256.15
PHP	1,780,000.00	USD	37,637.71	19-Jan-16	Deutsche Bank AG	37,828.56	256.71
USD	8,230.60	ZAR	124,000.00	19-Jan-16	Deutsche Bank AG	8,230.60	257.06
NZD	106,717.60	AUD	100,000.00	10-Feb-16	HSBC London	73,058.87	257.65
USD	29,185.83	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,185.83	259.04
USD	25,495.89	BRL	100,000.00	5-Jan-16	HSBC London	25,495.89	260.00
CAD	151,333.30	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	108,943.48	260.33
JPY	10,000,000.00	USD	82,933.11	4-Feb-16	Deutsche Bank AG	83,129.00	260.39
TRY	200,000.00	USD	67,172.18	25-Feb-16	Deutsche Bank AG	68,520.20	261.22
USD	15,655.08	BRL	61,000.00	5-Jan-16	HSBC London	15,655.08	261.35
INR	2,140,000.00	USD	31,981.83	19-Jan-16	Deutsche Bank AG	32,348.24	261.55
USD	17,927.11	BRL	70,000.00	5-Jan-16	HSBC London	17,927.11	262.12
NZD	14,000.00	USD	9,298.84	4-Feb-16	Royal Bank Of Scotland	9,584.40	262.67
GBP	73,951.50	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,997.12	263.20
NZD	106,725.80	AUD	100,000.00	10-Feb-16	HSBC London	73,064.48	263.26
JPY	10,000,000.00	USD	83,002.09	9-Mar-16	Deutsche Bank AG	83,129.00	264.11
SEK	500,000.00	USD	59,114.51	10-Feb-16	Deutsche Bank AG	59,308.00	265.49
NZD	100,000.00	USD	68,029.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	267.30
HUF	10,000,000.00	USD	34,092.52	22-Jan-16	Deutsche Bank AG	34,376.00	268.18
INR	1,120,000.00	USD	16,635.72	8-Jan-16	Deutsche Bank AG	16,929.92	268.44
HUF	10,000,000.00	USD	34,091.56	22-Jan-16	Deutsche Bank AG	34,376.00	269.14
SEK	500,000.00	USD	59,110.61	10-Feb-16	Deutsche Bank AG	59,308.00	269.39
HUF	10,000,000.00	USD	34,089.70	22-Jan-16	Deutsche Bank AG	34,376.00	271.00
USD	15,413.86	BRL	60,000.00	5-Jan-16	HSBC London	15,413.86	272.51
INR	7,240,000.00	USD	109,000.03	8-Jan-16	Deutsche Bank AG	109,439.84	273.29
SEK	500,000.00	USD	59,105.89	10-Feb-16	Deutsche Bank AG	59,308.00	274.11
SEK	500,000.00	USD	59,105.89	10-Feb-16	Deutsche Bank AG	59,308.00	274.11
USD	26,751.26	BRL	106,000.00	2-Feb-16	HSBC London	26,751.26	275.04
USD	76,009.47	CNH	500,000.00	29-Jan-16	HSBC London	76,009.47	275.34
HUF	10,000,000.00	USD	34,084.36	22-Jan-16	Deutsche Bank AG	34,376.00	276.34
EUR	100,000.00	CHF	108,403.70	27-Jan-16	HSBC London	108,630.00	277.72
INR	2,300,000.00	USD	34,434.52	8-Jan-16	Deutsche Bank AG	34,766.80	279.38
AUD	200,000.00	JPY	17,415,740.00	12-Feb-16	HSBC London	145,510.00	280.59
USD	6,589.70	BRL	25,000.00	5-Jan-16	HSBC London	6,589.70	281.07
USD	29,209.48	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,209.48	282.70
EUR	100,000.00	GBP	73,579.82	10-Feb-16	Royal Bank Of Scotland	108,630.00	284.36
USD	29,212.07	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,212.07	285.30
PLN	100,000.00	USD	25,029.33	15-Jan-16	HSBC London	25,323.20	285.37
USD	599,546.55	CHF	599,000.00	1-Feb-16	Royal Bank Of Scotland	599,546.55	285.57
EUR	100,000.00	NOK	960,208.50	4-Feb-16	Deutsche Bank AG	108,630.00	285.96
TRY	200,000.00	USD	67,147.22	25-Feb-16	Deutsche Bank AG	68,520.20	286.18
USD	29,213.97	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,213.97	287.20
PLN	200,000.00	USD	50,342.08	15-Jan-16	HSBC London	50,646.40	287.32
INR	2,300,000.00	USD	34,425.47	8-Jan-16	Deutsche Bank AG	34,766.80	288.43
USD	141,173.15	SGD	200,000.00	19-Jan-16	Deutsche Bank AG	141,173.15	289.94
PHP	2,500,000.00	USD	52,932.46	19-Jan-16	Deutsche Bank AG	53,130.00	290.04
INR	5,500,000.00	USD	82,720.81	8-Jan-16	Deutsche Bank AG	83,138.00	290.69
USD	29,217.67	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,217.67	290.90
NZD	100,000.00	USD	68,002.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	293.60
USD	29,220.61	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,220.61	293.84
INR	2,300,000.00	USD	34,419.80	8-Jan-16	Deutsche Bank AG	34,766.80	294.10
AUD	100,000.00	JPY	8,708,870.00	12-Jan-16	HSBC London	72,755.00	295.08
USD	29,222.06	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,222.06	295.29
USD	29,224.08	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,224.08	297.32
USD	25,275.50	BRL	100,000.00	2-Feb-16	HSBC London	25,275.50	298.39
USD	25,276.14	BRL	100,000.00	2-Feb-16	HSBC London	25,276.14	299.04
USD	44,233.42	NOK	389,000.00	1-Feb-16	Deutsche Bank AG	44,233.42	300.25
PHP	2,500,000.00	USD	52,921.25	19-Jan-16	Deutsche Bank AG	53,130.00	301.25
PHP	2,500,000.00	USD	52,921.25	19-Jan-16	Deutsche Bank AG	53,130.00	301.25
USD	76,103.50	TWD	2,500,000.00	21-Jan-16	Deutsche Bank AG	76,103.50	302.22
NZD	106,783.70	AUD	100,000.00	10-Feb-16	HSBC London	73,104.12	302.88
USD	7,116.69	BRL	27,000.00	5-Jan-16	HSBC London	7,116.69	303.37
USD	7,117.53	BRL	27,000.00	5-Jan-16	HSBC London	7,117.53	304.21
USD	7,117.63	BRL	27,000.00	5-Jan-16	HSBC London	7,117.63	304.31
USD	29,231.48	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,231.48	304.72
USD	7,118.19	BRL	27,000.00	5-Jan-16	HSBC London	7,118.19	304.88
USD	7,118.47	BRL	27,000.00	5-Jan-16	HSBC London	7,118.47	305.15
USD	7,119.13	BRL	27,000.00	5-Jan-16	HSBC London	7,119.13	305.82
AUD	100,000.00	JPY	8,707,560.00	12-Jan-16	HSBC London	72,755.00	305.97
USD	7,120.07	BRL	27,000.00	5-Jan-16	HSBC London	7,120.07	306.76
USD	58,242.75	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	58,242.75	306.78

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
PHP	2,500,000.00	USD	52,915.65	19-Jan-16	Deutsche Bank AG	53,130.00	306.85
USD	68,093.92	RUB	5,000,000.00	1-Feb-16	HSBC London	68,093.92	306.92
USD	7,120.44	BRL	27,000.00	5-Jan-16	HSBC London	7,120.44	307.13
USD	7,120.63	BRL	27,000.00	5-Jan-16	HSBC London	7,120.63	307.32
USD	7,121.38	BRL	27,000.00	5-Jan-16	HSBC London	7,121.38	308.07
INR	5,500,000.00	USD	82,701.79	8-Jan-16	Deutsche Bank AG	83,138.00	309.71
JPY	7,300,000.00	USD	60,474.37	9-Mar-16	Deutsche Bank AG	60,684.17	309.96
USD	25,288.93	BRL	100,000.00	2-Feb-16	HSBC London	25,288.93	311.98
USD	7,377.93	BRL	28,000.00	5-Jan-16	HSBC London	7,377.93	312.26
USD	7,378.32	BRL	28,000.00	5-Jan-16	HSBC London	7,378.32	312.65
USD	7,378.91	BRL	28,000.00	5-Jan-16	HSBC London	7,378.91	313.24
USD	7,379.30	BRL	28,000.00	5-Jan-16	HSBC London	7,379.30	313.64
USD	7,379.88	BRL	28,000.00	5-Jan-16	HSBC London	7,379.88	314.21
USD	7,380.17	BRL	28,000.00	5-Jan-16	HSBC London	7,380.17	314.51
USD	7,380.27	BRL	28,000.00	5-Jan-16	HSBC London	7,380.27	314.61
USD	7,380.27	BRL	28,000.00	5-Jan-16	HSBC London	7,380.27	314.61
USD	7,380.27	BRL	28,000.00	5-Jan-16	HSBC London	7,380.27	314.61
USD	7,380.27	BRL	28,000.00	5-Jan-16	HSBC London	7,380.27	314.61
USD	34,675.40	HUF	10,000,000.00	22-Jan-16	Deutsche Bank AG	34,675.40	314.84
USD	7,381.63	BRL	28,000.00	5-Jan-16	HSBC London	7,381.63	315.97
USD	7,381.82	BRL	28,000.00	5-Jan-16	HSBC London	7,381.82	316.16
USD	7,382.12	BRL	28,000.00	5-Jan-16	HSBC London	7,382.12	316.46
USD	7,382.21	BRL	28,000.00	5-Jan-16	HSBC London	7,382.21	316.55
USD	7,383.09	BRL	28,000.00	5-Jan-16	HSBC London	7,383.09	317.43
USD	7,383.77	BRL	28,000.00	5-Jan-16	HSBC London	7,383.77	318.11
USD	7,384.75	BRL	28,000.00	5-Jan-16	HSBC London	7,384.75	319.09
GBP	73,990.60	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,054.75	320.77
RON	453,678.70	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	108,997.22	321.37
USD	29,249.62	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,249.62	322.88
PHP	2,500,000.00	USD	52,898.86	19-Jan-16	Deutsche Bank AG	53,130.00	323.64
PHP	2,500,000.00	USD	52,898.86	19-Jan-16	Deutsche Bank AG	53,130.00	323.64
USD	29,251.91	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,251.91	325.17
USD	7,643.45	BRL	29,000.00	5-Jan-16	HSBC London	7,643.45	325.44
PLN	100,000.00	USD	24,989.17	15-Jan-16	HSBC London	25,323.20	325.53
INR	5,500,000.00	USD	82,685.63	8-Jan-16	Deutsche Bank AG	83,138.00	325.87
USD	44,033.48	NOK	387,000.00	1-Feb-16	Deutsche Bank AG	44,033.48	326.20
AUD	100,000.00	JPY	8,705,124.00	12-Jan-16	HSBC London	72,755.00	326.22
SEK	918,371.00	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,933.49	328.75
USD	34,689.40	HUF	10,000,000.00	22-Jan-16	Deutsche Bank AG	34,689.40	328.85
INR	5,500,000.00	USD	82,681.90	8-Jan-16	Deutsche Bank AG	83,138.00	329.60
USD	44,038.25	NOK	387,000.00	1-Feb-16	Deutsche Bank AG	44,038.25	330.97
NZD	31,000.00	USD	20,840.58	4-Feb-16	Royal Bank Of Scotland	21,222.60	331.34
PLN	100,000.00	USD	24,980.87	15-Jan-16	HSBC London	25,323.20	333.83
INR	5,500,000.00	USD	82,676.93	8-Jan-16	Deutsche Bank AG	83,138.00	334.57
PHP	2,500,000.00	USD	52,887.67	19-Jan-16	Deutsche Bank AG	53,130.00	334.83
USD	29,264.78	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,264.78	338.05
USD	23,348.71	CHF	23,000.00	1-Feb-16	Royal Bank Of Scotland	23,348.71	338.22
NZD	100,000.00	USD	67,957.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	338.80
SEK	918,465.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,944.70	339.96
PHP	1,640,000.00	USD	34,573.63	19-Jan-16	Deutsche Bank AG	34,853.28	340.33
USD	76,074.55	CNH	500,000.00	29-Jan-16	HSBC London	76,074.55	340.75
SEK	378,311.26	EUR	41,000.00	29-Jan-16	Deutsche Bank AG	44,873.77	341.29
USD	23,351.96	CHF	23,000.00	1-Feb-16	Royal Bank Of Scotland	23,351.96	341.47
PLN	100,000.00	USD	24,973.01	15-Jan-16	HSBC London	25,323.20	341.69
USD	6,321.49	ZAR	93,000.00	19-Jan-16	Deutsche Bank AG	6,321.49	341.85
USD	29,268.76	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,268.76	342.03
HUF	10,000,000.00	USD	34,018.12	22-Jan-16	Deutsche Bank AG	34,376.00	342.58
USD	29,270.35	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,270.35	343.62
USD	29,270.35	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,270.35	343.62
JPY	10,000,000.00	USD	82,920.87	9-Mar-16	Deutsche Bank AG	83,129.00	345.33
PHP	1,630,000.00	USD	34,355.57	19-Jan-16	Deutsche Bank AG	34,640.76	345.50
NZD	106,846.30	AUD	100,000.00	10-Feb-16	HSBC London	73,146.98	345.71
JPY	13,110,790.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	108,988.69	346.58
JPY	8,786,258.00	AUD	100,000.00	12-Jan-16	HSBC London	73,039.28	348.52
JPY	10,000,000.00	USD	82,917.50	9-Mar-16	Deutsche Bank AG	83,129.00	348.70
USD	24,364.05	CHF	24,000.00	1-Feb-16	Royal Bank Of Scotland	24,364.05	353.11
USD	29,280.57	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,280.57	353.85
EUR	100,000.00	GBP	73,531.80	10-Feb-16	Royal Bank Of Scotland	108,630.00	355.14
AUD	150,244.80	EUR	100,000.00	8-Feb-16	HSBC London	109,310.60	355.87
USD	25,593.11	BRL	100,000.00	5-Jan-16	HSBC London	25,593.11	357.38
USD	34,576.75	BRL	137,000.00	2-Feb-16	HSBC London	34,576.75	357.51
HUF	10,000,000.00	USD	34,003.12	22-Jan-16	Deutsche Bank AG	34,376.00	357.58

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
NZD	34,000.00	USD	22,863.11	4-Feb-16	Royal Bank Of Scotland	23,276.40	357.70
INR	2,860,000.00	USD	42,806.04	8-Jan-16	Deutsche Bank AG	43,231.76	359.94
SEK	500,000.00	USD	59,019.80	10-Feb-16	Deutsche Bank AG	59,308.00	360.20
PLN	200,000.00	USD	50,269.13	15-Jan-16	HSBC London	50,646.40	360.27
GBP	74,017.80	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,094.84	360.83
USD	11,293.86	ZAR	170,000.00	19-Jan-16	Deutsche Bank AG	11,293.86	362.42
USD	58,298.16	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	58,298.16	362.47
SEK	918,756.41	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	108,979.21	363.37
SEK	442,599.74	EUR	48,000.00	29-Jan-16	Deutsche Bank AG	52,499.41	363.83
GBP	74,021.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,100.58	366.57
EUR	100,000.00	CAD	150,461.70	21-Jan-16	Deutsche Bank AG	108,630.00	367.00
AUD	100,000.00	JPY	8,700,110.00	12-Jan-16	HSBC London	72,755.00	367.90
GBP	74,023.90	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,103.83	369.81
NZD	35,000.00	USD	23,533.54	4-Feb-16	Royal Bank Of Scotland	23,961.00	370.24
JPY	9,800,000.00	USD	81,158.95	4-Feb-16	Deutsche Bank AG	81,466.42	370.68
GBP	74,024.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,105.01	370.99
HUF	63,383,120.00	EUR	200,000.00	25-Jan-16	Deutsche Bank AG	217,885.81	371.51
USD	30,095.34	BRL	119,000.00	2-Feb-16	HSBC London	30,095.34	372.79
USD	43,804.20	PEN	149,000.00	1-Feb-16	Royal Bank Of Scotland	43,804.20	373.38
USD	30,097.02	BRL	119,000.00	2-Feb-16	HSBC London	30,097.02	374.49
USD	27,125.93	BRL	106,000.00	5-Jan-16	HSBC London	27,125.93	376.05
SEK	918,769.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,980.79	376.06
HUF	10,000,000.00	USD	33,984.52	22-Jan-16	Deutsche Bank AG	34,376.00	376.18
SEK	918,778.78	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,981.86	377.13
SEK	918,778.78	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,981.86	377.13
JPY	8,789,700.00	AUD	100,000.00	12-Jan-16	HSBC London	73,067.90	377.15
USD	25,614.75	BRL	100,000.00	5-Jan-16	HSBC London	25,614.75	379.05
USD	25,614.75	BRL	100,000.00	5-Jan-16	HSBC London	25,614.75	379.05
NZD	200,000.00	USD	136,213.80	4-Feb-16	Royal Bank Of Scotland	136,920.00	379.20
USD	7,066.94	ZAR	104,000.00	19-Jan-16	Deutsche Bank AG	7,066.94	380.02
USD	56,849.55	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	56,849.55	380.18
INR	4,720,000.00	USD	70,858.10	8-Jan-16	Deutsche Bank AG	71,347.52	380.86
EUR	100,000.00	NOK	959,365.00	4-Feb-16	Deutsche Bank AG	108,630.00	381.25
EUR	100,000.00	NOK	959,365.00	4-Feb-16	Deutsche Bank AG	108,630.00	381.25
NZD	425,922.40	AUD	400,000.00	10-Feb-16	HSBC London	291,586.48	382.04
JPY	8,790,355.00	AUD	100,000.00	12-Jan-16	HSBC London	73,073.34	382.60
SEK	479,387.72	EUR	52,000.00	29-Jan-16	Deutsche Bank AG	56,863.05	382.84
JPY	13,115,170.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,025.10	382.99
SEK	918,922.03	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	108,998.86	383.02
USD	7,136.49	ZAR	105,000.00	19-Jan-16	Deutsche Bank AG	7,136.49	385.28
HUF	10,000,000.00	USD	33,974.71	22-Jan-16	Deutsche Bank AG	34,376.00	385.99
USD	29,312.77	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,312.77	386.08
INR	14,280,000.00	USD	215,141.24	8-Jan-16	Deutsche Bank AG	215,856.48	386.80
SEK	500,000.00	USD	58,992.23	10-Feb-16	Deutsche Bank AG	59,308.00	387.77
JPY	10,000,000.00	USD	82,878.33	9-Mar-16	Deutsche Bank AG	83,129.00	387.87
USD	30,110.57	BRL	119,000.00	2-Feb-16	HSBC London	30,110.57	388.20
USD	7,139.86	ZAR	105,000.00	19-Jan-16	Deutsche Bank AG	7,139.86	388.67
HUF	10,000,000.00	USD	33,969.63	22-Jan-16	Deutsche Bank AG	34,376.00	391.07
USD	7,143.32	ZAR	105,000.00	19-Jan-16	Deutsche Bank AG	7,143.32	392.14
USD	7,143.86	ZAR	105,000.00	19-Jan-16	Deutsche Bank AG	7,143.86	392.68
HUF	10,000,000.00	USD	33,966.08	22-Jan-16	Deutsche Bank AG	34,376.00	394.62
JPY	10,000,000.00	USD	82,798.87	4-Feb-16	Deutsche Bank AG	83,129.00	394.63
PHP	3,000,000.00	USD	63,469.23	19-Jan-16	Deutsche Bank AG	63,756.00	397.77
GBP	74,044.10	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,133.60	399.55
USD	136,547.90	TRY	400,000.00	22-Jan-16	Deutsche Bank AG	136,547.90	399.70
USD	29,326.80	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,326.80	400.12
JPY	10,000,000.00	USD	82,865.90	9-Mar-16	Deutsche Bank AG	83,129.00	400.30
EUR	86,000.00	NOK	824,408.81	4-Feb-16	Deutsche Bank AG	93,421.80	400.76
JPY	10,000,000.00	USD	82,865.08	9-Mar-16	Deutsche Bank AG	83,129.00	401.12
USD	32,315.65	ZAR	500,000.00	26-Feb-16	Deutsche Bank AG	32,315.65	401.49
USD	29,328.21	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,328.21	401.53
NZD	100,000.00	USD	67,893.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	402.60
GBP	74,049.50	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	109,141.56	407.50
SEK	919,035.22	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,012.28	407.56
USD	68,195.15	RUB	5,000,000.00	1-Feb-16	HSBC London	68,195.15	409.15
MXN	1,000,000.00	USD	57,443.34	11-Jan-16	Royal Bank Of Scotland	57,900.00	410.66
CAD	100,000.00	USD	71,584.37	8-Feb-16	Deutsche Bank AG	71,989.10	411.43
CAD	100,000.00	USD	71,584.37	8-Feb-16	Deutsche Bank AG	71,989.10	411.43
USD	7,485.09	ZAR	110,000.00	19-Jan-16	Deutsche Bank AG	7,485.09	412.43
SEK	500,000.00	USD	58,966.96	10-Feb-16	Deutsche Bank AG	59,308.00	413.04
USD	7,486.08	ZAR	110,000.00	19-Jan-16	Deutsche Bank AG	7,486.08	413.42
NZD	100,000.00	USD	67,882.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	413.90

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
JPY	10,000,000.00	USD	82,851.35	9-Mar-16	Deutsche Bank AG	83,129.00	414.85
INR	6,340,000.00	USD	95,273.87	8-Jan-16	Deutsche Bank AG	95,835.44	415.75
USD	50,887.98	BRL	200,000.00	5-Jan-16	HSBC London	50,887.98	416.04
USD	25,652.21	BRL	100,000.00	5-Jan-16	HSBC London	25,652.21	416.57
HUF	10,000,000.00	USD	33,943.97	22-Jan-16	Deutsche Bank AG	34,376.00	416.73
SEK	919,220.50	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,034.26	418.42
USD	7,555.99	ZAR	111,000.00	19-Jan-16	Deutsche Bank AG	7,555.99	419.04
EUR	100,000.00	NOK	959,016.70	4-Feb-16	Deutsche Bank AG	108,630.00	420.60
EUR	100,000.00	NOK	959,016.70	4-Feb-16	Deutsche Bank AG	108,630.00	420.60
USD	7,557.64	ZAR	111,000.00	19-Jan-16	Deutsche Bank AG	7,557.64	420.70
USD	74,123.15	GBP	50,000.00	9-Feb-16	HSBC London	74,123.15	421.26
HUF	10,000,000.00	USD	33,938.36	22-Jan-16	Deutsche Bank AG	34,376.00	422.34
SEK	500,000.00	USD	58,957.52	10-Feb-16	Deutsche Bank AG	59,308.00	422.48
HUF	10,000,000.00	USD	33,937.57	22-Jan-16	Deutsche Bank AG	34,376.00	423.13
JPY	10,000,000.00	USD	82,768.58	4-Feb-16	Deutsche Bank AG	83,129.00	424.92
USD	33,484.14	BRL	131,000.00	5-Jan-16	HSBC London	33,484.14	425.26
USD	63,225.63	COP	200,000,000.00	1-Feb-16	HSBC London	63,225.63	426.99
USD	7,564.22	ZAR	111,000.00	19-Jan-16	Deutsche Bank AG	7,564.22	427.30
JPY	13,120,670.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,070.82	428.70
SEK	919,217.90	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,033.95	429.23
HUF	20,000,000.00	USD	68,290.27	22-Jan-16	Deutsche Bank AG	68,752.00	431.13
EUR	100,000.00	NOK	958,898.50	4-Feb-16	Deutsche Bank AG	108,630.00	433.96
SEK	1,834,867.00	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,644.58	435.04
JPY	10,000,000.00	USD	82,757.62	4-Feb-16	Deutsche Bank AG	83,129.00	435.88
NZD	100,000.00	USD	67,860.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	436.30
EUR	100,000.00	RON	450,513.90	20-Jan-16	Royal Bank Of Scotland	108,630.00	438.84
SEK	919,393.00	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,054.72	438.89
JPY	8,797,157.00	AUD	100,000.00	12-Jan-16	HSBC London	73,129.89	439.20
JPY	8,797,157.00	AUD	100,000.00	12-Jan-16	HSBC London	73,129.89	439.20
USD	80,863.46	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	80,863.46	439.34
USD	30,453.17	CHF	30,000.00	1-Feb-16	Royal Bank Of Scotland	30,453.17	439.49
EUR	61,000.00	NOK	583,375.39	4-Feb-16	Deutsche Bank AG	66,264.30	440.13
USD	39,721.71	EUR	36,140.08	22-Jan-16	Deutsche Bank AG	39,721.71	440.56
USD	33,501.27	BRL	131,000.00	5-Jan-16	HSBC London	33,501.27	442.42
USD	34,805.42	HUF	10,000,000.00	22-Jan-16	Deutsche Bank AG	34,805.42	444.92
CAD	100,000.00	USD	71,549.59	8-Feb-16	Deutsche Bank AG	71,989.10	446.21
PHP	2,500,000.00	USD	52,776.02	19-Jan-16	Deutsche Bank AG	53,130.00	446.48
JPY	10,000,000.00	USD	82,819.23	9-Mar-16	Deutsche Bank AG	83,129.00	446.97
JPY	9,500,000.00	USD	78,654.69	9-Mar-16	Deutsche Bank AG	78,972.55	448.20
INR	3,450,000.00	USD	51,621.98	8-Jan-16	Deutsche Bank AG	52,150.20	448.87
USD	15,985.63	GBP	10,540.27	29-Jan-16	Deutsche Bank AG	15,985.63	448.96
SEK	919,388.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,054.19	449.47
USD	100,493.73	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	100,493.73	449.58
SEK	919,501.90	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,067.64	451.80
USD	69,175.31	HUF	20,000,000.00	22-Jan-16	Deutsche Bank AG	69,175.31	454.11
JPY	5,200,000.00	USD	42,806.35	4-Feb-16	Deutsche Bank AG	43,227.08	454.27
USD	33,765.64	BRL	132,000.00	5-Jan-16	HSBC London	33,765.64	454.45
JPY	5,200,000.00	USD	42,805.29	4-Feb-16	Deutsche Bank AG	43,227.08	455.33
SEK	919,438.10	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,060.07	455.36
JPY	10,000,000.00	USD	82,809.70	9-Mar-16	Deutsche Bank AG	83,129.00	456.50
PLN	100,000.00	USD	24,856.84	15-Jan-16	HSBC London	25,323.20	457.86
JPY	5,200,000.00	USD	42,801.95	4-Feb-16	Deutsche Bank AG	43,227.08	458.67
EUR	100,000.00	NOK	958,678.70	4-Feb-16	Deutsche Bank AG	108,630.00	458.79
AUD	400,000.00	JPY	34,922,240.00	12-Jan-16	HSBC London	291,020.00	459.11
JPY	10,000,000.00	USD	82,734.27	4-Feb-16	Deutsche Bank AG	83,129.00	459.23
SEK	919,570.00	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,075.72	459.89
PHP	3,220,000.00	USD	68,090.51	19-Jan-16	Deutsche Bank AG	68,431.44	460.07
USD	51,575.01	EUR	47,000.00	10-Feb-16	Deutsche Bank AG	51,575.01	464.94
INR	2,500,000.00	USD	37,265.13	8-Jan-16	Deutsche Bank AG	37,790.00	467.37
USD	40,751.52	CZK	1,000,000.00	10-Mar-16	Royal Bank Of Scotland	40,751.52	467.57
USD	17,846.94	MYR	75,000.00	7-Jan-16	Deutsche Bank AG	17,846.94	468.02
CAD	100,000.00	USD	71,527.59	8-Feb-16	Deutsche Bank AG	71,989.10	468.21
USD	151,885.28	BRL	600,000.00	5-Jan-16	HSBC London	151,885.28	468.22
JPY	10,000,000.00	USD	82,796.60	9-Mar-16	Deutsche Bank AG	83,129.00	469.60
NZD	45,000.00	USD	30,260.98	4-Feb-16	Royal Bank Of Scotland	30,807.00	472.45
EUR	100,000.00	RON	450,372.30	20-Jan-16	Royal Bank Of Scotland	108,630.00	472.86
EUR	100,000.00	NOK	958,552.20	4-Feb-16	Deutsche Bank AG	108,630.00	473.08
JPY	5,300,000.00	USD	43,618.30	4-Feb-16	Deutsche Bank AG	44,058.37	474.26
JPY	5,200,000.00	USD	42,786.28	4-Feb-16	Deutsche Bank AG	43,227.08	474.34
INR	5,530,000.00	USD	82,843.96	19-Jan-16	Deutsche Bank AG	83,591.48	476.55
USD	76,210.22	CNH	500,000.00	29-Jan-16	HSBC London	76,210.22	477.10
JPY	5,400,000.00	USD	44,447.18	4-Feb-16	Deutsche Bank AG	44,889.66	477.31

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
JPY	5,300,000.00	USD	43,615.15	4-Feb-16	Deutsche Bank AG	44,058.37	477.41
NZD	45,000.00	USD	30,255.61	4-Feb-16	Royal Bank Of Scotland	30,807.00	477.82
EUR	103,000.00	RON	463,920.96	20-Jan-16	Royal Bank Of Scotland	111,888.90	478.04
JPY	5,200,000.00	USD	42,781.58	4-Feb-16	Deutsche Bank AG	43,227.08	479.04
NZD	45,000.00	USD	30,253.91	4-Feb-16	Royal Bank Of Scotland	30,807.00	479.52
PLN	290,000.00	USD	72,931.83	15-Jan-16	HSBC London	73,437.28	480.80
USD	32,047.54	CZK	785,000.00	11-Jan-16	Royal Bank Of Scotland	32,047.54	480.99
JPY	8,802,270.00	AUD	100,000.00	12-Jan-16	HSBC London	73,172.39	481.74
SEK	919,663.00	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,086.75	482.03
JPY	5,300,000.00	USD	43,610.40	4-Feb-16	Deutsche Bank AG	44,058.37	482.16
JPY	5,300,000.00	USD	43,610.20	4-Feb-16	Deutsche Bank AG	44,058.37	482.36
JPY	10,000,000.00	USD	82,783.03	9-Mar-16	Deutsche Bank AG	83,129.00	483.17
INR	5,520,000.00	USD	82,685.48	19-Jan-16	Deutsche Bank AG	83,440.32	484.36
PLN	100,000.00	USD	24,829.59	15-Jan-16	HSBC London	25,323.20	485.11
PLN	100,000.00	USD	24,827.40	15-Jan-16	HSBC London	25,323.20	487.30
USD	29,414.58	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,414.58	487.97
USD	29,415.10	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,415.10	488.49
USD	50,446.45	BRL	200,000.00	2-Feb-16	HSBC London	50,446.45	491.00
USD	29,417.70	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,417.70	491.09
USD	25,726.78	BRL	100,000.00	5-Jan-16	HSBC London	25,726.78	491.26
USD	25,726.78	BRL	100,000.00	5-Jan-16	HSBC London	25,726.78	491.26
USD	25,726.78	BRL	100,000.00	5-Jan-16	HSBC London	25,726.78	491.26
PLN	100,000.00	USD	24,823.04	15-Jan-16	HSBC London	25,323.20	491.66
USD	25,727.18	BRL	100,000.00	5-Jan-16	HSBC London	25,727.18	491.66
USD	74,195.05	GBP	50,000.00	9-Feb-16	HSBC London	74,195.05	493.15
USD	29,419.77	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,419.77	493.16
EUR	100,000.00	NOK	958,368.10	4-Feb-16	Deutsche Bank AG	108,630.00	493.88
USD	29,420.59	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,420.59	493.98
USD	33,300.89	BRL	130,000.00	5-Jan-16	HSBC London	33,300.89	494.49
HUF	31,781,790.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	109,253.08	495.57
JPY	5,400,000.00	USD	44,428.85	4-Feb-16	Deutsche Bank AG	44,889.66	495.64
NZD	100,000.00	USD	67,800.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	495.80
INR	4,140,000.00	USD	61,881.56	19-Jan-16	Deutsche Bank AG	62,580.24	495.82
USD	109,240.20	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,240.20	495.89
PLN	100,000.00	USD	24,817.10	15-Jan-16	HSBC London	25,323.20	497.60
EUR	300,000.00	NOK	2,883,813.60	4-Feb-16	Deutsche Bank AG	325,890.00	497.69
PLN	100,000.00	USD	24,816.64	15-Jan-16	HSBC London	25,323.20	498.06
PLN	100,000.00	USD	24,815.08	15-Jan-16	HSBC London	25,323.20	499.62
PLN	100,000.00	USD	24,814.54	15-Jan-16	HSBC London	25,323.20	500.16
USD	34,515.73	CHF	34,000.00	1-Feb-16	Royal Bank Of Scotland	34,515.73	500.22
PLN	100,000.00	USD	24,813.42	15-Jan-16	HSBC London	25,323.20	501.28
PLN	100,000.00	USD	24,811.78	15-Jan-16	HSBC London	25,323.20	502.92
PLN	100,000.00	USD	24,811.05	15-Jan-16	HSBC London	25,323.20	503.65
USD	109,248.70	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,248.70	504.37
JPY	13,129,851.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,147.14	505.01
JPY	13,129,851.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,147.14	505.01
USD	16,002.16	ZAR	241,000.00	19-Jan-16	Deutsche Bank AG	16,002.16	505.21
USD	40,789.52	CZK	1,000,000.00	10-Mar-16	Royal Bank Of Scotland	40,789.52	505.49
PLN	100,000.00	USD	24,808.65	15-Jan-16	HSBC London	25,323.20	506.05
USD	29,432.71	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,432.71	506.11
EUR	100,000.00	NOK	958,258.20	4-Feb-16	Deutsche Bank AG	108,630.00	506.30
PLN	100,000.00	USD	24,807.70	15-Jan-16	HSBC London	25,323.20	507.00
USD	129,045.41	ILS	500,000.00	20-Jan-16	HSBC London	129,045.41	507.26
JPY	4,312,742.00	GBP	24,000.00	12-Feb-16	Deutsche Bank AG	35,851.39	508.05
PLN	100,000.00	USD	24,806.63	15-Jan-16	HSBC London	25,323.20	508.07
JPY	13,130,250.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,150.46	508.33
USD	25,744.00	BRL	100,000.00	5-Jan-16	HSBC London	25,744.00	508.51
USD	109,253.40	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,253.40	509.06
SEK	479,433.00	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	56,868.42	509.17
JPY	4,312,884.00	GBP	24,000.00	12-Feb-16	Deutsche Bank AG	35,852.57	509.23
PLN	300,000.00	USD	75,433.69	15-Jan-16	HSBC London	75,969.60	510.41
PLN	100,000.00	USD	24,804.11	15-Jan-16	HSBC London	25,323.20	510.59
SEK	500,000.00	USD	58,869.32	10-Feb-16	Deutsche Bank AG	59,308.00	510.68
USD	29,437.39	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	29,437.39	510.80
INR	5,560,000.00	USD	83,261.04	19-Jan-16	Deutsche Bank AG	84,044.96	511.48
SEK	920,012.40	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,128.19	512.36
SEK	500,000.00	USD	58,867.32	10-Feb-16	Deutsche Bank AG	59,308.00	512.68
INR	2,160,000.00	USD	32,086.75	8-Jan-16	Deutsche Bank AG	32,650.56	514.13
USD	35,530.65	CHF	35,000.00	1-Feb-16	Royal Bank Of Scotland	35,530.65	514.69
EUR	70,000.00	NOK	669,350.43	4-Feb-16	Deutsche Bank AG	76,041.00	516.00
PLN	100,000.00	USD	24,797.84	15-Jan-16	HSBC London	25,323.20	516.86
INR	5,550,000.00	USD	83,104.98	19-Jan-16	Deutsche Bank AG	83,893.80	516.87

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
AUD	150,467.40	EUR	100,000.00	8-Feb-16	HSBC London	109,472.56	517.35
PLN	100,000.00	USD	24,796.89	15-Jan-16	HSBC London	25,323.20	517.81
EUR	100,000.00	CAD	150,252.00	21-Jan-16	Deutsche Bank AG	108,630.00	517.96
USD	76,250.90	CNH	500,000.00	29-Jan-16	HSBC London	76,250.90	517.99
PLN	100,000.00	USD	24,795.19	15-Jan-16	HSBC London	25,323.20	519.51
SEK	479,521.50	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	56,878.92	519.69
SEK	479,524.55	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	56,879.28	520.06
JPY	8,920,176.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,152.53	520.11
SEK	920,081.50	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,136.39	520.57
SEK	920,081.50	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,136.39	520.57
PLN	100,000.00	USD	24,792.42	15-Jan-16	HSBC London	25,323.20	522.28
USD	205,410.60	NZD	300,000.00	4-Feb-16	Royal Bank Of Scotland	205,410.60	522.35
EUR	100,000.00	NOK	958,099.40	4-Feb-16	Deutsche Bank AG	108,630.00	524.24
EUR	100,000.00	CAD	150,243.20	21-Jan-16	Deutsche Bank AG	108,630.00	524.30
USD	31,311.92	BRL	122,000.00	5-Jan-16	HSBC London	31,311.92	524.47
USD	56,995.16	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	56,995.16	525.84
SEK	920,129.24	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,142.05	526.23
INR	5,560,000.00	USD	83,245.99	19-Jan-16	Deutsche Bank AG	84,044.96	526.53
PLN	100,000.00	USD	24,788.02	15-Jan-16	HSBC London	25,323.20	526.68
USD	25,763.90	BRL	100,000.00	5-Jan-16	HSBC London	25,763.90	528.44
JPY	10,000,000.00	USD	82,737.55	9-Mar-16	Deutsche Bank AG	83,129.00	528.65
JPY	4,492,440.00	GBP	25,000.00	12-Feb-16	Deutsche Bank AG	37,345.20	529.22
INR	5,560,000.00	USD	83,242.88	19-Jan-16	Deutsche Bank AG	84,044.96	529.64
JPY	4,492,588.00	GBP	25,000.00	12-Feb-16	Deutsche Bank AG	37,346.43	530.46
USD	57,002.59	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,002.59	533.27
PLN	100,000.00	USD	24,781.13	15-Jan-16	HSBC London	25,323.20	533.57
USD	32,687.05	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	32,687.05	533.91
USD	36,550.90	CHF	36,000.00	1-Feb-16	Royal Bank Of Scotland	36,550.90	534.48
SEK	920,212.70	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,151.95	536.13
SEK	920,212.70	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,151.95	536.13
EUR	100,000.00	NOK	957,967.90	4-Feb-16	Deutsche Bank AG	108,630.00	539.09
PLN	100,000.00	USD	24,775.58	15-Jan-16	HSBC London	25,323.20	539.12
SEK	920,245.20	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,155.80	539.99
PLN	100,000.00	USD	24,774.69	15-Jan-16	HSBC London	25,323.20	540.01
USD	57,009.68	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,009.68	540.36
USD	57,017.97	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,017.97	548.65
USD	74,252.55	GBP	50,000.00	9-Feb-16	HSBC London	74,252.55	550.65
NZD	100,000.00	USD	67,745.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	551.10
USD	76,283.90	CNH	500,000.00	29-Jan-16	HSBC London	76,283.90	551.15
INR	5,560,000.00	USD	83,221.07	19-Jan-16	Deutsche Bank AG	84,044.96	551.45
PLN	100,000.00	USD	24,762.83	15-Jan-16	HSBC London	25,323.20	551.87
JPY	13,135,640.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,195.26	553.13
USD	129,091.56	ILS	500,000.00	20-Jan-16	HSBC London	129,091.56	553.40
SEK	920,369.30	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,170.52	554.71
NZD	100,000.00	USD	67,741.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	554.80
USD	25,792.47	BRL	100,000.00	5-Jan-16	HSBC London	25,792.47	557.06
USD	25,792.47	BRL	100,000.00	5-Jan-16	HSBC London	25,792.47	557.06
NZD	40,000.00	USD	26,760.89	4-Feb-16	Royal Bank Of Scotland	27,384.00	557.71
NZD	40,000.00	USD	26,760.09	4-Feb-16	Royal Bank Of Scotland	27,384.00	558.51
USD	39,926.51	CZK	979,000.00	11-Jan-16	Royal Bank Of Scotland	39,926.51	558.81
PLN	100,000.00	USD	24,754.72	15-Jan-16	HSBC London	25,323.20	559.98
PLN	100,000.00	USD	24,754.48	15-Jan-16	HSBC London	25,323.20	560.22
USD	25,796.47	BRL	100,000.00	5-Jan-16	HSBC London	25,796.47	561.06
USD	25,796.47	BRL	100,000.00	5-Jan-16	HSBC London	25,796.47	561.06
NZD	40,000.00	USD	26,756.20	4-Feb-16	Royal Bank Of Scotland	27,384.00	562.40
EUR	100,000.00	CAD	150,189.84	21-Jan-16	Deutsche Bank AG	108,630.00	562.71
SEK	920,343.10	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,167.42	562.73
EUR	69,000.00	NOK	659,309.08	4-Feb-16	Deutsche Bank AG	74,954.70	562.77
INR	6,310,000.00	USD	94,673.67	8-Jan-16	Deutsche Bank AG	95,381.96	563.16
USD	31,352.23	BRL	122,000.00	5-Jan-16	HSBC London	31,352.23	564.84
SEK	500,000.00	USD	58,813.05	10-Feb-16	Deutsche Bank AG	59,308.00	566.95
SEK	920,472.80	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,182.80	566.98
JPY	10,000,000.00	USD	82,625.10	4-Feb-16	Deutsche Bank AG	83,129.00	568.40
PLN	100,000.00	USD	24,744.81	15-Jan-16	HSBC London	25,323.20	569.89
NZD	532,538.50	AUD	500,000.00	10-Feb-16	HSBC London	364,575.86	570.25
SEK	105,688.25	NOK	106,000.00	21-Jan-16	Deutsche Bank AG	12,536.32	571.24
EUR	116,000.00	RON	522,336.40	20-Jan-16	Royal Bank Of Scotland	126,010.80	571.46
NZD	40,000.00	USD	26,747.00	4-Feb-16	Royal Bank Of Scotland	27,384.00	571.60
INR	4,610,000.00	USD	69,006.81	8-Jan-16	Deutsche Bank AG	69,684.76	571.92
SEK	500,000.00	USD	58,808.02	10-Feb-16	Deutsche Bank AG	59,308.00	571.98
JPY	8,813,240.00	AUD	100,000.00	12-Jan-16	HSBC London	73,263.58	573.02
NZD	40,000.00	USD	26,744.97	4-Feb-16	Royal Bank Of Scotland	27,384.00	573.63

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
NZD	100,000.00	USD	67,722.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	573.90
USD	25,810.44	BRL	100,000.00	5-Jan-16	HSBC London	25,810.44	575.06
INR	2,440,000.00	USD	36,250.72	8-Jan-16	Deutsche Bank AG	36,883.04	576.20
USD	47,786.76	BRL	189,000.00	2-Feb-16	HSBC London	47,786.76	580.22
INR	8,290,000.00	USD	124,325.13	19-Jan-16	Deutsche Bank AG	125,311.64	580.30
SEK	480,040.00	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	56,940.42	581.34
INR	4,610,000.00	USD	68,996.48	8-Jan-16	Deutsche Bank AG	69,684.76	582.25
USD	58,436.47	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,436.47	582.93
INR	4,600,000.00	USD	68,844.76	8-Jan-16	Deutsche Bank AG	69,533.60	583.04
INR	8,190,000.00	USD	123,028.39	8-Jan-16	Deutsche Bank AG	123,800.04	583.28
USD	41,640.41	CZK	1,021,000.00	11-Jan-16	Royal Bank Of Scotland	41,640.41	583.80
SEK	920,623.38	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,200.66	584.85
SEK	480,080.85	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	56,945.27	586.19
USD	58,441.21	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,441.21	587.68
PLN	100,000.00	USD	24,724.05	15-Jan-16	HSBC London	25,323.20	590.65
INR	8,200,000.00	USD	123,169.36	8-Jan-16	Deutsche Bank AG	123,951.20	593.24
EUR	100,000.00	CAD	150,146.80	21-Jan-16	Deutsche Bank AG	108,630.00	593.69
SEK	920,716.13	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,211.66	595.86
SEK	500,000.00	USD	58,780.68	10-Feb-16	Deutsche Bank AG	59,308.00	599.32
EUR	100,000.00	HUF	31,462,671.80	25-Jan-16	Deutsche Bank AG	108,630.00	600.92
USD	734,922.33	CHF	734,000.00	1-Feb-16	Royal Bank Of Scotland	734,922.33	602.18
PHP	5,000,000.00	USD	105,842.51	19-Jan-16	Deutsche Bank AG	106,260.00	602.49
PHP	4,500,000.00	USD	95,197.80	19-Jan-16	Deutsche Bank AG	95,634.00	602.70
USD	113,541.99	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	113,541.99	603.19
EUR	100,000.00	GBP	73,363.10	10-Feb-16	Royal Bank Of Scotland	108,630.00	603.78
PLN	100,000.00	USD	24,703.81	15-Jan-16	HSBC London	25,323.20	610.89
SEK	920,762.20	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,217.13	612.45
SEK	920,762.20	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,217.13	612.45
PLN	100,000.00	USD	24,701.35	15-Jan-16	HSBC London	25,323.20	613.35
PHP	5,000,000.00	USD	105,831.30	19-Jan-16	Deutsche Bank AG	106,260.00	613.70
USD	58,467.22	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,467.22	613.71
USD	136,187.83	RUB	10,000,000.00	1-Feb-16	HSBC London	136,187.83	613.84
USD	109,358.70	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,358.70	614.26
USD	25,850.21	BRL	100,000.00	5-Jan-16	HSBC London	25,850.21	614.89
SEK	480,337.00	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	56,975.65	616.64
USD	109,362.70	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,362.70	618.26
PHP	4,670,000.00	USD	98,800.43	19-Jan-16	Deutsche Bank AG	99,246.84	619.20
USD	58,473.38	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,473.38	619.87
JPY	10,000,000.00	USD	82,573.45	4-Feb-16	Deutsche Bank AG	83,129.00	620.05
USD	63,191.89	MYR	270,000.00	7-Jan-16	Deutsche Bank AG	63,191.89	622.49
NZD	100,000.00	USD	67,670.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	625.90
HUF	30,000,000.00	USD	102,455.62	22-Jan-16	Deutsche Bank AG	103,128.00	626.48
SEK	920,991.50	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,244.33	628.52
USD	109,377.20	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,377.20	632.74
USD	74,340.40	GBP	50,000.00	9-Feb-16	HSBC London	74,340.40	638.49
SEK	921,078.50	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,254.65	638.84
SEK	500,000.00	USD	58,740.72	10-Feb-16	Deutsche Bank AG	59,308.00	639.28
JPY	6,900,000.00	USD	56,762.02	4-Feb-16	Deutsche Bank AG	57,359.01	641.50
USD	44,664.65	CHF	44,000.00	1-Feb-16	Royal Bank Of Scotland	44,664.65	644.59
USD	82,449.67	MYR	353,000.00	7-Jan-16	Deutsche Bank AG	82,449.67	645.13
USD	57,118.35	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,118.35	649.07
PLN	200,000.00	USD	49,979.71	15-Jan-16	HSBC London	50,646.40	649.69
EUR	160,000.00	RON	721,040.00	20-Jan-16	Royal Bank Of Scotland	173,808.00	649.83
JPY	10,000,000.00	USD	82,543.39	4-Feb-16	Deutsche Bank AG	83,129.00	650.11
EUR	121,000.00	RON	544,621.00	20-Jan-16	Royal Bank Of Scotland	131,442.30	651.33
SEK	480,640.90	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	57,011.70	652.77
USD	58,508.89	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,508.89	655.41
USD	58,511.04	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,511.04	657.56
JPY	10,000,000.00	USD	82,535.01	4-Feb-16	Deutsche Bank AG	83,129.00	658.49
AUD	200,000.00	USD	144,555.40	9-Feb-16	Royal Bank Of Scotland	145,510.00	659.20
USD	58,514.57	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,514.57	661.10
NZD	35,000.00	USD	23,242.42	4-Feb-16	Royal Bank Of Scotland	23,961.00	661.36
NZD	200,000.00	USD	135,927.60	4-Feb-16	Royal Bank Of Scotland	136,920.00	665.40
USD	58,519.17	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,519.17	665.70
USD	57,135.71	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,135.71	666.43
INR	3,070,000.00	USD	45,668.89	8-Jan-16	Deutsche Bank AG	46,406.12	666.62
JPY	13,149,640.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,311.64	669.50
PHP	5,000,000.00	USD	105,775.33	19-Jan-16	Deutsche Bank AG	106,260.00	669.67
USD	66,789.03	BRL	262,000.00	5-Jan-16	HSBC London	66,789.03	670.99
USD	74,374.25	GBP	50,000.00	9-Feb-16	HSBC London	74,374.25	672.33
EUR	100,000.00	NOK	956,788.00	4-Feb-16	Deutsche Bank AG	108,630.00	672.39
EUR	100,000.00	NOK	956,788.00	4-Feb-16	Deutsche Bank AG	108,630.00	672.39

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	profit (in USD)
NZD	35,000.00	USD	23,230.59	4-Feb-16	Royal Bank Of Scotland	23,961.00	673.19
USD	74,378.25	GBP	50,000.00	9-Feb-16	HSBC London	74,378.25	676.34
NZD	35,000.00	USD	23,226.35	4-Feb-16	Royal Bank Of Scotland	23,961.00	677.43
NZD	36,000.00	USD	23,908.86	4-Feb-16	Royal Bank Of Scotland	24,645.60	677.88
TRY	100,000.00	USD	33,359.54	22-Jan-16	Deutsche Bank AG	34,260.10	678.16
USD	74,380.55	GBP	50,000.00	9-Feb-16	HSBC London	74,380.55	678.64
JPY	10,000,000.00	USD	82,509.48	4-Feb-16	Deutsche Bank AG	83,129.00	684.02
EUR	100,000.00	CHF	107,984.20	27-Jan-16	HSBC London	108,630.00	696.80
EUR	100,000.00	NOK	956,570.40	4-Feb-16	Deutsche Bank AG	108,630.00	696.98
USD	12,980.49	ZAR	191,000.00	19-Jan-16	Deutsche Bank AG	12,980.49	699.72
USD	42,342.11	BRL	165,000.00	5-Jan-16	HSBC London	42,342.11	703.33
USD	57,173.14	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,173.14	703.88
INR	3,250,000.00	USD	48,347.27	8-Jan-16	Deutsche Bank AG	49,127.00	704.98
USD	58,560.49	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,560.49	707.05
JPY	13,154,270.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,350.13	707.99
USD	57,179.88	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,179.88	710.62
INR	5,360,000.00	USD	80,047.79	19-Jan-16	Deutsche Bank AG	81,021.76	711.33
USD	39,828.35	BRL	155,000.00	5-Jan-16	HSBC London	39,828.35	713.22
USD	74,417.55	GBP	50,000.00	9-Feb-16	HSBC London	74,417.55	715.64
USD	74,417.55	GBP	50,000.00	9-Feb-16	HSBC London	74,417.55	715.64
INR	3,060,000.00	USD	45,468.73	8-Jan-16	Deutsche Bank AG	46,254.96	715.85
USD	13,061.64	ZAR	192,000.00	19-Jan-16	Deutsche Bank AG	13,061.64	716.62
INR	8,300,000.00	USD	124,335.26	19-Jan-16	Deutsche Bank AG	125,462.80	720.84
USD	42,108.51	BRL	164,000.00	5-Jan-16	HSBC London	42,108.51	722.13
USD	74,424.30	GBP	50,000.00	9-Feb-16	HSBC London	74,424.30	722.39
USD	58,657.91	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	58,657.91	724.02
USD	109,468.80	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,468.80	724.24
INR	3,050,000.00	USD	45,306.67	8-Jan-16	Deutsche Bank AG	46,103.80	726.98
INR	11,060,000.00	USD	165,909.13	19-Jan-16	Deutsche Bank AG	167,182.96	731.89
SEK	921,785.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,338.54	733.89
USD	51,757.16	CHF	51,000.00	1-Feb-16	Royal Bank Of Scotland	51,757.16	733.93
USD	83,380.82	EUR	76,000.00	10-Feb-16	Deutsche Bank AG	83,380.82	734.76
USD	42,124.73	BRL	164,000.00	5-Jan-16	HSBC London	42,124.73	738.37
USD	42,127.65	BRL	164,000.00	5-Jan-16	HSBC London	42,127.65	741.30
USD	74,447.55	GBP	50,000.00	9-Feb-16	HSBC London	74,447.55	745.63
USD	42,384.85	BRL	165,000.00	5-Jan-16	HSBC London	42,384.85	746.14
SEK	921,917.20	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,354.13	749.48
USD	84,484.42	EUR	77,000.00	10-Feb-16	Deutsche Bank AG	84,484.42	750.90
JPY	8,947,940.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,383.33	751.10
MXN	3,500,000.00	USD	201,735.65	11-Jan-16	Royal Bank Of Scotland	202,650.00	753.35
JPY	13,159,970.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,397.51	755.36
USD	109,500.20	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,500.20	755.61
JPY	13,160,125.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,398.80	756.65
SEK	1,837,590.40	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,967.62	758.15
USD	109,504.40	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,504.40	759.80
EUR	100,000.00	NOK	956,011.20	4-Feb-16	Deutsche Bank AG	108,630.00	760.15
USD	25,999.01	BRL	100,000.00	5-Jan-16	HSBC London	25,999.01	763.92
USD	74,466.30	GBP	50,000.00	9-Feb-16	HSBC London	74,466.30	764.38
USD	74,466.30	GBP	50,000.00	9-Feb-16	HSBC London	74,466.30	764.38
USD	27,436.23	GBP	18,094.09	29-Jan-16	Deutsche Bank AG	27,436.23	765.00
EUR	100,000.00	HUF	31,414,300.00	25-Jan-16	Deutsche Bank AG	108,630.00	767.20
PLN	200,000.00	USD	49,861.47	15-Jan-16	HSBC London	50,646.40	767.93
USD	26,003.74	BRL	100,000.00	5-Jan-16	HSBC London	26,003.74	768.66
USD	26,005.09	BRL	100,000.00	5-Jan-16	HSBC London	26,005.09	770.02
JPY	8,836,970.00	AUD	100,000.00	12-Jan-16	HSBC London	73,460.85	770.45
SEK	1,837,694.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,979.98	770.52
SEK	1,837,694.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,979.98	770.52
USD	74,476.05	GBP	50,000.00	9-Feb-16	HSBC London	74,476.05	774.12
USD	74,476.05	GBP	50,000.00	9-Feb-16	HSBC London	74,476.05	774.12
EUR	100,000.00	CAD	149,894.60	21-Jan-16	Deutsche Bank AG	108,630.00	775.25
USD	74,479.85	GBP	50,000.00	9-Feb-16	HSBC London	74,479.85	777.92
USD	32,930.74	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	32,930.74	778.45
USD	113,720.22	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	113,720.22	781.48
JPY	6,648,626.00	GBP	37,000.00	12-Feb-16	Deutsche Bank AG	55,269.36	781.70
JPY	8,951,668.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,414.32	782.11
USD	74,485.60	GBP	50,000.00	9-Feb-16	HSBC London	74,485.60	783.67
SEK	481,807.00	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	57,150.02	791.41
USD	74,494.85	GBP	50,000.00	9-Feb-16	HSBC London	74,494.85	792.93
USD	74,494.85	GBP	50,000.00	9-Feb-16	HSBC London	74,494.85	792.93
AUD	102,570.30	GBP	50,000.00	3-Feb-16	HSBC London	74,625.02	794.98
USD	74,497.65	GBP	50,000.00	9-Feb-16	HSBC London	74,497.65	795.73
USD	243,115.04	SGD	344,000.00	19-Jan-16	Deutsche Bank AG	243,115.04	796.13

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	profit (in USD)
JPY	13,165,023.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,439.52	797.37
EUR	100,000.00	HUF	31,405,340.00	25-Jan-16	Deutsche Bank AG	108,630.00	798.00
JPY	6,828,277.00	GBP	38,000.00	12-Feb-16	Deutsche Bank AG	56,762.78	802.48
USD	74,505.10	GBP	50,000.00	9-Feb-16	HSBC London	74,505.10	803.17
JPY	20,000,000.00	USD	165,725.21	9-Mar-16	Deutsche Bank AG	166,258.00	807.19
JPY	6,828,847.00	GBP	38,000.00	12-Feb-16	Deutsche Bank AG	56,767.52	807.23
USD	58,664.23	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,664.23	810.87
PLN	578,000.00	USD	145,507.90	15-Jan-16	HSBC London	146,368.10	811.07
EUR	100,000.00	NOK	955,541.30	4-Feb-16	Deutsche Bank AG	108,630.00	813.24
USD	34,702.17	RUB	2,500,000.00	1-Feb-16	HSBC London	34,702.17	815.15
USD	802,167.15	CHF	801,000.00	1-Feb-16	Royal Bank Of Scotland	802,167.15	817.54
USD	81,241.90	CZK	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	81,241.90	817.68
EUR	200,000.00	CAD	300,806.80	21-Jan-16	Deutsche Bank AG	217,260.00	817.94
JPY	13,167,670.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,461.52	819.36
USD	74,527.60	GBP	50,000.00	9-Feb-16	HSBC London	74,527.60	825.68
JPY	7,008,398.00	GBP	39,000.00	12-Feb-16	Deutsche Bank AG	58,260.11	827.18
USD	74,529.40	GBP	50,000.00	9-Feb-16	HSBC London	74,529.40	827.48
USD	74,531.25	GBP	50,000.00	9-Feb-16	HSBC London	74,531.25	829.32
USD	15,040.02	ZAR	221,000.00	19-Jan-16	Deutsche Bank AG	15,040.02	830.41
USD	34,717.35	RUB	2,500,000.00	1-Feb-16	HSBC London	34,717.35	830.48
JPY	8,844,637.00	AUD	100,000.00	12-Jan-16	HSBC London	73,524.58	834.25
USD	74,536.85	GBP	50,000.00	9-Feb-16	HSBC London	74,536.85	834.92
USD	74,536.90	GBP	50,000.00	9-Feb-16	HSBC London	74,536.90	834.98
USD	251,607.89	SGD	356,000.00	19-Jan-16	Deutsche Bank AG	251,607.89	836.01
AUD	102,628.85	GBP	50,000.00	3-Feb-16	HSBC London	74,667.62	837.50
EUR	100,000.00	CAD	149,806.90	21-Jan-16	Deutsche Bank AG	108,630.00	838.39
JPY	17,589,868.00	AUD	200,000.00	12-Jan-16	HSBC London	146,222.81	841.41
USD	74,543.70	GBP	50,000.00	9-Feb-16	HSBC London	74,543.70	841.77
PLN	578,000.00	USD	145,474.94	15-Jan-16	HSBC London	146,368.10	844.03
USD	15,118.83	ZAR	222,000.00	19-Jan-16	Deutsche Bank AG	15,118.83	844.96
USD	74,548.70	GBP	50,000.00	9-Feb-16	HSBC London	74,548.70	846.77
JPY	10,000,000.00	USD	82,344.24	4-Feb-16	Deutsche Bank AG	83,129.00	849.26
USD	74,551.30	GBP	50,000.00	9-Feb-16	HSBC London	74,551.30	849.36
USD	34,736.45	RUB	2,500,000.00	1-Feb-16	HSBC London	34,736.45	849.77
EUR	100,000.00	CAD	149,785.20	21-Jan-16	Deutsche Bank AG	108,630.00	854.01
PLN	578,000.00	USD	145,463.84	15-Jan-16	HSBC London	146,368.10	855.13
USD	26,090.58	BRL	100,000.00	5-Jan-16	HSBC London	26,090.58	855.64
USD	26,091.94	BRL	100,000.00	5-Jan-16	HSBC London	26,091.94	857.00
USD	49,057.38	BRL	191,000.00	5-Jan-16	HSBC London	49,057.38	857.41
EUR	184,000.00	NOK	1,763,851.42	4-Feb-16	Deutsche Bank AG	199,879.20	857.43
JPY	13,172,530.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,501.92	859.76
NZD	45,000.00	USD	29,865.65	4-Feb-16	Royal Bank Of Scotland	30,807.00	867.78
USD	49,320.56	BRL	192,000.00	5-Jan-16	HSBC London	49,320.56	868.25
USD	74,570.92	GBP	50,000.00	9-Feb-16	HSBC London	74,570.92	868.98
USD	74,571.55	GBP	50,000.00	9-Feb-16	HSBC London	74,571.55	869.62
USD	74,571.55	GBP	50,000.00	9-Feb-16	HSBC London	74,571.55	869.62
USD	26,108.97	BRL	100,000.00	5-Jan-16	HSBC London	26,108.97	874.06
EUR	100,000.00	NOK	954,996.85	4-Feb-16	Deutsche Bank AG	108,630.00	874.75
NZD	100,000.00	USD	67,420.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	876.10
NZD	100,000.00	USD	67,420.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	876.10
USD	76,608.15	CNH	500,000.00	29-Jan-16	HSBC London	76,608.15	877.03
JPY	10,000,000.00	USD	82,388.54	9-Mar-16	Deutsche Bank AG	83,129.00	877.66
INR	4,080,000.00	USD	60,701.64	8-Jan-16	Deutsche Bank AG	61,673.28	877.80
EUR	100,000.00	CAD	149,750.60	21-Jan-16	Deutsche Bank AG	108,630.00	878.91
USD	863,256.04	CHF	862,000.00	1-Feb-16	Royal Bank Of Scotland	863,256.04	879.81
USD	58,734.89	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,734.89	881.59
EUR	100,000.00	RON	448,665.60	20-Jan-16	Royal Bank Of Scotland	108,630.00	882.90
USD	26,117.84	BRL	100,000.00	5-Jan-16	HSBC London	26,117.84	882.94
USD	20,820.16	BRL	79,000.00	5-Jan-16	HSBC London	20,820.16	884.89
EUR	100,000.00	CAD	149,739.00	21-Jan-16	Deutsche Bank AG	108,630.00	887.27
USD	76,621.31	CNH	500,000.00	29-Jan-16	HSBC London	76,621.31	890.25
USD	76,621.31	CNH	500,000.00	29-Jan-16	HSBC London	76,621.31	890.25
USD	57,359.58	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,359.58	890.38
EUR	100,000.00	HUF	31,378,140.00	25-Jan-16	Deutsche Bank AG	108,630.00	891.50
JPY	13,176,452.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,534.53	892.36
USD	58,745.91	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,745.91	892.62
USD	109,637.54	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,637.54	892.81
USD	109,640.00	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,640.00	895.26
USD	57,364.59	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,364.59	895.39
USD	26,132.85	BRL	100,000.00	5-Jan-16	HSBC London	26,132.85	897.98
JPY	20,000,000.00	USD	165,488.66	4-Feb-16	Deutsche Bank AG	166,258.00	898.34
USD	74,601.40	GBP	50,000.00	9-Feb-16	HSBC London	74,601.40	899.46

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
PLN	700,000.00	USD	176,303.23	15-Jan-16	HSBC London	177,262.40	899.67
USD	228,102.19	CNH	1,500,000.00	29-Jan-16	HSBC London	228,102.19	900.18
PHP	7,500,000.00	USD	158,763.76	19-Jan-16	Deutsche Bank AG	159,390.00	903.74
USD	76,637.75	CNH	500,000.00	29-Jan-16	HSBC London	76,637.75	906.78
USD	76,637.75	CNH	500,000.00	29-Jan-16	HSBC London	76,637.75	906.78
USD	76,637.75	CNH	500,000.00	29-Jan-16	HSBC London	76,637.75	906.78
EUR	100,000.00	HUF	31,372,600.00	25-Jan-16	Deutsche Bank AG	108,630.00	910.55
JPY	10,500,000.00	USD	86,441.79	4-Feb-16	Deutsche Bank AG	87,285.45	911.39
USD	109,658.70	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,658.70	913.95
JPY	10,600,000.00	USD	87,268.99	4-Feb-16	Deutsche Bank AG	88,116.74	916.12
USD	26,152.00	BRL	100,000.00	5-Jan-16	HSBC London	26,152.00	917.16
JPY	8,967,979.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,549.91	917.83
JPY	8,967,979.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,549.91	917.83
JPY	10,600,000.00	USD	87,265.35	4-Feb-16	Deutsche Bank AG	88,116.74	919.76
USD	19,847.57	BRL	75,000.00	5-Jan-16	HSBC London	19,847.57	921.81
USD	74,623.85	GBP	50,000.00	9-Feb-16	HSBC London	74,623.85	921.91
USD	74,623.85	GBP	50,000.00	9-Feb-16	HSBC London	74,623.85	921.91
HUF	20,000,000.00	USD	67,798.86	22-Jan-16	Deutsche Bank AG	68,752.00	922.54
INR	5,000,000.00	USD	74,542.31	8-Jan-16	Deutsche Bank AG	75,580.00	922.69
JPY	10,600,000.00	USD	87,262.37	4-Feb-16	Deutsche Bank AG	88,116.74	922.74
SEK	500,000.00	USD	58,453.31	10-Feb-16	Deutsche Bank AG	59,308.00	926.69
USD	58,781.18	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,781.18	927.92
USD	76,663.60	CNH	500,000.00	29-Jan-16	HSBC London	76,663.60	932.76
USD	109,678.80	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,678.80	934.02
USD	109,680.36	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,680.36	935.58
USD	104,244.93	EUR	95,000.00	10-Feb-16	Deutsche Bank AG	104,244.93	937.34
USD	74,639.90	GBP	50,000.00	9-Feb-16	HSBC London	74,639.90	937.96
JPY	13,182,390.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,583.89	941.71
USD	16,051.78	ZAR	235,000.00	19-Jan-16	Deutsche Bank AG	16,051.78	942.21
TRY	513,000.00	USD	173,670.59	22-Jan-16	Deutsche Bank AG	175,754.31	942.81
USD	57,413.95	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,413.95	944.77
USD	26,180.75	BRL	100,000.00	5-Jan-16	HSBC London	26,180.75	945.96
USD	16,060.05	ZAR	235,000.00	19-Jan-16	Deutsche Bank AG	16,060.05	950.51
PLN	200,000.00	USD	49,676.03	15-Jan-16	HSBC London	50,646.40	953.37
USD	16,129.31	ZAR	236,000.00	19-Jan-16	Deutsche Bank AG	16,129.31	955.48
USD	109,700.65	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,700.65	955.85
EUR	100,000.00	NOK	954,268.90	4-Feb-16	Deutsche Bank AG	108,630.00	956.99
USD	74,660.75	GBP	50,000.00	9-Feb-16	HSBC London	74,660.75	958.82
USD	74,660.92	GBP	50,000.00	9-Feb-16	HSBC London	74,660.92	958.98
USD	74,660.92	GBP	50,000.00	9-Feb-16	HSBC London	74,660.92	958.98
JPY	8,972,940.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,591.15	959.10
INR	4,310,000.00	USD	64,091.09	8-Jan-16	Deutsche Bank AG	65,149.96	959.74
INR	4,430,000.00	USD	65,900.06	8-Jan-16	Deutsche Bank AG	66,963.88	961.93
USD	24,684.87	BRL	94,000.00	5-Jan-16	HSBC London	24,684.87	964.28
JPY	8,974,090.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,600.71	968.66
JPY	8,974,090.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,600.71	968.66
USD	26,205.44	BRL	100,000.00	5-Jan-16	HSBC London	26,205.44	970.68
USD	74,672.65	GBP	50,000.00	9-Feb-16	HSBC London	74,672.65	970.71
HUF	23,800,000.00	USD	80,806.82	22-Jan-16	Deutsche Bank AG	81,814.88	971.65
JPY	10,500,000.00	USD	86,379.41	4-Feb-16	Deutsche Bank AG	87,285.45	973.77
JPY	13,186,350.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,616.81	974.63
USD	57,446.47	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,446.47	977.30
USD	58,831.58	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,831.58	978.36
TRY	594,000.00	USD	201,203.90	22-Jan-16	Deutsche Bank AG	203,504.99	980.04
USD	30,882.98	ZAR	465,000.00	19-Jan-16	Deutsche Bank AG	30,882.98	982.25
USD	74,684.80	GBP	50,000.00	9-Feb-16	HSBC London	74,684.80	982.86
USD	74,684.80	GBP	50,000.00	9-Feb-16	HSBC London	74,684.80	982.86
USD	51,454.36	BRL	200,000.00	5-Jan-16	HSBC London	51,454.36	983.32
JPY	10,500,000.00	USD	86,368.04	4-Feb-16	Deutsche Bank AG	87,285.45	985.14
USD	24,455.02	BRL	93,000.00	5-Jan-16	HSBC London	24,455.02	986.83
JPY	8,863,150.00	AUD	100,000.00	12-Jan-16	HSBC London	73,678.48	988.27
JPY	10,600,000.00	USD	87,195.65	4-Feb-16	Deutsche Bank AG	88,116.74	989.46
USD	115,173.94	EUR	105,000.00	10-Feb-16	Deutsche Bank AG	115,173.94	991.91
JPY	13,188,660.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,636.01	993.83
EUR	300,000.00	HUF	94,623,255.30	25-Jan-16	Deutsche Bank AG	325,890.00	994.09
JPY	10,600,000.00	USD	87,189.26	4-Feb-16	Deutsche Bank AG	88,116.74	995.85
USD	74,698.20	GBP	50,000.00	9-Feb-16	HSBC London	74,698.20	996.25
JPY	10,600,000.00	USD	87,187.69	4-Feb-16	Deutsche Bank AG	88,116.74	997.42
EUR	100,000.00	CAD	149,585.20	21-Jan-16	Deutsche Bank AG	108,630.00	997.98
EUR	100,000.00	RON	448,176.60	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,000.39
USD	56,019.67	BRL	218,000.00	5-Jan-16	HSBC London	56,019.67	1,006.14
JPY	13,190,210.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,648.90	1,006.72

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
INR	4,540,000.00	USD	67,512.31	8-Jan-16	Deutsche Bank AG	68,626.64	1,009.91
NZD	100,000.00	USD	67,284.70	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,011.80
USD	129,550.12	ILS	500,000.00	20-Jan-16	HSBC London	129,550.12	1,011.82
JPY	13,190,830.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,654.05	1,011.87
JPY	8,979,283.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,643.88	1,011.88
USD	58,865.43	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	58,865.43	1,012.23
USD	109,758.00	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,758.00	1,013.14
USD	74,715.45	GBP	50,000.00	9-Feb-16	HSBC London	74,715.45	1,013.51
USD	109,759.50	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,759.50	1,014.64
USD	109,759.50	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,759.50	1,014.64
AUD	102,873.60	GBP	50,000.00	3-Feb-16	HSBC London	74,845.69	1,015.24
INR	4,550,000.00	USD	67,654.92	8-Jan-16	Deutsche Bank AG	68,777.80	1,018.23
NZD	100,000.00	USD	67,277.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,019.20
SEK	1,839,811.96	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	218,231.14	1,021.73
INR	4,550,000.00	USD	67,650.95	8-Jan-16	Deutsche Bank AG	68,777.80	1,022.20
USD	170,487.87	RUB	12,500,000.00	1-Feb-16	HSBC London	170,487.87	1,022.88
JPY	14,351,524.00	USD	118,339.66	22-Jan-16	Deutsche Bank AG	119,302.78	1,023.40
USD	34,911.72	RUB	2,500,000.00	1-Feb-16	HSBC London	34,911.72	1,026.77
SEK	924,265.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	109,632.68	1,028.10
INR	4,550,000.00	USD	67,643.91	8-Jan-16	Deutsche Bank AG	68,777.80	1,029.24
EUR	100,000.00	HUF	31,336,460.00	25-Jan-16	Deutsche Bank AG	108,630.00	1,034.78
JPY	8,868,830.00	AUD	100,000.00	12-Jan-16	HSBC London	73,725.70	1,035.54
NZD	100,000.00	USD	67,260.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,036.20
JPY	13,193,990.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,680.32	1,038.13
NZD	100,000.00	USD	67,256.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,040.10
PLN	200,000.00	USD	49,583.74	15-Jan-16	HSBC London	50,646.40	1,045.66
PLN	200,000.00	USD	49,580.49	15-Jan-16	HSBC London	50,646.40	1,048.91
JPY	10,000,000.00	USD	82,141.12	4-Feb-16	Deutsche Bank AG	83,129.00	1,052.38
USD	1,562,733.23	CHF	1,561,000.00	1-Feb-16	Royal Bank Of Scotland	1,562,733.23	1,052.69
USD	74,758.20	GBP	50,000.00	9-Feb-16	HSBC London	74,758.20	1,056.26
PLN	200,000.00	USD	49,568.69	15-Jan-16	HSBC London	50,646.40	1,060.71
USD	116,773.12	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	116,773.12	1,065.97
AUD	90,963.10	USD	65,033.16	22-Jan-16	Royal Bank Of Scotland	66,180.20	1,074.18
EUR	100,000.00	NOK	953,220.90	4-Feb-16	Deutsche Bank AG	108,630.00	1,075.39
INR	5,030,000.00	USD	74,842.02	8-Jan-16	Deutsche Bank AG	76,033.48	1,075.77
INR	5,030,000.00	USD	74,842.02	8-Jan-16	Deutsche Bank AG	76,033.48	1,075.77
INR	5,030,000.00	USD	74,836.71	8-Jan-16	Deutsche Bank AG	76,033.48	1,081.08
INR	5,040,000.00	USD	74,984.38	8-Jan-16	Deutsche Bank AG	76,184.64	1,084.34
USD	109,829.80	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,829.80	1,084.87
USD	74,788.26	GBP	50,000.00	9-Feb-16	HSBC London	74,788.26	1,086.31
USD	26,321.32	BRL	100,000.00	5-Jan-16	HSBC London	26,321.32	1,086.75
NZD	100,000.00	USD	67,208.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,088.30
NZD	100,000.00	USD	67,208.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,088.30
INR	5,040,000.00	USD	74,979.61	8-Jan-16	Deutsche Bank AG	76,184.64	1,089.11
USD	34,975.60	RUB	2,500,000.00	1-Feb-16	HSBC London	34,975.60	1,091.28
SEK	1,886,372.49	EUR	205,000.00	29-Jan-16	Deutsche Bank AG	223,753.96	1,091.53
SEK	484,341.50	NOK	500,000.00	26-Feb-16	Deutsche Bank AG	57,450.65	1,092.72
USD	26,328.25	BRL	100,000.00	5-Jan-16	HSBC London	26,328.25	1,093.69
USD	26,332.41	BRL	100,000.00	5-Jan-16	HSBC London	26,332.41	1,097.86
SEK	1,749,117.96	EUR	190,000.00	29-Jan-16	Deutsche Bank AG	207,473.38	1,103.33
AUD	200,000.00	USD	144,110.56	9-Feb-16	Royal Bank Of Scotland	145,510.00	1,104.04
EUR	100,000.00	NOK	952,965.40	4-Feb-16	Deutsche Bank AG	108,630.00	1,104.26
EUR	100,000.00	NOK	952,965.40	4-Feb-16	Deutsche Bank AG	108,630.00	1,104.26
USD	26,339.35	BRL	100,000.00	5-Jan-16	HSBC London	26,339.35	1,104.81
USD	74,807.20	GBP	50,000.00	9-Feb-16	HSBC London	74,807.20	1,105.25
USD	26,340.74	BRL	100,000.00	5-Jan-16	HSBC London	26,340.74	1,106.20
USD	34,991.41	RUB	2,500,000.00	1-Feb-16	HSBC London	34,991.41	1,107.25
PLN	200,000.00	USD	49,519.60	15-Jan-16	HSBC London	50,646.40	1,109.80
USD	282,880.43	SGD	400,000.00	19-Jan-16	Deutsche Bank AG	282,880.43	1,114.38
USD	74,817.55	GBP	50,000.00	9-Feb-16	HSBC London	74,817.55	1,115.59
INR	5,000,000.00	USD	74,347.23	8-Jan-16	Deutsche Bank AG	75,580.00	1,117.77
SEK	1,886,597.78	EUR	205,000.00	29-Jan-16	Deutsche Bank AG	223,780.68	1,118.26
NZD	533,341.50	AUD	500,000.00	10-Feb-16	HSBC London	365,125.59	1,119.64
USD	109,870.90	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,870.90	1,125.92
EUR	100,000.00	GBP	73,008.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,126.58
AUD	151,310.60	EUR	100,000.00	8-Feb-16	HSBC London	110,086.03	1,128.99
JPY	8,993,525.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,762.27	1,130.36
USD	109,877.10	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,877.10	1,132.11
USD	109,889.00	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,889.00	1,144.00
USD	109,891.90	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,891.90	1,146.89
PLN	627,000.00	USD	157,573.60	15-Jan-16	HSBC London	158,776.46	1,149.57
USD	35,037.17	RUB	2,500,000.00	1-Feb-16	HSBC London	35,037.17	1,153.46

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
USD	129,694.62	ILS	500,000.00	20-Jan-16	HSBC London	129,694.62	1,156.28
USD	129,695.19	ILS	500,000.00	20-Jan-16	HSBC London	129,695.19	1,156.85
JPY	10,000,000.00	USD	82,034.66	4-Feb-16	Deutsche Bank AG	83,129.00	1,158.84
USD	152,625.15	CNH	1,000,000.00	29-Jan-16	HSBC London	152,625.15	1,159.94
INR	5,030,000.00	USD	74,754.41	8-Jan-16	Deutsche Bank AG	76,033.48	1,163.38
PLN	200,000.00	USD	49,462.98	15-Jan-16	HSBC London	50,646.40	1,166.42
SEK	1,000,000.00	USD	117,593.57	10-Feb-16	Deutsche Bank AG	118,616.00	1,166.43
NZD	100,000.00	USD	67,129.11	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,167.39
NZD	100,000.00	USD	67,129.11	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,167.39
EUR	100,000.00	RON	447,472.90	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,169.45
JPY	17,629,360.00	AUD	200,000.00	12-Jan-16	HSBC London	146,551.11	1,170.00
JPY	8,998,354.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,802.42	1,170.54
JPY	13,210,690.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,819.14	1,176.94
USD	20,082.04	ZAR	294,000.00	19-Jan-16	Deutsche Bank AG	20,082.04	1,179.01
USD	26,413.79	BRL	100,000.00	5-Jan-16	HSBC London	26,413.79	1,179.37
AUD	151,387.00	EUR	100,000.00	8-Feb-16	HSBC London	110,141.61	1,184.41
JPY	9,000,185.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,817.64	1,185.77
JPY	20,000,000.00	USD	165,339.40	9-Mar-16	Deutsche Bank AG	166,258.00	1,193.00
JPY	9,002,325.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	74,835.43	1,203.57
NZD	126,000.00	USD	84,849.53	4-Feb-16	Royal Bank Of Scotland	86,259.60	1,204.06
NZD	100,000.00	USD	67,091.00	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,205.50
USD	109,966.60	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,966.60	1,221.52
USD	109,970.50	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,970.50	1,225.41
USD	109,971.70	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,971.70	1,226.62
USD	109,972.50	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,972.50	1,227.41
USD	109,972.50	EUR	100,000.00	10-Feb-16	Deutsche Bank AG	109,972.50	1,227.41
USD	51,700.43	BRL	200,000.00	5-Jan-16	HSBC London	51,700.43	1,229.79
JPY	20,000,000.00	USD	165,154.62	4-Feb-16	Deutsche Bank AG	166,258.00	1,232.38
JPY	13,217,380.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,874.76	1,232.55
EUR	46,000.00	CAD	67,724.37	21-Jan-16	Deutsche Bank AG	49,969.80	1,240.03
USD	117,109.73	MYR	500,000.00	7-Jan-16	Deutsche Bank AG	117,109.73	1,240.91
INR	5,340,000.00	USD	79,353.29	8-Jan-16	Deutsche Bank AG	80,719.44	1,243.33
EUR	46,000.00	CAD	67,713.11	21-Jan-16	Deutsche Bank AG	49,969.80	1,248.13
USD	33,401.03	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	33,401.03	1,250.39
USD	35,134.42	RUB	2,500,000.00	1-Feb-16	HSBC London	35,134.42	1,251.67
EUR	100,000.00	GBP	72,921.79	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,254.23
USD	35,140.39	RUB	2,500,000.00	1-Feb-16	HSBC London	35,140.39	1,257.70
INR	5,330,000.00	USD	79,181.15	8-Jan-16	Deutsche Bank AG	80,568.28	1,264.54
NZD	126,000.00	USD	84,789.02	4-Feb-16	Royal Bank Of Scotland	86,259.60	1,264.57
JPY	21,847,710.00	USD	180,467.10	29-Jan-16	Deutsche Bank AG	181,617.83	1,269.36
SEK	926,403.70	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,886.30	1,270.58
EUR	47,000.00	CAD	69,190.53	21-Jan-16	Deutsche Bank AG	51,056.10	1,271.39
JPY	13,222,140.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,914.33	1,272.12
JPY	13,222,140.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,914.33	1,272.12
SEK	926,420.10	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,888.25	1,272.52
USD	57,742.19	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,742.19	1,273.12
USD	148,680.80	GBP	100,000.00	9-Feb-16	HSBC London	148,680.80	1,276.99
USD	57,746.34	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,746.34	1,277.27
USD	148,683.82	GBP	100,000.00	9-Feb-16	HSBC London	148,683.82	1,280.01
USD	148,683.82	GBP	100,000.00	9-Feb-16	HSBC London	148,683.82	1,280.01
NZD	127,000.00	USD	85,449.37	4-Feb-16	Royal Bank Of Scotland	86,944.20	1,287.19
SEK	926,546.90	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,903.29	1,287.57
SEK	1,466,823.65	EUR	159,000.00	29-Jan-16	Deutsche Bank AG	173,988.75	1,289.66
USD	57,767.24	NOK	500,000.00	1-Feb-16	Deutsche Bank AG	57,767.24	1,298.18
USD	114,239.35	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,239.35	1,300.79
SEK	926,670.20	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,917.91	1,302.19
EUR	100,000.00	GBP	72,884.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,309.34
JPY	13,226,970.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,954.48	1,312.26
USD	117,022.09	MXN	2,000,000.00	11-Jan-16	Royal Bank Of Scotland	117,022.09	1,315.13
SEK	926,809.80	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,934.47	1,318.76
EUR	100,000.00	RON	446,851.30	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,318.79
USD	101,366.93	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	101,366.93	1,321.53
JPY	13,228,320.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	109,965.70	1,323.48
SEK	926,875.70	EUR	100,000.00	29-Jan-16	Deutsche Bank AG	109,942.29	1,326.57
USD	65,157.91	ZAR	1,000,000.00	26-Feb-16	Deutsche Bank AG	65,157.91	1,335.35
NZD	100,000.00	USD	66,957.80	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,338.70
USD	28,339.87	BRL	107,000.00	5-Jan-16	HSBC London	28,339.87	1,339.16
USD	28,088.40	BRL	106,000.00	5-Jan-16	HSBC London	28,088.40	1,340.05
USD	28,094.35	BRL	106,000.00	5-Jan-16	HSBC London	28,094.35	1,346.01
USD	75,048.65	GBP	50,000.00	9-Feb-16	HSBC London	75,048.65	1,346.67
USD	28,097.33	BRL	106,000.00	5-Jan-16	HSBC London	28,097.33	1,349.00
USD	75,052.20	GBP	50,000.00	9-Feb-16	HSBC London	75,052.20	1,350.23

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
EUR	100,000.00	HUF	31,241,510.00	25-Jan-16	Deutsche Bank AG	108,630.00	1,361.18
USD	509,609.80	AUD	700,000.00	9-Feb-16	Royal Bank Of Scotland	509,609.80	1,361.46
EUR	227,000.00	HUF	71,420,264.99	25-Jan-16	Deutsche Bank AG	246,590.10	1,364.08
AUD	151,638.70	EUR	100,000.00	8-Feb-16	HSBC London	110,324.74	1,367.00
USD	26,606.35	BRL	100,000.00	5-Jan-16	HSBC London	26,606.35	1,372.23
EUR	100,000.00	GBP	72,834.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,382.74
NZD	200,000.00	USD	135,209.60	4-Feb-16	Royal Bank Of Scotland	136,920.00	1,383.40
USD	51,643.10	GBP	34,095.37	29-Jan-16	Deutsche Bank AG	51,643.10	1,385.53
USD	32,680.60	BRL	124,000.00	5-Jan-16	HSBC London	32,680.60	1,389.80
AUD	151,672.30	EUR	100,000.00	8-Feb-16	HSBC London	110,349.18	1,391.37
USD	26,627.61	BRL	100,000.00	5-Jan-16	HSBC London	26,627.61	1,393.53
TRY	700,000.00	USD	236,865.39	22-Jan-16	Deutsche Bank AG	239,820.70	1,398.51
EUR	100,000.00	RON	446,502.20	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,402.66
SEK	487,686.50	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	57,847.42	1,407.31
EUR	200,000.00	HUF	62,863,079.60	25-Jan-16	Deutsche Bank AG	217,260.00	1,415.87
EUR	200,000.00	HUF	62,863,079.60	25-Jan-16	Deutsche Bank AG	217,260.00	1,415.87
AUD	600,000.00	JPY	52,295,210.00	12-Jan-16	HSBC London	436,530.00	1,421.46
USD	77,154.54	CNH	500,000.00	29-Jan-16	HSBC London	77,154.54	1,426.16
EUR	100,000.00	GBP	72,799.30	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,434.77
USD	146,735.31	MYR	627,000.00	7-Jan-16	Deutsche Bank AG	146,735.31	1,435.21
EUR	100,000.00	GBP	72,796.06	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,439.54
JPY	13,242,449.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,083.15	1,440.92
JPY	13,242,690.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,085.16	1,442.93
ZAR	1,000,000.00	USD	62,866.65	19-Jan-16	Deutsche Bank AG	64,535.00	1,443.35
USD	32,738.41	BRL	124,000.00	5-Jan-16	HSBC London	32,738.41	1,447.70
EUR	100,000.00	GBP	72,787.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,452.01
EUR	100,000.00	GBP	72,787.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,452.31
EUR	53,000.00	CAD	77,996.50	21-Jan-16	Deutsche Bank AG	57,573.90	1,453.03
USD	117,321.32	MYR	500,000.00	7-Jan-16	Deutsche Bank AG	117,321.32	1,453.56
EUR	100,000.00	RON	446,290.00	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,453.64
EUR	100,000.00	CAD	148,949.81	21-Jan-16	Deutsche Bank AG	108,630.00	1,455.40
JPY	13,244,220.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,097.88	1,455.64
JPY	9,032,715.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,088.06	1,456.42
JPY	13,244,545.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,100.58	1,458.35
EUR	100,000.00	GBP	72,780.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,462.33
USD	32,753.98	BRL	124,000.00	5-Jan-16	HSBC London	32,753.98	1,463.29
USD	32,753.98	BRL	124,000.00	5-Jan-16	HSBC London	32,753.98	1,463.29
EUR	100,000.00	CAD	148,931.44	21-Jan-16	Deutsche Bank AG	108,630.00	1,468.62
JPY	13,245,790.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,110.93	1,468.70
EUR	728,000.00	NOK	6,995,729.83	4-Feb-16	Deutsche Bank AG	790,826.40	1,470.33
EUR	100,000.00	GBP	72,771.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,475.60
EUR	100,000.00	GBP	72,771.57	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,475.64
JPY	9,035,495.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,111.17	1,479.55
JPY	9,035,530.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,111.46	1,479.84
EUR	100,000.00	GBP	72,768.60	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,480.02
USD	33,024.23	BRL	125,000.00	5-Jan-16	HSBC London	33,024.23	1,481.21
JPY	9,036,100.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,116.20	1,484.59
AUD	199,727.10	EUR	132,000.00	8-Feb-16	HSBC London	145,311.45	1,488.18
EUR	100,000.00	GBP	72,759.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,493.43
USD	139,283.58	BRL	546,000.00	5-Jan-16	HSBC London	139,283.58	1,495.76
PLN	300,000.00	USD	74,445.57	15-Jan-16	HSBC London	75,969.60	1,498.53
SEK	1,000,000.00	USD	117,257.16	10-Feb-16	Deutsche Bank AG	118,616.00	1,502.84
SEK	488,517.50	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	57,945.99	1,505.96
EUR	100,000.00	GBP	72,746.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,512.74
JPY	13,251,297.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,156.71	1,514.47
JPY	20,000,000.00	USD	164,869.72	4-Feb-16	Deutsche Bank AG	166,258.00	1,517.28
JPY	13,251,900.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,161.72	1,519.48
USD	130,315.22	ILS	501,000.00	20-Jan-16	HSBC London	130,315.22	1,519.70
NZD	100,000.00	USD	66,773.14	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,523.36
EUR	100,000.00	CAD	148,854.40	21-Jan-16	Deutsche Bank AG	108,630.00	1,524.08
EUR	100,000.00	CAD	148,854.40	21-Jan-16	Deutsche Bank AG	108,630.00	1,524.08
EUR	600,000.00	RON	2,707,680.00	20-Jan-16	Royal Bank Of Scotland	651,780.00	1,528.72
USD	101,578.53	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	101,578.53	1,532.83
USD	130,587.49	ILS	502,000.00	20-Jan-16	HSBC London	130,587.49	1,534.88
USD	130,847.63	ILS	503,000.00	20-Jan-16	HSBC London	130,847.63	1,537.95
EUR	100,000.00	GBP	72,724.30	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,545.31
EUR	100,000.00	GBP	72,722.80	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,547.52
EUR	100,000.00	GBP	72,722.30	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,548.26
EUR	100,000.00	GBP	72,715.07	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,558.91
USD	506,284.25	BRL	2,000,000.00	5-Jan-16	HSBC London	506,284.25	1,560.73
EUR	100,000.00	GBP	72,713.42	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,561.35
JPY	13,257,444.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,207.81	1,565.56

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
EUR	100,000.00	GBP	72,707.21	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,570.50
EUR	100,000.00	GBP	72,704.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,574.49
EUR	100,000.00	GBP	72,695.30	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,588.05
EUR	100,000.00	GBP	72,689.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,596.75
EUR	100,000.00	GBP	72,688.20	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,598.52
PLN	435,852.00	EUR	100,000.00	26-Jan-16	HSBC London	110,371.67	1,602.46
SEK	296,222.45	NOK	297,000.00	21-Jan-16	Deutsche Bank AG	35,136.72	1,611.94
SEK	296,231.07	NOK	297,000.00	21-Jan-16	Deutsche Bank AG	35,137.74	1,612.97
PLN	435,909.50	EUR	100,000.00	26-Jan-16	HSBC London	110,386.23	1,617.00
EUR	100,000.00	CAD	148,716.80	21-Jan-16	Deutsche Bank AG	108,630.00	1,623.14
PHP	5,000,000.00	USD	104,821.80	19-Jan-16	Deutsche Bank AG	106,260.00	1,623.20
EUR	100,000.00	GBP	72,670.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,624.61
EUR	100,000.00	GBP	72,667.10	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,629.62
SEK	299,232.60	NOK	300,000.00	21-Jan-16	Deutsche Bank AG	35,493.77	1,630.36
USD	130,245.69	ZAR	2,000,000.00	19-Jan-16	Deutsche Bank AG	130,245.69	1,631.38
JPY	13,265,760.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,276.94	1,634.69
TRY	842,000.00	USD	284,961.90	22-Jan-16	Deutsche Bank AG	288,470.04	1,635.53
EUR	100,000.00	GBP	72,659.92	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,640.20
EUR	100,000.00	RON	445,504.20	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,642.43
JPY	17,914,826.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	148,924.16	1,659.83
EUR	273,000.00	HUF	85,886,346.00	25-Jan-16	Deutsche Bank AG	296,559.90	1,663.70
JPY	13,270,080.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,312.85	1,670.59
USD	149,087.40	GBP	100,000.00	9-Feb-16	HSBC London	149,087.40	1,683.55
EUR	100,000.00	GBP	72,630.48	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,683.59
HUF	40,400,000.00	USD	137,131.37	22-Jan-16	Deutsche Bank AG	138,879.04	1,685.86
SEK	490,061.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	58,129.08	1,689.20
EUR	100,000.00	RON	445,286.80	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,694.67
NZD	200,000.00	USD	134,890.60	4-Feb-16	Royal Bank Of Scotland	136,920.00	1,702.40
HUF	40,400,000.00	USD	137,112.76	22-Jan-16	Deutsche Bank AG	138,879.04	1,704.47
EUR	100,000.00	RON	445,197.20	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,716.19
EUR	100,000.00	GBP	72,608.02	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,716.70
EUR	100,000.00	RON	445,173.10	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,721.98
PLN	436,326.80	EUR	100,000.00	26-Jan-16	HSBC London	110,491.91	1,722.54
SEK	490,482.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	58,179.01	1,739.18
USD	153,209.74	CNH	1,000,000.00	29-Jan-16	HSBC London	153,209.74	1,747.46
USD	52,222.03	BRL	200,000.00	5-Jan-16	HSBC London	52,222.03	1,752.22
AUD	300,000.00	USD	216,066.60	9-Feb-16	Royal Bank Of Scotland	218,265.00	1,755.30
AUD	152,200.36	EUR	100,000.00	8-Feb-16	HSBC London	110,733.37	1,774.42
TRY	1,006,000.00	USD	340,638.67	22-Jan-16	Deutsche Bank AG	344,656.61	1,780.59
NZD	100,000.00	USD	66,513.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,783.20
USD	139,572.69	BRL	546,000.00	5-Jan-16	HSBC London	139,572.69	1,785.33
USD	114,729.18	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,729.18	1,790.78
USD	146,425.58	MXN	2,500,000.00	11-Jan-16	Royal Bank Of Scotland	146,425.58	1,792.00
PLN	436,628.20	EUR	100,000.00	26-Jan-16	HSBC London	110,568.23	1,798.76
ZAR	1,000,000.00	USD	62,502.93	19-Jan-16	Deutsche Bank AG	64,535.00	1,807.07
NZD	100,000.00	USD	66,489.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,807.20
EUR	100,000.00	CAD	148,455.60	21-Jan-16	Deutsche Bank AG	108,630.00	1,811.17
EUR	100,000.00	CAD	148,455.60	21-Jan-16	Deutsche Bank AG	108,630.00	1,811.17
USD	75,513.70	GBP	50,000.00	9-Feb-16	HSBC London	75,513.70	1,811.69
USD	153,275.50	CNH	1,000,000.00	29-Jan-16	HSBC London	153,275.50	1,813.55
USD	130,354.13	ILS	500,000.00	20-Jan-16	HSBC London	130,354.13	1,815.59
USD	130,359.27	ILS	500,000.00	20-Jan-16	HSBC London	130,359.27	1,820.73
EUR	100,000.00	RON	444,710.40	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,833.15
USD	33,983.98	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	33,983.98	1,835.38
USD	139,625.16	BRL	546,000.00	5-Jan-16	HSBC London	139,625.16	1,837.88
EUR	100,000.00	GBP	72,523.50	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,841.27
AUD	300,000.00	USD	215,958.90	9-Feb-16	Royal Bank Of Scotland	218,265.00	1,863.00
USD	145,861.89	CAD	200,000.00	8-Feb-16	Deutsche Bank AG	145,861.89	1,870.12
EUR	100,000.00	GBP	72,503.32	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,871.01
TRY	1,006,000.00	USD	340,536.73	22-Jan-16	Deutsche Bank AG	344,656.61	1,882.53
EUR	100,000.00	GBP	72,489.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,891.53
EUR	100,000.00	GBP	72,488.28	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,893.18
NZD	100,000.00	USD	66,402.00	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,894.50
NZD	100,000.00	USD	66,402.00	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,894.50
EUR	100,000.00	GBP	72,484.54	10-Feb-16	Royal Bank Of Scotland	108,630.00	1,898.69
USD	73,842.95	NOK	637,000.00	1-Feb-16	Deutsche Bank AG	73,842.95	1,901.45
PLN	437,043.70	EUR	100,000.00	26-Jan-16	HSBC London	110,673.45	1,903.85
EUR	100,000.00	RON	444,408.60	20-Jan-16	Royal Bank Of Scotland	108,630.00	1,905.65
NZD	100,000.00	USD	66,359.50	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,937.00
EUR	500,000.00	HUF	157,620,582.00	25-Jan-16	Deutsche Bank AG	543,150.00	1,948.47
NZD	100,000.00	USD	66,347.64	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,948.86
USD	155,036.68	MXN	2,652,000.00	10-Feb-16	Royal Bank Of Scotland	155,036.68	1,953.20

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
JPY	13,304,430.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,598.40	1,956.11
USD	175,526.67	MXN	3,000,000.00	11-Jan-16	Royal Bank Of Scotland	175,526.67	1,966.23
AUD	300,000.00	USD	215,850.00	9-Feb-16	Royal Bank Of Scotland	218,265.00	1,971.90
USD	77,679.15	BRL	300,000.00	5-Jan-16	HSBC London	77,679.15	1,973.39
USD	34,128.48	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,128.48	1,980.38
USD	114,919.85	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	114,919.85	1,981.52
NZD	100,000.00	USD	66,314.92	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,981.58
NZD	100,000.00	USD	66,313.51	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,982.99
NZD	100,000.00	USD	66,310.96	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,985.54
NZD	100,000.00	USD	66,306.20	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,990.30
USD	77,439.34	NOK	668,000.00	1-Feb-16	Deutsche Bank AG	77,439.34	1,996.76
NZD	100,000.00	USD	66,297.60	4-Feb-16	Royal Bank Of Scotland	68,460.00	1,998.90
NZD	100,000.00	USD	66,288.97	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,007.53
EUR	388,000.00	NOK	3,717,611.14	4-Feb-16	Deutsche Bank AG	421,484.40	2,013.08
AUD	152,530.40	EUR	100,000.00	8-Feb-16	HSBC London	110,973.49	2,013.83
PLN	437,500.60	EUR	100,000.00	26-Jan-16	HSBC London	110,789.15	2,019.41
USD	79,626.26	NOK	687,000.00	1-Feb-16	Deutsche Bank AG	79,626.26	2,037.85
AUD	152,580.40	EUR	100,000.00	8-Feb-16	HSBC London	111,009.87	2,050.10
EUR	100,000.00	CAD	148,123.30	21-Jan-16	Deutsche Bank AG	108,630.00	2,050.39
EUR	100,000.00	CAD	148,123.30	21-Jan-16	Deutsche Bank AG	108,630.00	2,050.39
USD	155,133.72	MXN	2,652,000.00	10-Feb-16	Royal Bank Of Scotland	155,133.72	2,050.53
INR	21,660,000.00	USD	324,300.04	19-Jan-16	Deutsche Bank AG	327,412.56	2,051.18
EUR	100,000.00	CAD	148,114.73	21-Jan-16	Deutsche Bank AG	108,630.00	2,056.56
NZD	100,000.00	USD	66,226.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,069.60
AUD	152,616.30	EUR	100,000.00	8-Feb-16	HSBC London	111,035.99	2,076.14
USD	30,433.33	ZAR	441,000.00	19-Jan-16	Deutsche Bank AG	30,433.33	2,079.87
USD	52,559.66	BRL	200,000.00	5-Jan-16	HSBC London	52,559.66	2,090.38
SEK	3,561,444.90	EUR	387,000.00	29-Jan-16	Deutsche Bank AG	422,444.35	2,101.13
TRY	1,167,000.00	USD	395,112.92	22-Jan-16	Deutsche Bank AG	399,815.37	2,107.04
USD	149,516.40	GBP	100,000.00	9-Feb-16	HSBC London	149,516.40	2,112.50
JPY	9,112,900.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,754.63	2,123.55
JPY	13,325,580.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	110,774.21	2,131.91
USD	175,693.40	MXN	3,000,000.00	11-Jan-16	Royal Bank Of Scotland	175,693.40	2,133.09
USD	34,281.76	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,281.76	2,134.20
JPY	9,114,620.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,768.92	2,137.86
EUR	100,000.00	CAD	147,995.50	21-Jan-16	Deutsche Bank AG	108,630.00	2,142.40
USD	34,303.48	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,303.48	2,156.00
JPY	9,117,140.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,789.87	2,158.84
USD	34,333.43	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,333.43	2,186.05
NZD	100,000.00	USD	66,099.80	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,196.70
USD	146,837.22	MXN	2,500,000.00	11-Jan-16	Royal Bank Of Scotland	146,837.22	2,203.97
USD	176,015.02	MYR	750,000.00	7-Jan-16	Deutsche Bank AG	176,015.02	2,213.54
USD	146,864.77	MXN	2,500,000.00	11-Jan-16	Royal Bank Of Scotland	146,864.77	2,231.54
JPY	9,128,135.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,881.27	2,250.31
USD	66,558.45	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	66,558.45	2,256.32
JPY	9,129,014.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,888.58	2,257.62
NZD	100,000.00	USD	66,035.66	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,260.84
USD	34,426.25	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,426.25	2,279.20
USD	34,428.54	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,428.54	2,281.49
JPY	9,131,895.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,912.53	2,281.58
JPY	9,133,830.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	75,928.62	2,297.69
JPY	60,000,000.00	USD	496,861.49	4-Feb-16	Deutsche Bank AG	498,774.00	2,299.51
JPY	26,510,910.00	AUD	300,000.00	12-Jan-16	HSBC London	220,382.54	2,311.36
USD	52,796.92	BRL	200,000.00	5-Jan-16	HSBC London	52,796.92	2,328.02
USD	34,486.47	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,486.47	2,339.63
JPY	35,258,720.00	AUD	400,000.00	12-Jan-16	HSBC London	293,102.21	2,339.98
JPY	17,996,707.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	149,604.83	2,341.07
USD	34,495.70	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,495.70	2,348.89
AUD	104,718.95	GBP	50,000.00	3-Feb-16	HSBC London	76,188.27	2,355.40
SEK	4,085,606.75	EUR	444,000.00	29-Jan-16	Deutsche Bank AG	484,618.33	2,364.09
PLN	700,000.00	USD	174,832.29	15-Jan-16	HSBC London	177,262.40	2,370.61
JPY	9,143,375.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,007.96	2,377.11
SEK	3,783,618.32	EUR	411,000.00	29-Jan-16	Deutsche Bank AG	448,797.67	2,386.68
AUD	153,051.50	EUR	100,000.00	8-Feb-16	HSBC London	111,352.62	2,391.83
AUD	104,770.55	GBP	50,000.00	3-Feb-16	HSBC London	76,225.81	2,392.86
JPY	9,145,567.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,026.18	2,395.34
AUD	153,056.55	EUR	100,000.00	8-Feb-16	HSBC London	111,356.29	2,395.49
AUD	104,790.15	GBP	50,000.00	3-Feb-16	HSBC London	76,240.07	2,407.10
USD	34,554.48	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,554.48	2,407.88
AUD	153,076.53	EUR	100,000.00	8-Feb-16	HSBC London	111,370.83	2,409.98
USD	34,556.69	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,556.69	2,410.09
TRY	1,436,000.00	USD	486,369.30	22-Jan-16	Deutsche Bank AG	491,975.04	2,412.07

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
INR	18,360,000.00	USD	274,214.02	19-Jan-16	Deutsche Bank AG	277,529.76	2,416.10
USD	155,624.70	MXN	2,654,000.00	10-Feb-16	Royal Bank Of Scotland	155,624.70	2,427.19
SEK	4,095,297.62	EUR	445,000.00	29-Jan-16	Deutsche Bank AG	485,767.82	2,427.44
AUD	104,820.55	GBP	50,000.00	3-Feb-16	HSBC London	76,262.19	2,429.18
AUD	104,828.60	GBP	50,000.00	3-Feb-16	HSBC London	76,268.05	2,435.03
USD	34,590.05	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,590.05	2,443.57
USD	34,590.92	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,590.92	2,444.44
JPY	13,363,615.00	EUR	100,000.00	3-Feb-16	Deutsche Bank AG	111,090.40	2,448.05
USD	219,941.00	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	219,941.00	2,450.83
EUR	400,000.00	RON	1,799,120.00	20-Jan-16	Royal Bank Of Scotland	434,520.00	2,460.66
USD	211,725.92	ILS	814,000.00	20-Jan-16	HSBC London	211,725.92	2,465.33
USD	34,622.59	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	34,622.59	2,476.22
SEK	4,132,406.07	EUR	449,000.00	29-Jan-16	Deutsche Bank AG	490,169.48	2,484.47
AUD	104,915.15	GBP	50,000.00	3-Feb-16	HSBC London	76,331.02	2,497.88
USD	104,162.33	RUB	7,500,000.00	1-Feb-16	HSBC London	104,162.33	2,501.81
AUD	104,930.35	GBP	50,000.00	3-Feb-16	HSBC London	76,342.08	2,508.92
SEK	496,983.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	58,950.14	2,510.94
EUR	600,000.00	CHF	649,566.60	27-Jan-16	HSBC London	651,780.00	2,521.08
SEK	497,082.50	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	58,961.94	2,522.76
USD	100,167.97	GBP	66,240.07	29-Jan-16	Deutsche Bank AG	100,167.97	2,528.17
USD	183,006.09	ILS	702,000.00	20-Jan-16	HSBC London	183,006.09	2,537.99
USD	66,839.24	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	66,839.24	2,538.09
SEK	4,151,219.13	EUR	451,000.00	29-Jan-16	Deutsche Bank AG	492,401.01	2,543.68
USD	220,047.20	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	220,047.20	2,556.92
USD	211,563.16	ILS	813,000.00	20-Jan-16	HSBC London	211,563.16	2,559.61
EUR	65,000.00	CAD	94,567.49	21-Jan-16	Deutsche Bank AG	70,609.50	2,565.68
USD	323,490.52	PEN	1,101,000.00	1-Feb-16	Royal Bank Of Scotland	323,490.52	2,567.74
EUR	65,000.00	CAD	94,548.35	21-Jan-16	Deutsche Bank AG	70,609.50	2,579.46
SEK	497,586.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,021.66	2,582.53
USD	115,534.48	NOK	1,000,000.00	1-Feb-16	Deutsche Bank AG	115,534.48	2,596.35
EUR	66,000.00	CAD	96,032.11	21-Jan-16	Deutsche Bank AG	71,695.80	2,598.14
EUR	600,000.00	HUF	189,066,043.80	25-Jan-16	Deutsche Bank AG	651,780.00	2,608.55
SEK	497,844.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,052.26	2,613.16
EUR	216,000.00	NOK	2,056,291.49	4-Feb-16	Deutsche Bank AG	234,640.80	2,624.01
USD	155,707.37	MXN	2,652,000.00	10-Feb-16	Royal Bank Of Scotland	155,707.37	2,625.91
USD	102,012.24	NOK	880,000.00	1-Feb-16	Deutsche Bank AG	102,012.24	2,626.80
USD	38,586.70	ZAR	559,000.00	19-Jan-16	Deutsche Bank AG	38,586.70	2,646.64
NZD	200,000.00	USD	133,924.00	4-Feb-16	Royal Bank Of Scotland	136,920.00	2,669.00
USD	150,075.80	GBP	100,000.00	9-Feb-16	HSBC London	150,075.80	2,671.86
NZD	100,000.00	USD	65,616.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,679.60
USD	53,157.55	BRL	200,000.00	5-Jan-16	HSBC London	53,157.55	2,689.23
AUD	105,184.25	GBP	50,000.00	3-Feb-16	HSBC London	76,526.80	2,693.30
AUD	105,198.60	GBP	50,000.00	3-Feb-16	HSBC London	76,537.24	2,703.74
JPY	50,000,000.00	USD	413,259.68	4-Feb-16	Deutsche Bank AG	415,645.00	2,707.82
AUD	105,205.30	GBP	50,000.00	3-Feb-16	HSBC London	76,542.12	2,708.60
AUD	105,209.30	GBP	50,000.00	3-Feb-16	HSBC London	76,545.03	2,711.50
SEK	498,701.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,153.92	2,714.90
SEK	4,143,568.05	EUR	450,000.00	29-Jan-16	Deutsche Bank AG	491,493.47	2,722.32
JPY	9,185,509.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,358.22	2,727.66
JPY	9,185,509.00	GBP	50,000.00	12-Feb-16	Deutsche Bank AG	76,358.22	2,727.66
AUD	105,243.20	GBP	50,000.00	3-Feb-16	HSBC London	76,569.69	2,736.12
TRY	1,436,000.00	USD	486,042.85	22-Jan-16	Deutsche Bank AG	491,975.04	2,738.52
AUD	105,247.50	GBP	50,000.00	3-Feb-16	HSBC London	76,572.82	2,739.24
USD	101,219.40	MYR	425,000.00	7-Jan-16	Deutsche Bank AG	101,219.40	2,739.29
EUR	100,000.00	CAD	147,163.20	21-Jan-16	Deutsche Bank AG	108,630.00	2,741.56
HUF	66,400,000.00	USD	225,408.26	22-Jan-16	Deutsche Bank AG	228,256.64	2,746.79
SEK	498,983.50	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,187.43	2,748.43
HUF	64,500,000.00	USD	218,875.56	22-Jan-16	Deutsche Bank AG	221,725.20	2,750.96
SEK	499,033.50	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,193.36	2,754.37
AUD	373,000.00	USD	268,063.80	9-Feb-16	Royal Bank Of Scotland	271,376.15	2,761.43
HUF	64,500,000.00	USD	218,847.19	22-Jan-16	Deutsche Bank AG	221,725.20	2,779.33
NZD	100,000.00	USD	65,516.90	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,779.60
NZD	100,000.00	USD	65,491.56	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,804.94
USD	218,792.83	CAD	300,000.00	8-Feb-16	Deutsche Bank AG	218,792.83	2,805.17
INR	12,190,000.00	USD	181,169.65	8-Jan-16	Deutsche Bank AG	184,264.04	2,814.02
SEK	1,855,162.00	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	220,051.90	2,820.48
USD	110,340.90	NOK	952,000.00	1-Feb-16	Deutsche Bank AG	110,340.90	2,823.92
USD	234,257.87	MXN	4,000,000.00	11-Jan-16	Royal Bank Of Scotland	234,257.87	2,844.13
NZD	100,000.00	USD	65,432.30	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,864.20
SEK	499,980.50	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,305.69	2,866.79
JPY	70,000,000.00	USD	579,483.63	4-Feb-16	Deutsche Bank AG	581,903.00	2,870.87
AUD	105,436.15	GBP	50,000.00	3-Feb-16	HSBC London	76,710.07	2,876.24

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
NZD	100,000.00	USD	65,408.75	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,887.75
AUD	105,454.20	GBP	50,000.00	3-Feb-16	HSBC London	76,723.20	2,889.36
USD	248,808.09	MXN	4,260,000.00	10-Feb-16	Royal Bank Of Scotland	248,808.09	2,904.06
JPY	26,585,850.00	AUD	300,000.00	12-Jan-16	HSBC London	221,005.51	2,934.88
JPY	18,068,760.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	150,203.80	2,940.55
NZD	100,000.00	USD	65,305.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	2,991.10
USD	242,077.81	ILS	930,000.00	20-Jan-16	HSBC London	242,077.81	2,996.24
SEK	501,094.00	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,437.77	2,998.98
PLN	1,263,000.00	USD	316,717.49	15-Jan-16	HSBC London	319,832.02	3,007.17
EUR	100,000.00	CAD	146,783.85	21-Jan-16	Deutsche Bank AG	108,630.00	3,014.65
JPY	52,639,880.00	EUR	400,000.00	3-Feb-16	Deutsche Bank AG	437,590.06	3,021.45
COP	200,000,000.00	USD	59,770.36	1-Feb-16	HSBC London	63,000.00	3,029.64
SEK	501,434.50	NOK	500,000.00	21-Jan-16	Deutsche Bank AG	59,478.15	3,039.40
USD	205,606.73	MXN	3,500,000.00	11-Jan-16	Royal Bank Of Scotland	205,606.73	3,120.21
AUD	105,772.35	GBP	50,000.00	3-Feb-16	HSBC London	76,954.67	3,120.41
PLN	1,495,000.00	USD	375,293.68	15-Jan-16	HSBC London	378,581.84	3,161.09
EUR	200,000.00	GBP	145,399.00	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,163.74
USD	163,938.54	ZAR	2,500,000.00	19-Jan-16	Deutsche Bank AG	163,938.54	3,174.61
USD	270,513.64	MXN	4,630,000.00	10-Feb-16	Royal Bank Of Scotland	270,513.64	3,252.03
SEK	1,858,882.60	EUR	200,000.00	29-Jan-16	Deutsche Bank AG	220,493.22	3,261.87
INR	35,830,000.00	USD	536,537.89	19-Jan-16	Deutsche Bank AG	541,606.28	3,312.72
EUR	200,000.00	GBP	145,248.20	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,386.01
USD	104,362.62	BRL	400,000.00	5-Jan-16	HSBC London	104,362.62	3,422.86
JPY	17,906,740.00	AUD	200,000.00	12-Jan-16	HSBC London	148,856.94	3,477.86
USD	296,311.33	ILS	1,139,000.00	20-Jan-16	HSBC London	296,311.33	3,500.73
SEK	5,349,771.31	EUR	581,000.00	29-Jan-16	Deutsche Bank AG	634,568.47	3,510.62
EUR	100,000.00	CAD	146,068.80	21-Jan-16	Deutsche Bank AG	108,630.00	3,529.41
EUR	100,000.00	CAD	146,043.30	21-Jan-16	Deutsche Bank AG	108,630.00	3,547.77
INR	15,280,000.00	USD	227,068.40	8-Jan-16	Deutsche Bank AG	230,972.48	3,552.64
USD	234,979.12	MXN	4,000,000.00	11-Jan-16	Royal Bank Of Scotland	234,979.12	3,565.95
USD	139,120.76	RUB	10,000,000.00	1-Feb-16	HSBC London	139,120.76	3,575.75
EUR	100,000.00	CAD	145,992.51	21-Jan-16	Deutsche Bank AG	108,630.00	3,584.33
SEK	5,359,621.70	EUR	582,000.00	29-Jan-16	Deutsche Bank AG	635,736.89	3,592.88
USD	496,718.11	SGD	700,000.00	19-Jan-16	Deutsche Bank AG	496,718.11	3,628.67
EUR	100,000.00	CAD	145,845.50	21-Jan-16	Deutsche Bank AG	108,630.00	3,690.16
USD	187,291.02	MXN	3,173,000.00	11-Jan-16	Royal Bank Of Scotland	187,291.02	3,723.24
USD	438,712.00	EUR	400,000.00	10-Feb-16	Deutsche Bank AG	438,712.00	3,732.89
SEK	2,778,670.50	EUR	300,000.00	29-Jan-16	Deutsche Bank AG	329,594.78	3,747.60
PLN	874,031.40	EUR	200,000.00	26-Jan-16	HSBC London	221,332.72	3,793.53
USD	296,903.22	ILS	1,140,000.00	20-Jan-16	HSBC London	296,903.22	3,835.44
EUR	200,000.00	GBP	144,940.00	10-Feb-16	Royal Bank Of Scotland	217,260.00	3,840.26
USD	229,392.29	GBP	153,000.00	9-Feb-16	HSBC London	229,392.29	3,864.27
EUR	200,000.00	NOK	1,891,224.60	4-Feb-16	Deutsche Bank AG	217,260.00	3,869.98
EUR	100,000.00	CAD	145,492.50	21-Jan-16	Deutsche Bank AG	108,630.00	3,944.28
SEK	2,716,576.16	EUR	293,000.00	29-Jan-16	Deutsche Bank AG	322,229.40	3,985.36
EUR	700,000.00	HUF	220,298,985.20	25-Jan-16	Deutsche Bank AG	760,410.00	3,999.18
EUR	100,000.00	CAD	145,379.40	21-Jan-16	Deutsche Bank AG	108,630.00	4,025.70
SEK	2,909,377.05	EUR	314,000.00	29-Jan-16	Deutsche Bank AG	345,098.67	4,045.31
PLN	875,140.20	EUR	200,000.00	26-Jan-16	HSBC London	221,613.50	4,073.96
AUD	305,148.20	EUR	200,000.00	8-Feb-16	HSBC London	222,010.57	4,091.05
USD	485,962.08	PEN	1,653,000.00	1-Feb-16	Royal Bank Of Scotland	485,962.08	4,142.28
USD	3,491,090.13	TWD	115,000,000.00	21-Jan-16	Deutsche Bank AG	3,491,090.13	4,192.07
JPY	26,655,782.00	EUR	200,000.00	3-Feb-16	Deutsche Bank AG	221,586.85	4,302.24
EUR	600,000.00	NOK	5,738,319.00	4-Feb-16	Deutsche Bank AG	651,780.00	4,306.53
USD	542,676.66	PEN	1,847,000.00	1-Feb-16	Royal Bank Of Scotland	542,676.66	4,307.56
AUD	209,210.10	GBP	100,000.00	3-Feb-16	HSBC London	152,210.81	4,545.35
PLN	2,042,000.00	USD	512,380.18	15-Jan-16	HSBC London	517,099.74	4,545.99
USD	225,655.20	GBP	150,000.00	9-Feb-16	HSBC London	225,655.20	4,549.22
USD	68,984.21	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	68,984.21	4,690.56
JPY	26,801,580.00	AUD	300,000.00	12-Jan-16	HSBC London	222,798.85	4,729.80
JPY	18,286,114.00	GBP	100,000.00	12-Feb-16	Deutsche Bank AG	152,010.64	4,748.91
AUD	209,517.20	GBP	100,000.00	3-Feb-16	HSBC London	152,434.24	4,768.38
USD	290,841.35	GBP	194,000.00	9-Feb-16	HSBC London	290,841.35	4,877.72
SEK	3,575,742.65	EUR	386,000.00	29-Jan-16	Deutsche Bank AG	424,140.29	4,883.59
USD	1,551,480.96	CLP	1,100,000,000.00	1-Feb-16	HSBC London	1,551,480.96	4,898.32
JPY	52,869,520.00	EUR	400,000.00	3-Feb-16	Deutsche Bank AG	439,499.03	4,930.21
SEK	3,704,848.40	EUR	400,000.00	29-Jan-16	Deutsche Bank AG	439,454.30	4,991.40
JPY	52,877,080.00	EUR	400,000.00	3-Feb-16	Deutsche Bank AG	439,561.88	4,993.05
USD	234,702.87	CAD	319,000.00	8-Feb-16	Deutsche Bank AG	234,702.87	5,035.80
USD	235,533.93	CAD	320,000.00	8-Feb-16	Deutsche Bank AG	235,533.93	5,146.89
USD	235,598.09	CAD	320,000.00	8-Feb-16	Deutsche Bank AG	235,598.09	5,211.05
USD	235,608.50	CAD	320,000.00	8-Feb-16	Deutsche Bank AG	235,608.50	5,221.46

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised profit (in USD)
	Purchases		Sales	Maturity	Counterparty		
USD	311,853.57	GBP	208,000.00	9-Feb-16	HSBC London	311,853.57	5,253.39
SEK	996,171.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	118,161.82	5,283.65
USD	468,605.96	EUR	426,000.00	10-Feb-16	Deutsche Bank AG	468,605.96	5,351.77
USD	96,902.27	ZAR	1,423,000.00	19-Jan-16	Deutsche Bank AG	96,902.27	5,407.99
SEK	997,222.00	NOK	1,000,000.00	21-Jan-16	Deutsche Bank AG	118,286.48	5,408.42
USD	236,518.85	CAD	321,000.00	8-Feb-16	Deutsche Bank AG	236,518.85	5,411.83
USD	96,865.63	ZAR	1,422,000.00	19-Jan-16	Deutsche Bank AG	96,865.63	5,435.76
AUD	907,667.52	EUR	601,000.00	8-Feb-16	HSBC London	660,373.50	5,545.43
USD	248,844.52	GBP	165,034.43	29-Jan-16	Deutsche Bank AG	248,844.52	5,579.01
USD	287,983.46	NOK	2,500,000.00	1-Feb-16	Deutsche Bank AG	287,983.46	5,637.86
AUD	1,500,000.00	USD	1,083,430.50	9-Feb-16	Royal Bank Of Scotland	1,091,325.00	5,679.00
SEK	5,542,493.40	EUR	600,000.00	29-Jan-16	Deutsche Bank AG	657,428.40	5,733.82
EUR	400,000.00	GBP	291,191.20	10-Feb-16	Royal Bank Of Scotland	434,520.00	5,747.93
USD	347,738.35	GBP	232,000.00	9-Feb-16	HSBC London	347,738.35	5,761.22
AUD	761,000.00	USD	546,738.93	9-Feb-16	Royal Bank Of Scotland	553,665.55	5,802.62
EUR	300,000.00	NOK	2,836,836.90	4-Feb-16	Deutsche Bank AG	325,890.00	5,804.97
JPY	60,000,000.00	USD	493,222.30	4-Feb-16	Deutsche Bank AG	498,774.00	5,938.70
AUD	457,542.30	EUR	300,000.00	8-Feb-16	HSBC London	332,884.90	6,006.00
USD	362,727.07	GBP	242,000.00	9-Feb-16	HSBC London	362,727.07	6,009.56
AUD	457,609.80	EUR	300,000.00	8-Feb-16	HSBC London	332,934.01	6,054.96
USD	521,655.96	EUR	474,000.00	10-Feb-16	Deutsche Bank AG	521,655.96	6,203.85
EUR	400,000.00	GBP	290,817.60	10-Feb-16	Royal Bank Of Scotland	434,520.00	6,298.58
JPY	36,197,940.00	GBP	200,000.00	12-Feb-16	Deutsche Bank AG	300,909.86	6,383.79
AUD	313,415.28	GBP	150,000.00	3-Feb-16	HSBC London	228,025.29	6,527.62
USD	394,284.92	GBP	263,000.00	9-Feb-16	HSBC London	394,284.92	6,612.58
SEK	4,533,808.00	EUR	489,000.00	29-Jan-16	Deutsche Bank AG	537,782.17	6,651.34
USD	649,358.07	ILS	2,500,000.00	20-Jan-16	HSBC London	649,358.07	6,666.10
USD	458,444.84	NOK	4,000,000.00	1-Feb-16	Deutsche Bank AG	458,444.84	6,691.09
JPY	120,000,000.00	USD	991,511.83	4-Feb-16	Deutsche Bank AG	997,548.00	6,810.17
JPY	66,167,750.00	EUR	500,000.00	3-Feb-16	Deutsche Bank AG	550,045.89	6,834.78
USD	522,887.40	GBP	350,000.00	9-Feb-16	HSBC London	522,887.40	6,973.80
USD	373,076.90	MXN	6,327,000.00	11-Jan-16	Royal Bank Of Scotland	373,076.90	7,040.24
AUD	1,100,000.00	USD	791,632.82	9-Feb-16	Royal Bank Of Scotland	800,305.00	7,047.48
USD	458,856.36	NOK	4,000,000.00	1-Feb-16	Deutsche Bank AG	458,856.36	7,102.75
EUR	500,000.00	GBP	364,020.00	10-Feb-16	Royal Bank Of Scotland	543,150.00	7,139.23
NZD	700,000.00	USD	470,822.10	4-Feb-16	Royal Bank Of Scotland	479,220.00	7,253.40
USD	512,137.66	BRL	2,000,000.00	5-Jan-16	HSBC London	512,137.66	7,423.47
AUD	1,009,160.06	EUR	667,000.00	8-Feb-16	HSBC London	734,214.40	7,471.17
USD	316,335.97	CAD	429,000.00	8-Feb-16	Deutsche Bank AG	316,335.97	7,473.29
USD	652,521.51	ILS	2,509,000.00	20-Jan-16	HSBC London	652,521.51	7,515.60
JPY	45,195,875.00	GBP	250,000.00	12-Feb-16	Deutsche Bank AG	375,708.79	7,550.83
AUD	315,252.15	GBP	150,000.00	3-Feb-16	HSBC London	229,361.70	7,861.62
NZD	600,000.00	USD	402,415.20	11-Jan-16	Royal Bank Of Scotland	410,760.00	8,040.00
JPY	35,944,760.00	AUD	400,000.00	12-Jan-16	HSBC London	298,805.20	8,047.98
USD	268,399.31	MXN	4,500,000.00	11-Jan-16	Royal Bank Of Scotland	268,399.31	8,062.72
USD	317,292.61	NOK	2,737,000.00	1-Feb-16	Deutsche Bank AG	317,292.61	8,181.32
USD	146,775.36	ZAR	2,155,000.00	19-Jan-16	Deutsche Bank AG	146,775.36	8,215.95
AUD	1,100,000.00	USD	790,427.77	9-Feb-16	Royal Bank Of Scotland	800,305.00	8,252.53
USD	506,576.15	GBP	338,000.00	9-Feb-16	HSBC London	506,576.15	8,350.87
AUD	1,052,000.00	USD	754,174.59	9-Mar-16	Royal Bank Of Scotland	765,382.60	8,540.14
JPY	90,000,000.00	USD	740,149.90	4-Feb-16	Deutsche Bank AG	748,161.00	8,591.60
SEK	6,483,564.50	EUR	700,000.00	29-Jan-16	Deutsche Bank AG	769,054.49	8,744.40
USD	523,215.91	GBP	349,000.00	9-Feb-16	HSBC London	523,215.91	8,776.18
JPY	45,356,975.00	GBP	250,000.00	12-Feb-16	Deutsche Bank AG	377,048.00	8,891.17
AUD	1,065,000.00	USD	764,375.00	9-Feb-16	Royal Bank Of Scotland	774,840.75	8,892.75
USD	521,882.45	GBP	348,000.00	9-Feb-16	HSBC London	521,882.45	8,916.74
AUD	1,123,000.00	USD	805,228.06	9-Mar-16	Royal Bank Of Scotland	817,038.65	8,962.66
AUD	1,400,000.00	USD	1,007,531.00	9-Feb-16	Royal Bank Of Scotland	1,018,570.00	8,971.20
USD	541,206.15	GBP	361,000.00	9-Feb-16	HSBC London	541,206.15	9,077.96
EUR	661,000.00	NOK	6,283,310.67	4-Feb-16	Deutsche Bank AG	718,044.30	9,083.14
USD	425,996.75	CAD	579,000.00	8-Feb-16	Deutsche Bank AG	425,996.75	9,140.22
NZD	800,000.00	USD	537,116.00	4-Feb-16	Royal Bank Of Scotland	547,680.00	9,256.00
AUD	1,101,000.00	USD	790,143.66	9-Feb-16	Royal Bank Of Scotland	801,032.55	9,262.71
USD	542,877.72	GBP	362,000.00	9-Feb-16	HSBC London	542,877.72	9,275.46
AUD	1,125,000.00	USD	806,350.50	9-Mar-16	Royal Bank Of Scotland	818,493.75	9,290.25
USD	426,905.25	CAD	580,000.00	8-Feb-16	Deutsche Bank AG	426,905.25	9,328.74
JPY	130,000,000.00	USD	1,072,142.84	4-Feb-16	Deutsche Bank AG	1,080,677.00	9,372.66
AUD	1,400,000.00	USD	1,007,097.00	9-Feb-16	Royal Bank Of Scotland	1,018,570.00	9,405.20
USD	427,757.78	CAD	581,000.00	8-Feb-16	Deutsche Bank AG	427,757.78	9,461.30
USD	427,040.40	CAD	580,000.00	8-Feb-16	Deutsche Bank AG	427,040.40	9,463.88
USD	373,078.67	NOK	3,219,000.00	1-Feb-16	Deutsche Bank AG	373,078.67	9,531.23
USD	373,194.57	NOK	3,220,000.00	1-Feb-16	Deutsche Bank AG	373,194.57	9,534.20

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	profit (in USD)
JPY	54,303,498.00	GBP	300,000.00	12-Feb-16	Deutsche Bank AG	451,419.55	9,630.48
JPY	54,303,498.00	GBP	300,000.00	12-Feb-16	Deutsche Bank AG	451,419.55	9,630.48
USD	564,826.70	BRL	2,200,000.00	5-Jan-16	HSBC London	564,826.70	9,643.44
USD	590,091.59	BRL	2,300,000.00	5-Jan-16	HSBC London	590,091.59	9,672.07
USD	427,354.93	CAD	580,000.00	8-Feb-16	Deutsche Bank AG	427,354.93	9,778.38
USD	170,636.84	ZAR	2,500,000.00	19-Jan-16	Deutsche Bank AG	170,636.84	9,896.34
SEK	4,661,980.50	EUR	500,000.00	29-Jan-16	Deutsche Bank AG	552,985.48	9,907.33
AUD	1,400,000.00	USD	1,006,507.60	9-Feb-16	Royal Bank Of Scotland	1,018,570.00	9,994.60
USD	532,402.62	MXN	9,029,000.00	11-Jan-16	Royal Bank Of Scotland	532,402.62	10,046.84
EUR	661,000.00	NOK	6,274,666.77	4-Feb-16	Deutsche Bank AG	718,044.30	10,059.70
AUD	1,500,000.00	USD	1,078,878.00	9-Feb-16	Royal Bank Of Scotland	1,091,325.00	10,231.50
NZD	800,000.00	USD	535,997.60	4-Feb-16	Royal Bank Of Scotland	547,680.00	10,374.40
JPY	150,000,000.00	USD	1,237,445.09	4-Feb-16	Deutsche Bank AG	1,246,935.00	10,457.41
USD	171,265.22	ZAR	2,500,000.00	19-Jan-16	Deutsche Bank AG	171,265.22	10,526.92
SEK	4,667,548.00	EUR	500,000.00	29-Jan-16	Deutsche Bank AG	553,645.87	10,567.81
JPY	63,274,225.00	GBP	350,000.00	12-Feb-16	Deutsche Bank AG	525,992.31	10,571.16
AUD	420,617.40	GBP	200,000.00	3-Feb-16	HSBC London	306,020.19	10,686.38
NZD	500,000.00	USD	330,639.35	4-Feb-16	Royal Bank Of Scotland	342,300.00	10,843.15
USD	653,651.51	ILS	2,500,000.00	20-Jan-16	HSBC London	653,651.51	10,958.27
USD	140,147.46	ZAR	2,000,000.00	19-Jan-16	Deutsche Bank AG	140,147.46	11,567.79
EUR	662,000.00	NOK	6,270,832.07	4-Feb-16	Deutsche Bank AG	719,130.60	11,580.60
SEK	4,677,220.00	EUR	500,000.00	29-Jan-16	Deutsche Bank AG	554,793.13	11,715.20
NZD	400,000.00	USD	261,336.80	4-Feb-16	Royal Bank Of Scotland	273,840.00	11,849.20
USD	532,650.25	MXN	9,000,000.00	11-Jan-16	Royal Bank Of Scotland	532,650.25	11,973.76
EUR	300,000.00	CAD	436,087.20	21-Jan-16	Deutsche Bank AG	325,890.00	12,113.82
USD	617,398.74	CAD	840,000.00	8-Feb-16	Deutsche Bank AG	617,398.74	12,632.84
USD	533,836.86	MXN	9,000,000.00	11-Jan-16	Royal Bank Of Scotland	533,836.86	13,161.32
JPY	100,000,000.00	USD	818,759.21	4-Feb-16	Deutsche Bank AG	831,290.00	13,175.79
USD	668,806.75	GBP	444,674.99	22-Jan-16	Citibank London	668,806.75	13,357.17
USD	206,310.70	ZAR	3,000,000.00	19-Jan-16	Deutsche Bank AG	206,310.70	13,427.51
USD	1,197,915.25	EUR	1,089,000.00	10-Feb-16	Deutsche Bank AG	1,197,915.25	13,680.94
USD	206,734.09	ZAR	3,000,000.00	19-Jan-16	Deutsche Bank AG	206,734.09	13,852.39
USD	618,669.41	CAD	840,000.00	8-Feb-16	Deutsche Bank AG	618,669.41	13,903.40
JPY	63,688,800.00	GBP	350,000.00	12-Feb-16	Deutsche Bank AG	529,438.63	14,020.40
USD	706,605.99	MXN	11,971,000.00	11-Jan-16	Royal Bank Of Scotland	706,605.99	14,046.92
USD	619,036.71	CAD	840,000.00	8-Feb-16	Deutsche Bank AG	619,036.71	14,270.66
USD	620,038.95	CAD	840,000.00	8-Feb-16	Deutsche Bank AG	620,038.95	15,272.81
USD	1,327,251.24	EUR	1,206,000.00	10-Feb-16	Deutsche Bank AG	1,327,251.24	15,784.47
JPY	63,951,838.00	GBP	350,000.00	12-Feb-16	Deutsche Bank AG	531,625.23	16,208.85
USD	1,058,061.23	MXN	18,000,000.00	11-Jan-16	Royal Bank Of Scotland	1,058,061.23	16,702.50
JPY	89,198,354.00	USD	724,655.57	29-Jan-16	Deutsche Bank AG	741,497.00	17,325.77
USD	1,920,523.07	EUR	1,751,000.00	22-Jan-16	Royal Bank Of Scotland	1,920,523.07	17,339.23
USD	1,417,677.37	ILS	5,447,000.00	20-Jan-16	HSBC London	1,417,677.37	17,379.26
JPY	286,708,717.00	USD	2,365,661.35	29-Jan-16	Deutsche Bank AG	2,383,380.89	19,276.37
USD	926,714.53	CAD	1,260,000.00	8-Feb-16	Deutsche Bank AG	926,714.53	19,565.63
USD	776,690.59	GBP	513,617.67	29-Jan-16	Deutsche Bank AG	776,690.59	19,603.12
USD	826,718.60	CAD	1,120,000.00	8-Feb-16	Deutsche Bank AG	826,718.60	20,363.74
USD	682,411.75	GBP	449,000.00	9-Feb-16	HSBC London	682,411.75	20,567.23
JPY	240,000,000.00	USD	1,975,981.61	4-Feb-16	Deutsche Bank AG	1,995,096.00	20,662.39
USD	685,477.88	GBP	451,000.00	9-Feb-16	HSBC London	685,477.88	20,685.27
JPY	117,643,305.00	GBP	650,000.00	12-Feb-16	Deutsche Bank AG	977,957.03	20,747.29
USD	921,582.26	CAD	1,251,000.00	8-Feb-16	Deutsche Bank AG	921,582.26	20,912.86
JPY	108,856,740.00	GBP	600,000.00	12-Feb-16	Deutsche Bank AG	904,915.19	21,338.81
USD	1,383,605.67	MXN	23,500,000.00	11-Jan-16	Royal Bank Of Scotland	1,383,605.67	24,055.78
JPY	133,653,600.00	EUR	1,000,000.00	3-Feb-16	Deutsche Bank AG	1,111,049.01	24,625.58
USD	2,096,395.35	EUR	1,905,000.00	10-Feb-16	Deutsche Bank AG	2,096,395.35	24,799.98
USD	1,234,620.52	CAD	1,680,000.00	8-Feb-16	Deutsche Bank AG	1,234,620.52	25,088.75
USD	1,206,094.88	GBP	800,000.00	9-Feb-16	HSBC London	1,206,094.88	26,862.79
JPY	198,114,748.00	USD	1,618,773.40	29-Jan-16	Deutsche Bank AG	1,646,908.09	29,210.45
USD	1,024,377.55	GBP	674,000.00	9-Feb-16	HSBC London	1,024,377.55	30,873.74
USD	1,027,456.86	GBP	676,000.00	9-Feb-16	HSBC London	1,027,456.86	31,004.96
USD	2,304,089.13	BRL	9,100,000.00	2-Feb-16	HSBC London	2,304,089.13	31,220.01
USD	1,507,618.60	GBP	1,000,000.00	9-Feb-16	HSBC London	1,507,618.60	33,578.26
AUD	1,776,019.92	GBP	850,000.00	3-Feb-16	HSBC London	1,292,143.29	36,989.88
USD	743,906.83	ZAR	11,000,000.00	26-Feb-16	Deutsche Bank AG	743,906.83	42,155.78
JPY	7,618,233,639.00	USD	62,301,224.78	29-Jan-16	Deutsche Bank AG	63,329,614.42	1,069,756.65
Unrealised profit on forward foreign exchange contracts							4,183,338.36

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

Man AHL Diversity Alternative

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
GBP	12,813,997.04	USD	19,327,608.02	29-Jan-16	Deutsche Bank AG	18,886,550.24	(439,443.22)
GBP	1,150,000.00	JPY	212,055,285.00	12-Feb-16	Deutsche Bank AG	1,694,985.00	(69,238.59)
USD	3,877,593.80	PHP	185,000,000.00	19-Jan-16	Deutsche Bank AG	3,877,593.80	(60,765.41)
USD	2,612,380.56	JPY	320,817,104.00	29-Jan-16	Deutsche Bank AG	2,612,380.56	(56,245.24)
GBP	1,632,818.55	USD	2,462,812.88	29-Jan-16	Deutsche Bank AG	2,406,611.26	(55,995.88)
GBP	1,052,400.00	USD	1,595,988.81	29-Jan-16	Deutsche Bank AG	1,551,132.36	(44,723.85)
MXN	15,000,000.00	USD	906,174.67	11-Jan-16	Royal Bank Of Scotland	868,500.00	(38,364.67)
USD	2,337,142.01	INR	157,500,000.00	19-Jan-16	Deutsche Bank AG	2,337,142.01	(36,027.28)
MXN	14,000,000.00	USD	841,217.49	11-Jan-16	Royal Bank Of Scotland	810,600.00	(31,261.49)
BRL	9,100,000.00	USD	2,327,365.73	5-Jan-16	HSBC London	2,300,161.50	(30,862.43)
BRL	2,300,000.00	USD	611,295.68	5-Jan-16	HSBC London	581,359.50	(30,860.78)
BRL	2,100,000.00	USD	555,820.23	5-Jan-16	HSBC London	530,806.50	(25,857.93)
USD	1,288,720.62	JPY	157,800,000.00	4-Feb-16	Deutsche Bank AG	1,288,720.62	(24,054.15)
MXN	9,500,000.00	USD	572,254.68	11-Jan-16	Royal Bank Of Scotland	550,050.00	(22,641.68)
CNH	8,500,000.00	USD	1,309,666.88	29-Jan-16	HSBC London	1,293,963.50	(22,163.38)
BRL	1,700,000.00	USD	450,988.19	5-Jan-16	HSBC London	429,700.50	(21,971.09)
USD	1,149,030.10	JPY	140,700,000.00	4-Feb-16	Deutsche Bank AG	1,149,030.10	(21,485.77)
GBP	860,228.10	EUR	1,184,000.00	10-Feb-16	Royal Bank Of Scotland	1,267,890.20	(19,497.75)
GBP	853,021.36	EUR	1,174,000.00	10-Feb-16	Royal Bank Of Scotland	1,257,268.18	(19,246.63)
GBP	841,280.05	EUR	1,158,000.00	10-Feb-16	Royal Bank Of Scotland	1,239,962.67	(19,154.85)
USD	3,383,808.48	KRW	4,000,000,000.00	21-Jan-16	Deutsche Bank AG	3,383,808.48	(17,643.03)
BRL	3,700,000.00	USD	950,863.49	5-Jan-16	HSBC London	935,230.50	(17,120.39)
MXN	7,000,000.00	USD	421,569.11	11-Jan-16	Royal Bank Of Scotland	405,300.00	(16,591.11)
HUF	418,454,260.00	EUR	1,337,000.00	25-Jan-16	Deutsche Bank AG	1,438,478.36	(15,583.61)
USD	800,820.90	JPY	98,100,000.00	4-Feb-16	Deutsche Bank AG	800,820.90	(15,295.47)
AUD	753,000.00	JPY	67,682,803.00	12-Jan-16	HSBC London	547,845.15	(15,276.76)
AUD	746,000.00	JPY	67,051,375.00	12-Jan-16	HSBC London	542,752.30	(15,116.14)
AUD	753,000.00	JPY	67,660,966.00	12-Jan-16	HSBC London	547,845.15	(15,095.23)
USD	2,110,862.50	KRW	2,500,000,000.00	21-Jan-16	Deutsche Bank AG	2,110,862.50	(15,056.46)
USD	796,997.54	JPY	97,600,000.00	4-Feb-16	Deutsche Bank AG	796,997.54	(14,959.41)
USD	758,670.20	JPY	92,900,000.00	4-Feb-16	Deutsche Bank AG	758,670.20	(14,186.40)
USD	568,228.92	JPY	70,000,000.00	4-Feb-16	Deutsche Bank AG	568,228.92	(14,114.63)
USD	464,870.00	NZD	700,000.00	4-Feb-16	Royal Bank Of Scotland	464,870.00	(13,237.11)
USD	626,343.11	JPY	76,800,000.00	9-Mar-16	Deutsche Bank AG	626,343.11	(13,119.65)
AUD	648,000.00	JPY	58,237,834.00	12-Jan-16	HSBC London	471,452.40	(13,087.28)
USD	465,152.80	NZD	700,000.00	4-Feb-16	Royal Bank Of Scotland	465,152.80	(12,953.64)
USD	685,191.61	JPY	83,900,000.00	4-Feb-16	Deutsche Bank AG	685,191.61	(12,791.93)
USD	559,296.87	JPY	68,700,000.00	9-Mar-16	Deutsche Bank AG	559,296.87	(12,720.93)
EUR	500,000.00	JPY	66,865,225.00	3-Feb-16	Deutsche Bank AG	543,150.00	(12,633.30)
EUR	500,000.00	JPY	66,837,100.00	3-Feb-16	Deutsche Bank AG	543,150.00	(12,399.50)
USD	559,763.06	JPY	68,700,000.00	9-Mar-16	Deutsche Bank AG	559,763.06	(12,255.51)
USD	568,744.80	AUD	800,000.00	9-Feb-16	Royal Bank Of Scotland	568,744.80	(12,138.24)
USD	560,987.86	JPY	68,800,000.00	9-Mar-16	Deutsche Bank AG	560,987.86	(11,864.01)
USD	859,482.00	AUD	1,200,000.00	9-Feb-16	Royal Bank Of Scotland	859,482.00	(11,829.61)
USD	561,125.12	JPY	68,800,000.00	9-Mar-16	Deutsche Bank AG	561,125.12	(11,726.98)
GBP	429,000.00	USD	643,795.15	22-Jan-16	Royal Bank Of Scotland	632,303.10	(11,451.29)
EUR	400,000.00	JPY	53,617,160.00	3-Feb-16	Deutsche Bank AG	434,520.00	(11,145.59)
AUD	530,000.00	JPY	47,638,626.00	12-Jan-16	HSBC London	385,601.50	(10,752.56)
AUD	531,000.00	JPY	47,713,111.00	12-Jan-16	HSBC London	386,329.05	(10,644.84)
AUD	524,000.00	JPY	47,097,749.00	12-Jan-16	HSBC London	381,236.20	(10,617.77)
USD	497,786.10	AUD	700,000.00	9-Feb-16	Royal Bank Of Scotland	497,786.10	(10,486.29)
AUD	515,000.00	JPY	46,284,698.00	12-Jan-16	HSBC London	374,688.25	(10,401.15)
CHF	1,076,630.00	EUR	1,000,000.00	27-Jan-16	HSBC London	1,075,554.45	(10,182.15)
USD	425,486.40	AUD	600,000.00	9-Feb-16	Royal Bank Of Scotland	425,486.40	(10,178.06)
USD	383,321.09	NZD	576,000.00	4-Feb-16	Royal Bank Of Scotland	383,321.09	(10,090.85)
USD	479,520.48	JPY	58,800,000.00	9-Mar-16	Deutsche Bank AG	479,520.48	(10,068.16)
CZK	5,201,000.00	USD	219,095.75	11-Jan-16	Royal Bank Of Scotland	209,085.40	(9,953.14)
EUR	600,000.00	SEK	5,577,743.40	29-Jan-16	Deutsche Bank AG	651,780.00	(9,914.28)
USD	525,887.72	JPY	64,400,000.00	4-Feb-16	Deutsche Bank AG	525,887.72	(9,870.76)
USD	470,572.88	JPY	57,700,000.00	9-Mar-16	Deutsche Bank AG	470,572.88	(9,856.83)
USD	498,815.10	AUD	700,000.00	9-Feb-16	Royal Bank Of Scotland	498,815.10	(9,455.20)
USD	488,077.12	JPY	59,800,000.00	4-Feb-16	Deutsche Bank AG	488,077.12	(9,412.71)
EUR	600,000.00	SEK	5,570,244.00	29-Jan-16	Deutsche Bank AG	651,780.00	(9,024.73)
CHF	969,134.40	EUR	900,000.00	27-Jan-16	HSBC London	968,166.23	(8,996.62)
EUR	600,000.00	SEK	5,568,831.60	29-Jan-16	Deutsche Bank AG	651,780.00	(8,857.20)
USD	472,015.14	JPY	57,800,000.00	4-Feb-16	Deutsche Bank AG	472,015.14	(8,836.43)
GBP	150,000.00	JPY	27,597,115.00	12-Feb-16	Deutsche Bank AG	221,085.00	(8,513.47)
USD	453,255.48	JPY	55,500,000.00	4-Feb-16	Deutsche Bank AG	453,255.48	(8,461.88)
USD	717,629.00	AUD	1,000,000.00	9-Feb-16	Royal Bank Of Scotland	717,629.00	(8,461.17)
BRL	800,000.00	USD	210,271.78	5-Jan-16	HSBC London	202,212.00	(8,381.38)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
EUR	400,000.00	JPY	53,282,880.00	3-Feb-16	Deutsche Bank AG	434,520.00	(8,366.75)
GBP	289,444.80	EUR	400,000.00	10-Feb-16	Royal Bank Of Scotland	426,612.69	(8,314.02)
EUR	700,000.00	JPY	92,477,126.00	3-Feb-16	Deutsche Bank AG	760,410.00	(8,258.22)
USD	425,294.67	JPY	52,100,000.00	4-Feb-16	Deutsche Bank AG	425,294.67	(8,137.15)
USD	718,042.00	AUD	1,000,000.00	9-Feb-16	Royal Bank Of Scotland	718,042.00	(8,047.34)
USD	426,276.95	JPY	52,200,000.00	4-Feb-16	Deutsche Bank AG	426,276.95	(7,986.93)
EUR	600,000.00	SEK	5,561,007.00	29-Jan-16	Deutsche Bank AG	651,780.00	(7,929.08)
EUR	600,000.00	SEK	5,559,347.40	29-Jan-16	Deutsche Bank AG	651,780.00	(7,732.22)
EUR	600,000.00	USD	660,183.60	10-Feb-16	Deutsche Bank AG	651,780.00	(7,720.80)
USD	718,411.00	AUD	1,000,000.00	9-Feb-16	Royal Bank Of Scotland	718,411.00	(7,677.59)
EUR	600,000.00	SEK	5,558,746.80	29-Jan-16	Deutsche Bank AG	651,780.00	(7,660.98)
USD	359,640.36	JPY	44,100,000.00	9-Mar-16	Deutsche Bank AG	359,640.36	(7,551.12)
CAD	291,744.00	EUR	200,000.00	21-Jan-16	Deutsche Bank AG	210,023.88	(7,338.59)
EUR	500,000.00	JPY	66,209,295.00	3-Feb-16	Deutsche Bank AG	543,150.00	(7,180.62)
USD	282,495.94	NZD	424,000.00	4-Feb-16	Royal Bank Of Scotland	282,495.94	(7,098.17)
CAD	141,323.80	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,737.73	(6,941.90)
CAD	141,413.59	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,802.37	(6,877.30)
EUR	600,000.00	USD	659,310.00	10-Feb-16	Deutsche Bank AG	651,780.00	(6,847.20)
MXN	6,500,000.00	USD	382,886.73	11-Jan-16	Royal Bank Of Scotland	376,350.00	(6,835.73)
CAD	141,490.00	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	101,857.38	(6,822.31)
USD	312,954.35	JPY	38,400,000.00	9-Mar-16	Deutsche Bank AG	312,954.35	(6,776.68)
CAD	141,797.50	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	102,078.74	(6,601.05)
USD	313,134.27	JPY	38,400,000.00	9-Mar-16	Deutsche Bank AG	313,134.27	(6,597.05)
EUR	600,000.00	SEK	5,548,652.40	29-Jan-16	Deutsche Bank AG	651,780.00	(6,463.62)
USD	356,607.50	AUD	500,000.00	9-Feb-16	Royal Bank Of Scotland	356,607.50	(6,442.08)
EUR	500,000.00	JPY	66,091,100.00	3-Feb-16	Deutsche Bank AG	543,150.00	(6,198.07)
EUR	700,000.00	JPY	92,214,030.00	3-Feb-16	Deutsche Bank AG	760,410.00	(6,071.13)
EUR	500,000.00	JPY	66,074,150.00	3-Feb-16	Deutsche Bank AG	543,150.00	(6,057.17)
CAD	142,563.00	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	102,629.82	(6,050.25)
GBP	100,000.00	JPY	18,435,030.00	12-Feb-16	Deutsche Bank AG	147,390.00	(5,982.84)
GBP	100,000.00	JPY	18,434,820.00	12-Feb-16	Deutsche Bank AG	147,390.00	(5,981.10)
USD	312,771.28	JPY	38,300,000.00	4-Feb-16	Deutsche Bank AG	312,771.28	(5,855.28)
RUB	15,000,000.00	USD	209,161.26	1-Feb-16	HSBC London	205,380.00	(5,791.26)
USD	251,561.47	JPY	30,900,000.00	9-Mar-16	Deutsche Bank AG	251,561.47	(5,721.64)
EUR	200,000.00	JPY	26,825,594.00	3-Feb-16	Deutsche Bank AG	217,260.00	(5,714.23)
USD	271,604.37	JPY	33,300,000.00	9-Mar-16	Deutsche Bank AG	271,604.37	(5,662.73)
EUR	400,000.00	JPY	52,944,712.00	3-Feb-16	Deutsche Bank AG	434,520.00	(5,555.59)
USD	252,585.95	JPY	31,000,000.00	9-Mar-16	Deutsche Bank AG	252,585.95	(5,530.14)
USD	120,148.98	COP	400,000,000.00	1-Feb-16	HSBC London	120,148.98	(5,468.38)
EUR	400,000.00	JPY	52,928,600.00	3-Feb-16	Deutsche Bank AG	434,520.00	(5,421.66)
USD	281,625.07	JPY	34,500,000.00	4-Feb-16	Deutsche Bank AG	281,625.07	(5,388.32)
ZAR	2,189,000.00	USD	146,132.90	19-Jan-16	Deutsche Bank AG	141,267.12	(5,358.31)
GBP	217,695.90	EUR	300,000.00	10-Feb-16	Royal Bank Of Scotland	320,861.99	(5,333.91)
USD	251,955.30	JPY	30,900,000.00	9-Mar-16	Deutsche Bank AG	251,955.30	(5,328.46)
USD	252,016.95	JPY	30,900,000.00	9-Mar-16	Deutsche Bank AG	252,016.95	(5,266.91)
USD	280,918.15	JPY	34,400,000.00	4-Feb-16	Deutsche Bank AG	280,918.15	(5,263.40)
GBP	100,000.00	JPY	18,338,940.00	12-Feb-16	Deutsche Bank AG	147,390.00	(5,184.06)
USD	238,784.46	JPY	29,300,000.00	9-Mar-16	Deutsche Bank AG	238,784.46	(5,176.96)
MYR	1,359,000.00	USD	320,065.94	7-Jan-16	Deutsche Bank AG	316,524.69	(5,117.69)
USD	234,715.77	JPY	28,800,000.00	9-Mar-16	Deutsche Bank AG	234,715.77	(5,082.50)
USD	660,285.40	MXN	11,500,000.00	11-Jan-16	Royal Bank Of Scotland	660,285.40	(5,039.60)
HUF	130,788,438.00	EUR	418,000.00	25-Jan-16	Deutsche Bank AG	449,598.33	(4,999.80)
HUF	131,105,560.90	EUR	419,000.00	25-Jan-16	Deutsche Bank AG	450,688.48	(4,997.23)
USD	234,850.70	JPY	28,800,000.00	9-Mar-16	Deutsche Bank AG	234,850.70	(4,947.79)
EUR	300,000.00	SEK	2,788,310.70	29-Jan-16	Deutsche Bank AG	325,890.00	(4,890.60)
GBP	100,000.00	AUD	209,618.40	3-Feb-16	HSBC London	147,390.00	(4,850.65)
HUF	128,301,464.00	EUR	410,000.00	25-Jan-16	Deutsche Bank AG	441,049.11	(4,848.65)
HUF	127,988,738.10	EUR	409,000.00	25-Jan-16	Deutsche Bank AG	439,974.09	(4,836.12)
GBP	100,000.00	AUD	209,558.50	3-Feb-16	HSBC London	147,390.00	(4,807.07)
GBP	218,091.30	EUR	300,000.00	10-Feb-16	Royal Bank Of Scotland	321,444.77	(4,751.68)
EUR	200,000.00	SEK	1,870,908.80	29-Jan-16	Deutsche Bank AG	217,260.00	(4,687.94)
USD	358,411.50	AUD	500,000.00	9-Feb-16	Royal Bank Of Scotland	358,411.50	(4,634.41)
BRL	328,000.00	USD	87,388.13	5-Jan-16	HSBC London	82,906.92	(4,613.07)
USD	499,348.56	KRW	592,551,971.00	22-Jan-16	Royal Bank Of Scotland	499,348.56	(4,517.71)
HUF	119,226,672.90	EUR	381,000.00	25-Jan-16	Deutsche Bank AG	409,853.61	(4,505.04)
MYR	1,141,000.00	USD	268,824.80	7-Jan-16	Deutsche Bank AG	265,750.31	(4,398.05)
BRL	300,000.00	USD	80,089.91	5-Jan-16	HSBC London	75,829.50	(4,381.01)
EUR	300,000.00	SEK	2,783,993.40	29-Jan-16	Deutsche Bank AG	325,890.00	(4,378.50)
USD	486,163.05	INR	32,500,000.00	8-Jan-16	Deutsche Bank AG	486,163.05	(4,366.09)
BRL	400,000.00	USD	105,249.86	5-Jan-16	HSBC London	101,106.00	(4,304.66)
USD	286,163.60	AUD	400,000.00	9-Feb-16	Royal Bank Of Scotland	286,163.60	(4,274.28)
EUR	300,000.00	SEK	2,783,047.50	29-Jan-16	Deutsche Bank AG	325,890.00	(4,266.30)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
USD	203,091.56	JPY	24,900,000.00	9-Mar-16	Deutsche Bank AG	203,091.56	(4,234.29)
USD	554,882.14	JPY	67,200,000.00	4-Feb-16	Deutsche Bank AG	554,882.14	(4,174.94)
GBP	100,000.00	USD	151,572.60	9-Feb-16	HSBC London	147,390.00	(4,168.90)
PLN	2,131,445.00	EUR	500,000.00	26-Jan-16	HSBC London	539,750.08	(4,080.74)
MXN	1,500,000.00	USD	90,829.74	11-Jan-16	Royal Bank Of Scotland	86,850.00	(4,048.74)
EUR	600,000.00	PLN	2,593,077.00	26-Jan-16	HSBC London	651,780.00	(4,046.90)
BRL	400,000.00	USD	104,957.68	5-Jan-16	HSBC London	101,106.00	(4,012.48)
GBP	144,821.40	EUR	200,000.00	10-Feb-16	Royal Bank Of Scotland	213,452.26	(4,011.23)
GBP	100,000.00	AUD	208,411.10	3-Feb-16	HSBC London	147,390.00	(3,972.28)
USD	807,568.07	MYR	3,500,000.00	19-Jan-16	Deutsche Bank AG	807,568.07	(3,966.78)
CNH	1,500,000.00	USD	231,167.55	29-Jan-16	HSBC London	228,346.50	(3,961.05)
GBP	144,106.64	USD	216,318.91	29-Jan-16	Deutsche Bank AG	212,398.78	(3,901.98)
GBP	100,000.00	AUD	208,301.60	3-Feb-16	HSBC London	147,390.00	(3,892.61)
BRL	307,000.00	USD	81,365.89	5-Jan-16	HSBC London	77,598.86	(3,890.45)
USD	179,292.09	JPY	22,000,000.00	9-Mar-16	Deutsche Bank AG	179,292.09	(3,887.14)
USD	286,551.60	AUD	400,000.00	9-Feb-16	Royal Bank Of Scotland	286,551.60	(3,885.49)
EUR	300,000.00	USD	330,091.80	10-Feb-16	Deutsche Bank AG	325,890.00	(3,860.40)
USD	599,880.02	INR	40,000,000.00	8-Jan-16	Deutsche Bank AG	599,880.02	(3,845.83)
EUR	322,000.00	SEK	2,980,922.73	29-Jan-16	Deutsche Bank AG	349,788.60	(3,841.97)
USD	412,130.71	JPY	50,000,000.00	4-Feb-16	Deutsche Bank AG	412,130.71	(3,833.82)
USD	286,619.60	AUD	400,000.00	9-Feb-16	Royal Bank Of Scotland	286,619.60	(3,817.35)
USD	518,640.50	JPY	62,800,000.00	4-Feb-16	Deutsche Bank AG	518,640.50	(3,811.72)
GBP	250,000.00	JPY	44,745,600.00	12-Feb-16	Deutsche Bank AG	368,475.00	(3,801.40)
RON	888,965.20	EUR	200,000.00	20-Jan-16	Royal Bank Of Scotland	213,575.67	(3,774.16)
USD	286,678.00	AUD	400,000.00	9-Feb-16	Royal Bank Of Scotland	286,678.00	(3,758.83)
MXN	1,500,000.00	USD	90,538.75	11-Jan-16	Royal Bank Of Scotland	86,850.00	(3,757.75)
BRL	800,000.00	USD	203,583.06	2-Feb-16	HSBC London	202,212.00	(3,738.26)
USD	829,646.02	THB	30,000,000.00	14-Jan-16	Deutsche Bank AG	829,646.02	(3,725.32)
EUR	300,000.00	USD	329,941.62	10-Feb-16	Deutsche Bank AG	325,890.00	(3,710.22)
EUR	600,000.00	GBP	445,144.80	10-Feb-16	Royal Bank Of Scotland	651,780.00	(3,696.95)
EUR	500,000.00	PLN	2,162,129.50	26-Jan-16	HSBC London	543,150.00	(3,684.40)
CAD	145,986.20	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	105,094.15	(3,587.13)
EUR	500,000.00	PLN	2,161,741.00	26-Jan-16	HSBC London	543,150.00	(3,586.02)
EUR	300,000.00	USD	329,756.10	10-Feb-16	Deutsche Bank AG	325,890.00	(3,524.70)
USD	690,728.26	MXN	12,000,000.00	11-Jan-16	Royal Bank Of Scotland	690,728.26	(3,522.54)
MXN	1,500,000.00	USD	90,302.96	11-Jan-16	Royal Bank Of Scotland	86,850.00	(3,521.96)
PLN	1,276,670.40	EUR	300,000.00	2-Mar-16	HSBC London	323,293.80	(3,511.75)
USD	262,605.04	PHP	12,500,000.00	19-Jan-16	Deutsche Bank AG	262,605.04	(3,501.36)
USD	286,965.60	AUD	400,000.00	9-Feb-16	Royal Bank Of Scotland	286,965.60	(3,470.65)
EUR	300,000.00	USD	329,655.00	10-Feb-16	Deutsche Bank AG	325,890.00	(3,423.60)
BRL	236,000.00	USD	62,966.58	5-Jan-16	HSBC London	59,652.54	(3,408.91)
USD	359,687.00	AUD	500,000.00	9-Feb-16	Royal Bank Of Scotland	359,687.00	(3,356.31)
BRL	255,000.00	USD	67,699.77	5-Jan-16	HSBC London	64,455.08	(3,347.20)
CAD	146,374.50	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	105,373.69	(3,307.73)
USD	122,305.46	COP	400,000,000.00	1-Feb-16	HSBC London	122,305.46	(3,305.03)
BRL	255,000.00	USD	67,641.41	5-Jan-16	HSBC London	64,455.08	(3,288.84)
EUR	200,000.00	SEK	1,858,956.60	29-Jan-16	Deutsche Bank AG	217,260.00	(3,270.22)
USD	287,176.00	AUD	400,000.00	9-Feb-16	Royal Bank Of Scotland	287,176.00	(3,259.82)
EUR	400,000.00	PLN	1,730,892.40	26-Jan-16	HSBC London	434,520.00	(3,248.56)
CNH	1,000,000.00	USD	154,691.00	29-Jan-16	HSBC London	152,231.00	(3,220.00)
CNH	1,000,000.00	USD	154,679.04	29-Jan-16	HSBC London	152,231.00	(3,208.04)
CNH	1,000,000.00	USD	154,667.08	29-Jan-16	HSBC London	152,231.00	(3,196.08)
GBP	250,000.00	JPY	44,670,023.00	12-Feb-16	Deutsche Bank AG	368,475.00	(3,173.13)
BRL	238,000.00	USD	63,232.62	5-Jan-16	HSBC London	60,158.07	(3,170.23)
ZAR	500,000.00	USD	35,317.87	19-Jan-16	Deutsche Bank AG	32,267.50	(3,162.87)
HUF	87,033,932.60	EUR	278,000.00	25-Jan-16	Deutsche Bank AG	299,187.85	(3,152.75)
BRL	231,000.00	USD	61,424.73	5-Jan-16	HSBC London	58,388.72	(3,128.88)
USD	287,308.40	AUD	400,000.00	9-Feb-16	Royal Bank Of Scotland	287,308.40	(3,127.15)
USD	59,708.27	COP	200,000,000.00	1-Feb-16	HSBC London	59,708.27	(3,101.58)
EUR	300,000.00	USD	329,331.00	10-Feb-16	Deutsche Bank AG	325,890.00	(3,099.60)
ZAR	500,000.00	USD	35,246.67	19-Jan-16	Deutsche Bank AG	32,267.50	(3,091.67)
USD	246,502.54	JPY	30,000,000.00	4-Feb-16	Deutsche Bank AG	246,502.54	(3,075.57)
BRL	400,000.00	USD	102,990.59	2-Feb-16	HSBC London	101,106.00	(3,068.19)
BRL	600,000.00	USD	154,475.94	5-Jan-16	HSBC London	151,659.00	(3,058.14)
ZAR	500,000.00	USD	35,200.87	19-Jan-16	Deutsche Bank AG	32,267.50	(3,045.87)
ZAR	500,000.00	USD	35,199.85	19-Jan-16	Deutsche Bank AG	32,267.50	(3,044.85)
ZAR	500,000.00	USD	35,198.13	19-Jan-16	Deutsche Bank AG	32,267.50	(3,043.13)
GBP	50,000.00	JPY	9,223,240.00	12-Feb-16	Deutsche Bank AG	73,695.00	(3,039.01)
GBP	50,000.00	JPY	9,221,989.00	12-Feb-16	Deutsche Bank AG	73,695.00	(3,028.61)
GBP	50,000.00	JPY	9,220,405.00	12-Feb-16	Deutsche Bank AG	73,695.00	(3,015.45)
ZAR	500,000.00	USD	35,161.52	19-Jan-16	Deutsche Bank AG	32,267.50	(3,006.52)
USD	59,819.17	COP	200,000,000.00	1-Feb-16	HSBC London	59,819.17	(2,990.32)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
BRL	203,000.00	USD	54,191.57	5-Jan-16	HSBC London	51,311.30	(2,961.88)
EUR	400,000.00	PLN	1,729,590.80	26-Jan-16	HSBC London	434,520.00	(2,918.95)
EUR	200,000.00	SEK	1,855,789.00	29-Jan-16	Deutsche Bank AG	217,260.00	(2,894.49)
GBP	50,000.00	JPY	9,205,208.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,889.12)
ZAR	500,000.00	USD	35,041.15	19-Jan-16	Deutsche Bank AG	32,267.50	(2,886.15)
GBP	50,000.00	JPY	9,204,135.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,880.20)
BRL	197,000.00	USD	52,579.04	5-Jan-16	HSBC London	49,794.71	(2,863.53)
EUR	100,000.00	JPY	13,411,640.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,847.49)
EUR	100,000.00	JPY	13,409,970.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,833.61)
EUR	100,000.00	JPY	13,408,449.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,820.97)
EUR	100,000.00	JPY	13,407,170.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,810.33)
EUR	100,000.00	JPY	13,407,170.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,810.33)
EUR	100,000.00	JPY	13,406,540.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,805.10)
EUR	100,000.00	JPY	13,405,420.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,795.79)
HUF	60,881,145.00	EUR	195,000.00	25-Jan-16	Deutsche Bank AG	209,285.02	(2,787.74)
USD	197,296.45	CHF	200,000.00	1-Feb-16	Royal Bank Of Scotland	197,296.45	(2,786.55)
HUF	60,885,045.00	EUR	195,000.00	25-Jan-16	Deutsche Bank AG	209,298.43	(2,774.35)
EUR	100,000.00	JPY	13,401,530.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,763.45)
USD	163,623.41	JPY	20,000,000.00	4-Feb-16	Deutsche Bank AG	163,623.41	(2,761.45)
EUR	100,000.00	JPY	13,401,076.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,759.68)
EUR	100,000.00	JPY	13,400,268.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,752.96)
MXN	1,000,000.00	USD	60,587.33	11-Jan-16	Royal Bank Of Scotland	57,900.00	(2,733.33)
GBP	50,000.00	JPY	9,186,029.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,729.68)
GBP	50,000.00	JPY	9,185,871.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,728.37)
ZAR	500,000.00	USD	34,882.79	19-Jan-16	Deutsche Bank AG	32,267.50	(2,727.79)
GBP	50,000.00	JPY	9,185,394.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,724.40)
EUR	100,000.00	JPY	13,396,620.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,722.63)
MXN	1,000,000.00	USD	60,572.33	11-Jan-16	Royal Bank Of Scotland	57,900.00	(2,718.33)
USD	97,335.63	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,335.63	(2,703.99)
USD	290,559.50	JPY	35,260,267.00	22-Jan-16	Deutsche Bank AG	290,559.50	(2,702.30)
GBP	50,000.00	JPY	9,181,665.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,693.40)
EUR	100,000.00	JPY	13,392,700.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,690.05)
PLN	500,000.00	USD	129,162.39	23-Feb-16	HSBC London	126,616.00	(2,685.89)
EUR	100,000.00	JPY	13,391,720.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,681.90)
CZK	1,400,000.00	USD	58,978.68	11-Jan-16	Royal Bank Of Scotland	56,281.40	(2,681.88)
EUR	400,000.00	PLN	1,728,629.60	26-Jan-16	HSBC London	434,520.00	(2,675.55)
USD	97,404.65	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,404.65	(2,635.06)
USD	97,406.08	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,406.08	(2,633.64)
USD	60,198.46	COP	200,000,000.00	1-Feb-16	HSBC London	60,198.46	(2,609.83)
CHF	200,000.00	USD	202,635.48	1-Feb-16	Royal Bank Of Scotland	199,800.20	(2,548.48)
MXN	1,000,000.00	USD	60,395.98	11-Jan-16	Royal Bank Of Scotland	57,900.00	(2,541.98)
ZAR	500,000.00	USD	34,695.71	19-Jan-16	Deutsche Bank AG	32,267.50	(2,540.71)
MXN	1,000,000.00	USD	60,388.71	11-Jan-16	Royal Bank Of Scotland	57,900.00	(2,534.71)
GBP	50,000.00	AUD	104,956.15	3-Feb-16	HSBC London	73,695.00	(2,532.24)
GBP	50,000.00	JPY	9,162,133.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,531.04)
EUR	100,000.00	JPY	13,373,045.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,526.66)
USD	97,522.35	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,522.35	(2,517.53)
GBP	50,000.00	AUD	104,926.75	3-Feb-16	HSBC London	73,695.00	(2,510.85)
ZAR	500,000.00	USD	34,658.65	19-Jan-16	Deutsche Bank AG	32,267.50	(2,503.65)
EUR	200,000.00	SEK	1,852,444.00	29-Jan-16	Deutsche Bank AG	217,260.00	(2,497.72)
GBP	50,000.00	AUD	104,897.71	3-Feb-16	HSBC London	73,695.00	(2,489.72)
GBP	50,000.00	AUD	104,891.28	3-Feb-16	HSBC London	73,695.00	(2,485.04)
USD	553,097.35	THB	20,000,000.00	14-Jan-16	Deutsche Bank AG	553,097.35	(2,483.54)
GBP	50,000.00	AUD	104,888.95	3-Feb-16	HSBC London	73,695.00	(2,483.35)
ZAR	500,000.00	USD	34,612.31	19-Jan-16	Deutsche Bank AG	32,267.50	(2,457.31)
EUR	100,000.00	AUD	153,115.40	8-Feb-16	HSBC London	108,630.00	(2,445.44)
BRL	172,000.00	USD	45,837.82	5-Jan-16	HSBC London	43,475.58	(2,431.38)
MXN	1,000,000.00	USD	60,285.15	11-Jan-16	Royal Bank Of Scotland	57,900.00	(2,431.15)
CZK	1,399,000.00	USD	58,686.50	11-Jan-16	Royal Bank Of Scotland	56,241.20	(2,429.91)
GBP	50,000.00	AUD	104,795.25	3-Feb-16	HSBC London	73,695.00	(2,415.18)
EUR	200,000.00	SEK	1,851,727.60	29-Jan-16	Deutsche Bank AG	217,260.00	(2,412.74)
PLN	849,497.80	EUR	200,000.00	26-Jan-16	HSBC London	215,120.03	(2,411.31)
USD	97,639.66	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,639.66	(2,400.39)
USD	97,639.66	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,639.66	(2,400.39)
EUR	200,000.00	USD	219,872.20	10-Feb-16	Deutsche Bank AG	217,260.00	(2,384.60)
USD	97,659.97	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,659.97	(2,380.11)
EUR	200,000.00	JPY	26,423,546.00	3-Feb-16	Deutsche Bank AG	217,260.00	(2,372.04)
USD	186,303.00	INR	12,500,000.00	8-Jan-16	Deutsche Bank AG	186,303.00	(2,363.10)
BRL	500,000.00	USD	127,239.41	2-Feb-16	HSBC London	126,382.50	(2,336.41)
GBP	400,000.00	USD	591,949.60	9-Feb-16	HSBC London	589,560.00	(2,334.80)
GBP	50,000.00	AUD	104,682.72	3-Feb-16	HSBC London	73,695.00	(2,333.30)
EUR	400,000.00	PLN	1,727,264.80	26-Jan-16	HSBC London	434,520.00	(2,329.94)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
EUR	100,000.00	AUD	152,955.19	8-Feb-16	HSBC London	108,630.00	(2,328.88)
USD	97,711.88	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	97,711.88	(2,328.28)
PLN	851,205.20	EUR	200,000.00	2-Mar-16	HSBC London	215,552.40	(2,318.03)
GBP	50,000.00	AUD	104,660.75	3-Feb-16	HSBC London	73,695.00	(2,317.32)
USD	65,994.22	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	65,994.22	(2,307.79)
GBP	50,000.00	AUD	104,634.05	3-Feb-16	HSBC London	73,695.00	(2,297.89)
PLN	849,976.60	EUR	200,000.00	26-Jan-16	HSBC London	215,241.27	(2,290.22)
AUD	100,000.00	JPY	9,016,570.00	12-Jan-16	HSBC London	72,755.00	(2,262.80)
PLN	851,463.20	EUR	200,000.00	2-Mar-16	HSBC London	215,617.73	(2,252.89)
AUD	100,000.00	JPY	9,014,694.00	12-Jan-16	HSBC London	72,755.00	(2,247.20)
AUD	100,000.00	JPY	9,014,603.00	12-Jan-16	HSBC London	72,755.00	(2,246.44)
AUD	100,000.00	JPY	9,013,670.00	12-Jan-16	HSBC London	72,755.00	(2,238.69)
USD	66,066.14	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,066.14	(2,235.70)
EUR	100,000.00	AUD	152,813.00	8-Feb-16	HSBC London	108,630.00	(2,225.43)
EUR	100,000.00	JPY	13,336,735.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,224.81)
GBP	50,000.00	AUD	104,524.95	3-Feb-16	HSBC London	73,695.00	(2,218.52)
USD	455,957.72	SEK	3,858,000.00	10-Feb-16	Deutsche Bank AG	455,957.72	(2,215.67)
GBP	50,000.00	JPY	9,123,690.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,211.46)
USD	66,199.87	NZD	100,000.00	11-Jan-16	Royal Bank Of Scotland	66,199.87	(2,210.97)
EUR	100,000.00	JPY	13,334,427.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,205.63)
HUF	61,051,282.50	EUR	195,000.00	25-Jan-16	Deutsche Bank AG	209,869.89	(2,203.56)
EUR	100,000.00	AUD	152,770.27	8-Feb-16	HSBC London	108,630.00	(2,194.34)
PLN	851,714.80	EUR	200,000.00	2-Mar-16	HSBC London	215,681.44	(2,189.35)
EUR	200,000.00	SEK	1,849,782.80	29-Jan-16	Deutsche Bank AG	217,260.00	(2,182.06)
GBP	50,000.00	JPY	9,118,830.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,171.06)
GBP	50,000.00	JPY	9,118,375.00	12-Feb-16	Deutsche Bank AG	73,695.00	(2,167.28)
CHF	100,000.00	USD	102,209.02	1-Feb-16	Royal Bank Of Scotland	99,900.10	(2,165.52)
AUD	100,000.00	JPY	9,004,080.00	12-Jan-16	HSBC London	72,755.00	(2,158.97)
EUR	100,000.00	AUD	152,719.98	8-Feb-16	HSBC London	108,630.00	(2,157.75)
EUR	100,000.00	JPY	13,328,470.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,156.11)
AUD	100,000.00	JPY	9,003,620.00	12-Jan-16	HSBC London	72,755.00	(2,155.14)
EUR	100,000.00	AUD	152,694.50	8-Feb-16	HSBC London	108,630.00	(2,139.22)
EUR	100,000.00	JPY	13,325,110.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,128.18)
GBP	72,331.20	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	106,608.96	(2,122.68)
EUR	100,000.00	AUD	152,670.30	8-Feb-16	HSBC London	108,630.00	(2,121.61)
PLN	851,987.60	EUR	200,000.00	2-Mar-16	HSBC London	215,750.52	(2,120.47)
EUR	100,000.00	AUD	152,661.50	8-Feb-16	HSBC London	108,630.00	(2,115.21)
PLN	1,709,712.00	EUR	400,000.00	26-Jan-16	HSBC London	432,953.79	(2,112.32)
AUD	100,000.00	JPY	8,997,350.00	12-Jan-16	HSBC London	72,755.00	(2,103.02)
AUD	100,000.00	JPY	8,995,120.00	12-Jan-16	HSBC London	72,755.00	(2,084.48)
AUD	100,000.00	JPY	8,995,110.00	12-Jan-16	HSBC London	72,755.00	(2,084.40)
AUD	100,000.00	JPY	8,995,110.00	12-Jan-16	HSBC London	72,755.00	(2,084.40)
GBP	50,000.00	USD	75,769.20	9-Feb-16	HSBC London	73,695.00	(2,067.35)
GBP	200,000.00	JPY	35,678,800.00	12-Feb-16	Deutsche Bank AG	294,780.00	(2,062.85)
GBP	50,000.00	AUD	104,310.45	3-Feb-16	HSBC London	73,695.00	(2,062.46)
GBP	72,382.00	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	106,683.83	(2,047.88)
GBP	50,000.00	USD	75,728.30	9-Feb-16	HSBC London	73,695.00	(2,026.45)
EUR	100,000.00	JPY	13,310,490.00	3-Feb-16	Deutsche Bank AG	108,630.00	(2,006.64)
EUR	100,000.00	USD	110,749.90	10-Feb-16	Deutsche Bank AG	108,630.00	(2,006.10)
USD	98,041.71	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,041.71	(1,998.92)
USD	98,041.71	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,041.71	(1,998.92)
EUR	100,000.00	JPY	13,309,480.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,998.25)
USD	116,760.41	SEK	1,000,000.00	10-Feb-16	Deutsche Bank AG	116,760.41	(1,997.16)
GBP	50,000.00	AUD	104,218.05	3-Feb-16	HSBC London	73,695.00	(1,995.23)
BRL	300,000.00	USD	76,936.89	2-Feb-16	HSBC London	75,829.50	(1,995.09)
USD	98,055.17	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,055.17	(1,985.48)
USD	66,333.93	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,333.93	(1,967.27)
RON	444,153.20	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,708.69	(1,966.19)
CLP	200,000,000.00	USD	283,165.79	1-Feb-16	HSBC London	282,200.00	(1,965.79)
CHF	100,000.00	USD	102,007.40	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,963.90)
RON	444,190.70	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,717.70	(1,957.19)
EUR	100,000.00	SEK	932,173.90	29-Jan-16	Deutsche Bank AG	108,630.00	(1,954.85)
EUR	100,000.00	AUD	152,439.20	8-Feb-16	HSBC London	108,630.00	(1,953.47)
USD	134,646.20	NZD	200,000.00	4-Feb-16	Royal Bank Of Scotland	134,646.20	(1,951.46)
EUR	100,000.00	SEK	932,089.30	29-Jan-16	Deutsche Bank AG	108,630.00	(1,944.82)
BRL	134,000.00	USD	35,759.75	5-Jan-16	HSBC London	33,870.51	(1,943.11)
EUR	100,000.00	AUD	152,407.90	8-Feb-16	HSBC London	108,630.00	(1,930.70)
USD	87,118.33	CHF	89,000.00	1-Feb-16	Royal Bank Of Scotland	87,118.33	(1,917.63)
AUD	100,000.00	JPY	8,974,960.00	12-Jan-16	HSBC London	72,755.00	(1,916.90)
GBP	72,477.30	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	106,824.29	(1,907.55)
GBP	50,000.00	AUD	104,069.05	3-Feb-16	HSBC London	73,695.00	(1,886.83)
ZAR	2,000,000.00	USD	130,493.01	19-Jan-16	Deutsche Bank AG	129,070.00	(1,873.01)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
CHF	100,000.00	USD	101,911.35	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,867.85)
GBP	222,000.00	USD	329,100.35	9-Feb-16	HSBC London	327,205.80	(1,864.14)
EUR	100,000.00	AUD	152,315.30	8-Feb-16	HSBC London	108,630.00	(1,863.33)
GBP	200,000.00	JPY	35,654,560.00	12-Feb-16	Deutsche Bank AG	294,780.00	(1,861.35)
HUF	51,029,252.70	EUR	163,000.00	25-Jan-16	Deutsche Bank AG	175,418.16	(1,853.48)
EUR	100,000.00	AUD	152,293.78	8-Feb-16	HSBC London	108,630.00	(1,847.67)
USD	66,457.70	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,457.70	(1,843.20)
AUD	100,000.00	JPY	8,965,530.00	12-Jan-16	HSBC London	72,755.00	(1,838.51)
BRL	135,000.00	USD	35,906.36	5-Jan-16	HSBC London	34,123.28	(1,837.35)
AUD	497,000.00	NZD	531,195.09	10-Feb-16	HSBC London	361,592.35	(1,834.95)
USD	433,142.00	EUR	400,000.00	10-Feb-16	Deutsche Bank AG	433,142.00	(1,831.28)
USD	143,387.40	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	143,387.40	(1,830.92)
USD	100,294.73	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	100,294.73	(1,830.25)
RON	444,776.30	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,858.40	(1,816.55)
BRL	138,000.00	USD	36,636.84	5-Jan-16	HSBC London	34,881.57	(1,810.75)
AUD	498,000.00	NZD	532,214.09	10-Feb-16	HSBC London	362,319.90	(1,804.54)
BRL	134,000.00	USD	35,616.70	5-Jan-16	HSBC London	33,870.51	(1,800.06)
BRL	131,000.00	USD	34,859.25	5-Jan-16	HSBC London	33,112.22	(1,799.70)
USD	98,243.70	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,243.70	(1,797.22)
BRL	131,000.00	USD	34,852.29	5-Jan-16	HSBC London	33,112.22	(1,792.74)
RON	444,884.40	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,884.37	(1,790.59)
EUR	100,000.00	AUD	152,210.95	8-Feb-16	HSBC London	108,630.00	(1,787.41)
USD	62,538.53	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	62,538.53	(1,777.67)
EUR	100,000.00	AUD	152,196.00	8-Feb-16	HSBC London	108,630.00	(1,776.53)
RON	444,954.80	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,901.28	(1,773.68)
AUD	100,000.00	JPY	8,957,537.00	12-Jan-16	HSBC London	72,755.00	(1,772.06)
NOK	500,000.00	SEK	490,762.00	21-Jan-16	Deutsche Bank AG	56,488.50	(1,770.93)
USD	216,055.20	AUD	300,000.00	9-Feb-16	Royal Bank Of Scotland	216,055.20	(1,770.30)
RON	435,940.06	EUR	98,000.00	20-Jan-16	Royal Bank Of Scotland	104,735.47	(1,765.98)
EUR	100,000.00	AUD	152,179.17	8-Feb-16	HSBC London	108,630.00	(1,764.29)
SGD	300,000.00	USD	213,083.32	19-Jan-16	Deutsche Bank AG	211,468.50	(1,758.22)
NOK	500,000.00	SEK	490,642.00	21-Jan-16	Deutsche Bank AG	56,488.50	(1,756.70)
USD	123,173.04	BRL	500,000.00	2-Feb-16	HSBC London	123,173.04	(1,750.45)
EUR	100,000.00	SEK	930,380.40	29-Jan-16	Deutsche Bank AG	108,630.00	(1,742.11)
USD	62,578.85	ZAR	1,000,000.00	19-Jan-16	Deutsche Bank AG	62,578.85	(1,737.21)
CHF	100,000.00	USD	101,761.59	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,718.09)
NOK	1,910,256.60	EUR	200,000.00	4-Feb-16	Deutsche Bank AG	215,815.06	(1,717.66)
AUD	100,000.00	JPY	8,949,760.00	12-Jan-16	HSBC London	72,755.00	(1,707.41)
AUD	100,000.00	JPY	8,949,760.00	12-Jan-16	HSBC London	72,755.00	(1,707.41)
JPY	17,284,580.00	AUD	200,000.00	12-Jan-16	HSBC London	143,684.99	(1,698.65)
GBP	100,000.00	JPY	17,919,440.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,696.80)
GBP	100,000.00	JPY	17,919,140.00	12-Feb-16	Deutsche Bank AG	147,390.00	(1,694.30)
RON	445,332.30	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	106,991.98	(1,683.03)
NOK	500,000.00	SEK	489,953.00	21-Jan-16	Deutsche Bank AG	56,488.50	(1,674.97)
EUR	100,000.00	AUD	152,043.30	8-Feb-16	HSBC London	108,630.00	(1,665.43)
EUR	100,000.00	AUD	152,042.99	8-Feb-16	HSBC London	108,630.00	(1,665.21)
RON	445,442.50	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	107,018.45	(1,656.56)
BRL	200,000.00	USD	52,124.87	5-Jan-16	HSBC London	50,553.00	(1,652.27)
USD	117,110.51	SEK	1,000,000.00	10-Feb-16	Deutsche Bank AG	117,110.51	(1,647.49)
EUR	93,000.00	AUD	141,534.84	8-Feb-16	HSBC London	101,025.90	(1,646.76)
BRL	122,000.00	USD	32,427.58	5-Jan-16	HSBC London	30,837.33	(1,639.29)
KRW	200,000,000.00	USD	171,708.96	21-Jan-16	Deutsche Bank AG	170,568.00	(1,638.96)
CHF	100,000.00	USD	101,676.85	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,633.35)
BRL	123,000.00	USD	32,671.67	5-Jan-16	HSBC London	31,090.10	(1,631.02)
EUR	100,000.00	SEK	929,411.70	29-Jan-16	Deutsche Bank AG	108,630.00	(1,627.21)
USD	996,696.71	JPY	120,000,000.00	4-Feb-16	Deutsche Bank AG	996,696.71	(1,624.03)
CNH	500,000.00	USD	77,357.47	29-Jan-16	HSBC London	76,115.50	(1,621.97)
CNH	500,000.00	USD	77,357.47	29-Jan-16	HSBC London	76,115.50	(1,621.97)
GBP	72,672.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,112.29	(1,619.83)
EUR	100,000.00	SEK	929,311.80	29-Jan-16	Deutsche Bank AG	108,630.00	(1,615.36)
RON	445,617.00	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	107,060.38	(1,614.65)
CNH	500,000.00	USD	77,345.50	29-Jan-16	HSBC London	76,115.50	(1,610.00)
USD	66,696.10	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,696.10	(1,604.23)
CNH	500,000.00	USD	77,339.52	29-Jan-16	HSBC London	76,115.50	(1,604.02)
HUF	55,848,550.20	EUR	178,000.00	25-Jan-16	Deutsche Bank AG	191,984.98	(1,600.49)
CHF	100,000.00	USD	101,641.10	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,597.60)
SGD	400,000.00	USD	283,362.38	19-Jan-16	Deutsche Bank AG	281,958.00	(1,595.58)
USD	100,534.91	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	100,534.91	(1,588.50)
CHF	100,000.00	USD	101,631.49	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,587.99)
CHF	100,000.00	USD	101,629.53	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,586.03)
USD	66,720.47	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,720.47	(1,579.80)
NOK	706,000.00	USD	81,308.63	1-Feb-16	Deutsche Bank AG	79,761.76	(1,573.70)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
EUR	100,000.00	AUD	151,914.90	8-Feb-16	HSBC London	108,630.00	(1,572.02)
NOK	707,000.00	USD	81,412.53	1-Feb-16	Deutsche Bank AG	79,874.74	(1,564.66)
EUR	100,000.00	USD	110,307.10	10-Feb-16	Deutsche Bank AG	108,630.00	(1,563.30)
EUR	200,000.00	JPY	26,326,240.00	3-Feb-16	Deutsche Bank AG	217,260.00	(1,563.15)
GBP	72,713.10	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,171.84	(1,560.33)
EUR	100,000.00	SEK	928,829.00	29-Jan-16	Deutsche Bank AG	108,630.00	(1,558.09)
CHF	100,000.00	USD	101,600.62	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,557.12)
HUF	31,184,340.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,199.29	(1,555.83)
PLN	719,734.16	EUR	169,000.00	26-Jan-16	HSBC London	182,259.72	(1,554.88)
USD	996,766.32	JPY	120,000,000.00	4-Feb-16	Deutsche Bank AG	996,766.32	(1,554.47)
BRL	200,000.00	USD	52,022.64	5-Jan-16	HSBC London	50,553.00	(1,550.04)
EUR	100,000.00	SEK	928,758.50	29-Jan-16	Deutsche Bank AG	108,630.00	(1,549.73)
GBP	72,723.60	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,187.31	(1,544.87)
ZAR	873,000.00	USD	57,682.09	19-Jan-16	Deutsche Bank AG	56,339.06	(1,539.46)
ZAR	1,500,000.00	USD	98,002.42	19-Jan-16	Deutsche Bank AG	96,802.50	(1,537.42)
USD	251,673.62	SEK	2,132,000.00	10-Feb-16	Deutsche Bank AG	251,673.62	(1,520.85)
CLP	50,000,000.00	USD	71,818.86	1-Feb-16	HSBC London	70,550.00	(1,518.86)
EUR	100,000.00	PLN	435,508.40	26-Jan-16	HSBC London	108,630.00	(1,517.47)
USD	71,093.10	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,093.10	(1,517.28)
PLN	424,190.30	EUR	100,000.00	2-Mar-16	HSBC London	107,418.56	(1,515.65)
PLN	424,190.40	EUR	100,000.00	2-Mar-16	HSBC London	107,418.58	(1,515.62)
EUR	100,000.00	AUD	151,837.10	8-Feb-16	HSBC London	108,630.00	(1,515.41)
SEK	1,442,000.00	USD	172,766.66	10-Feb-16	Deutsche Bank AG	171,044.27	(1,514.74)
EUR	100,000.00	SEK	928,453.90	29-Jan-16	Deutsche Bank AG	108,630.00	(1,513.60)
PLN	424,213.20	EUR	100,000.00	2-Mar-16	HSBC London	107,424.36	(1,509.86)
CHF	100,000.00	USD	101,547.72	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,504.22)
EUR	100,000.00	AUD	151,818.00	8-Feb-16	HSBC London	108,630.00	(1,501.52)
EUR	100,000.00	SEK	928,333.20	29-Jan-16	Deutsche Bank AG	108,630.00	(1,499.28)
EUR	100,000.00	SEK	928,331.90	29-Jan-16	Deutsche Bank AG	108,630.00	(1,499.13)
EUR	100,000.00	PLN	435,433.30	26-Jan-16	HSBC London	108,630.00	(1,498.45)
USD	71,112.30	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,112.30	(1,498.04)
EUR	100,000.00	SEK	928,286.00	29-Jan-16	Deutsche Bank AG	108,630.00	(1,493.68)
USD	71,118.30	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,118.30	(1,492.03)
GBP	50,000.00	JPY	9,036,080.00	12-Feb-16	Deutsche Bank AG	73,695.00	(1,483.17)
GBP	50,000.00	JPY	9,035,885.00	12-Feb-16	Deutsche Bank AG	73,695.00	(1,481.55)
EUR	100,000.00	PLN	435,342.60	26-Jan-16	HSBC London	108,630.00	(1,475.48)
GBP	50,000.00	JPY	9,034,936.00	12-Feb-16	Deutsche Bank AG	73,695.00	(1,473.66)
EUR	100,000.00	PLN	435,289.20	26-Jan-16	HSBC London	108,630.00	(1,461.96)
GBP	50,000.00	JPY	9,033,389.00	12-Feb-16	Deutsche Bank AG	73,695.00	(1,460.80)
CHF	215,902.20	EUR	200,000.00	27-Jan-16	HSBC London	215,686.51	(1,460.51)
GBP	50,000.00	JPY	9,033,305.00	12-Feb-16	Deutsche Bank AG	73,695.00	(1,460.10)
USD	66,841.72	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,841.72	(1,458.26)
USD	98,585.59	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,585.59	(1,455.82)
USD	98,585.59	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,585.59	(1,455.82)
EUR	100,000.00	PLN	435,255.40	26-Jan-16	HSBC London	108,630.00	(1,453.40)
EUR	100,000.00	PLN	435,255.40	26-Jan-16	HSBC London	108,630.00	(1,453.40)
USD	98,591.13	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,591.13	(1,450.29)
USD	66,855.50	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	66,855.50	(1,444.45)
BRL	300,000.00	USD	76,384.47	2-Feb-16	HSBC London	75,829.50	(1,442.67)
PLN	300,000.00	USD	77,320.15	23-Feb-16	HSBC London	75,969.60	(1,434.25)
GBP	50,000.00	JPY	9,029,955.00	12-Feb-16	Deutsche Bank AG	73,695.00	(1,432.25)
PLN	424,532.00	EUR	100,000.00	2-Mar-16	HSBC London	107,505.09	(1,429.36)
NOK	950,106.00	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,340.13	(1,425.52)
EUR	120,000.00	USD	131,912.36	10-Feb-16	Deutsche Bank AG	130,356.00	(1,419.80)
EUR	100,000.00	SEK	927,650.60	29-Jan-16	Deutsche Bank AG	108,630.00	(1,418.32)
NOK	500,000.00	SEK	487,787.50	21-Jan-16	Deutsche Bank AG	56,488.50	(1,418.11)
CZK	2,000,000.00	USD	81,978.84	10-Mar-16	Royal Bank Of Scotland	80,402.00	(1,412.84)
AUD	100,000.00	JPY	8,914,150.00	12-Jan-16	HSBC London	72,755.00	(1,411.39)
USD	1,080,104.68	JPY	130,000,000.00	4-Feb-16	Deutsche Bank AG	1,080,104.68	(1,409.73)
EUR	120,000.00	USD	131,899.16	10-Feb-16	Deutsche Bank AG	130,356.00	(1,406.60)
USD	71,207.60	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,207.60	(1,402.55)
USD	81,790.22	JPY	10,000,000.00	4-Feb-16	Deutsche Bank AG	81,790.22	(1,402.20)
EUR	100,000.00	SEK	927,514.68	29-Jan-16	Deutsche Bank AG	108,630.00	(1,402.19)
GBP	87,132.56	USD	129,836.84	29-Jan-16	Deutsche Bank AG	128,424.68	(1,401.18)
CHF	100,000.00	USD	101,443.34	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,399.84)
USD	71,213.50	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,213.50	(1,396.63)
EUR	100,000.00	AUD	151,673.00	8-Feb-16	HSBC London	108,630.00	(1,396.02)
EUR	100,000.00	SEK	927,454.70	29-Jan-16	Deutsche Bank AG	108,630.00	(1,395.08)
USD	98,648.22	CHF	100,000.00	1-Feb-16	Royal Bank Of Scotland	98,648.22	(1,393.28)
USD	81,800.73	JPY	10,000,000.00	4-Feb-16	Deutsche Bank AG	81,800.73	(1,391.69)
PLN	424,683.70	EUR	100,000.00	2-Mar-16	HSBC London	107,543.50	(1,391.05)
USD	81,801.67	JPY	10,000,000.00	4-Feb-16	Deutsche Bank AG	81,801.67	(1,390.75)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
EUR	100,000.00	AUD	151,662.82	8-Feb-16	HSBC London	108,630.00	(1,388.62)
EUR	100,000.00	AUD	151,662.82	8-Feb-16	HSBC London	108,630.00	(1,388.62)
BRL	200,000.00	USD	51,860.50	5-Jan-16	HSBC London	50,553.00	(1,387.90)
SGD	400,000.00	USD	283,145.75	19-Jan-16	Deutsche Bank AG	281,958.00	(1,378.95)
PLN	424,734.50	EUR	100,000.00	2-Mar-16	HSBC London	107,556.37	(1,378.22)
EUR	100,000.00	SEK	927,293.60	29-Jan-16	Deutsche Bank AG	108,630.00	(1,375.97)
EUR	100,000.00	CAD	152,995.40	25-Feb-16	Deutsche Bank AG	108,630.00	(1,368.73)
EUR	100,000.00	SEK	927,219.20	29-Jan-16	Deutsche Bank AG	108,630.00	(1,367.14)
GBP	100,000.00	USD	148,770.50	9-Feb-16	HSBC London	147,390.00	(1,366.80)
NOK	500,000.00	SEK	487,332.00	21-Jan-16	Deutsche Bank AG	56,488.50	(1,364.08)
EUR	100,000.00	JPY	13,233,020.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,362.64)
EUR	100,000.00	JPY	13,232,914.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,361.76)
SGD	200,000.00	USD	142,242.45	19-Jan-16	Deutsche Bank AG	140,979.00	(1,359.05)
PLN	424,811.60	EUR	100,000.00	2-Mar-16	HSBC London	107,575.89	(1,358.75)
EUR	100,000.00	SEK	927,132.50	29-Jan-16	Deutsche Bank AG	108,630.00	(1,356.86)
MXN	500,000.00	USD	30,282.75	11-Jan-16	Royal Bank Of Scotland	28,950.00	(1,355.75)
EUR	100,000.00	JPY	13,232,160.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,355.49)
USD	71,259.30	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,259.30	(1,350.74)
HUF	31,244,320.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,405.47	(1,349.88)
PLN	424,852.00	EUR	100,000.00	2-Mar-16	HSBC London	107,586.12	(1,348.55)
USD	149,588.63	INR	10,000,000.00	8-Jan-16	Deutsche Bank AG	149,588.63	(1,343.41)
NOK	500,000.00	USD	57,812.54	1-Feb-16	Deutsche Bank AG	56,488.50	(1,343.04)
PLN	424,875.10	EUR	100,000.00	2-Mar-16	HSBC London	107,591.97	(1,342.72)
GBP	152,000.00	USD	225,394.42	9-Feb-16	HSBC London	224,032.80	(1,340.80)
NOK	500,000.00	SEK	487,125.50	21-Jan-16	Deutsche Bank AG	56,488.50	(1,339.59)
CHF	100,000.00	USD	101,381.83	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,338.33)
EUR	100,000.00	AUD	151,591.00	8-Feb-16	HSBC London	108,630.00	(1,336.36)
PLN	424,238.80	EUR	100,000.00	26-Jan-16	HSBC London	107,430.84	(1,334.67)
PLN	424,251.50	EUR	100,000.00	26-Jan-16	HSBC London	107,434.06	(1,331.46)
EUR	100,000.00	SEK	926,900.78	29-Jan-16	Deutsche Bank AG	108,630.00	(1,329.37)
GBP	61,070.77	EUR	84,000.00	10-Feb-16	Royal Bank Of Scotland	90,012.21	(1,322.81)
PLN	424,298.40	EUR	100,000.00	26-Jan-16	HSBC London	107,445.93	(1,319.59)
EUR	100,000.00	JPY	13,227,720.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,318.58)
PLN	424,987.90	EUR	100,000.00	2-Mar-16	HSBC London	107,620.54	(1,314.24)
PLN	425,003.40	EUR	100,000.00	2-Mar-16	HSBC London	107,624.46	(1,310.33)
GBP	150,000.00	JPY	26,730,454.00	12-Feb-16	Deutsche Bank AG	221,085.00	(1,309.01)
CNH	500,000.00	USD	77,040.39	29-Jan-16	HSBC London	76,115.50	(1,304.89)
NOK	587,000.00	USD	67,597.33	1-Feb-16	Deutsche Bank AG	66,317.50	(1,302.14)
USD	87,048.27	CZK	2,197,000.00	11-Jan-16	Royal Bank Of Scotland	87,048.27	(1,297.14)
USD	101,786.49	HUF	30,000,000.00	22-Jan-16	Deutsche Bank AG	101,786.49	(1,296.19)
EUR	80,000.00	SEK	743,467.44	29-Jan-16	Deutsche Bank AG	86,904.00	(1,294.42)
USD	105,152.47	PHP	5,000,000.00	19-Jan-16	Deutsche Bank AG	105,152.47	(1,290.28)
PLN	425,086.00	EUR	100,000.00	2-Mar-16	HSBC London	107,645.38	(1,289.47)
USD	71,321.50	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,321.50	(1,288.42)
USD	149,777.59	SEK	1,272,000.00	10-Feb-16	Deutsche Bank AG	149,777.59	(1,283.57)
NOK	500,000.00	SEK	486,617.00	21-Jan-16	Deutsche Bank AG	56,488.50	(1,279.27)
PLN	424,463.50	EUR	100,000.00	26-Jan-16	HSBC London	107,487.74	(1,277.84)
EUR	100,000.00	SEK	926,457.80	29-Jan-16	Deutsche Bank AG	108,630.00	(1,276.83)
EUR	79,000.00	SEK	734,156.56	29-Jan-16	Deutsche Bank AG	85,817.70	(1,276.16)
USD	88,136.42	PHP	4,200,000.00	19-Jan-16	Deutsche Bank AG	88,136.42	(1,275.16)
BRL	100,000.00	USD	26,509.03	5-Jan-16	HSBC London	25,276.50	(1,272.73)
CHF	100,000.00	USD	101,315.99	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,272.49)
MXN	500,000.00	USD	30,195.70	11-Jan-16	Royal Bank Of Scotland	28,950.00	(1,268.70)
ILS	500,000.00	USD	129,803.37	20-Jan-16	HSBC London	128,500.00	(1,265.37)
USD	233,878.32	SEK	1,980,000.00	10-Feb-16	Deutsche Bank AG	233,878.32	(1,264.94)
KRW	195,000,000.00	USD	167,080.80	21-Jan-16	Deutsche Bank AG	166,303.80	(1,262.55)
NOK	951,552.50	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,503.55	(1,262.30)
USD	233,882.51	SEK	1,980,000.00	10-Feb-16	Deutsche Bank AG	233,882.51	(1,260.76)
EUR	100,000.00	PLN	434,492.20	26-Jan-16	HSBC London	108,630.00	(1,260.13)
SGD	293,000.00	USD	207,654.15	19-Jan-16	Deutsche Bank AG	206,534.24	(1,259.97)
MXN	500,000.00	USD	30,180.69	11-Jan-16	Royal Bank Of Scotland	28,950.00	(1,253.69)
MXN	500,000.00	USD	30,179.91	11-Jan-16	Royal Bank Of Scotland	28,950.00	(1,252.91)
PLN	424,581.70	EUR	100,000.00	26-Jan-16	HSBC London	107,517.67	(1,247.94)
CHF	200,000.00	USD	201,332.01	1-Feb-16	Royal Bank Of Scotland	199,800.20	(1,245.01)
EUR	79,000.00	SEK	733,861.11	29-Jan-16	Deutsche Bank AG	85,817.70	(1,241.12)
MXN	500,000.00	USD	30,164.75	11-Jan-16	Royal Bank Of Scotland	28,950.00	(1,237.75)
PLN	425,298.70	EUR	100,000.00	2-Mar-16	HSBC London	107,699.24	(1,235.75)
PLN	425,370.50	EUR	100,000.00	2-Mar-16	HSBC London	107,717.42	(1,217.62)
USD	149,845.72	SEK	1,272,000.00	10-Feb-16	Deutsche Bank AG	149,845.72	(1,215.52)
NOK	500,000.00	SEK	486,045.50	21-Jan-16	Deutsche Bank AG	56,488.50	(1,211.48)
PLN	424,726.80	EUR	100,000.00	26-Jan-16	HSBC London	107,554.42	(1,211.25)
PLN	424,733.70	EUR	100,000.00	26-Jan-16	HSBC London	107,556.16	(1,209.51)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
EUR	100,000.00	SEK	925,863.80	29-Jan-16	Deutsche Bank AG	108,630.00	(1,206.37)
CHF	100,000.00	USD	101,249.62	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,206.12)
PLN	424,748.90	EUR	100,000.00	26-Jan-16	HSBC London	107,560.01	(1,205.66)
EUR	100,000.00	SEK	925,854.90	29-Jan-16	Deutsche Bank AG	108,630.00	(1,205.32)
EUR	100,000.00	USD	109,948.40	10-Feb-16	Deutsche Bank AG	108,630.00	(1,204.60)
USD	149,858.82	SEK	1,272,000.00	10-Feb-16	Deutsche Bank AG	149,858.82	(1,202.44)
HUF	20,000,000.00	USD	69,885.08	25-Feb-16	Deutsche Bank AG	68,752.00	(1,202.28)
USD	67,099.80	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	67,099.80	(1,199.56)
BRL	170,000.00	USD	43,665.43	2-Feb-16	HSBC London	42,970.05	(1,198.41)
KRW	200,000,000.00	USD	171,262.20	21-Jan-16	Deutsche Bank AG	170,568.00	(1,192.20)
CLP	50,000,000.00	USD	71,490.87	1-Feb-16	HSBC London	70,550.00	(1,190.87)
USD	54,030.27	BRL	221,000.00	2-Feb-16	HSBC London	54,030.27	(1,190.80)
PLN	424,828.50	EUR	100,000.00	26-Jan-16	HSBC London	107,580.17	(1,185.52)
USD	234,195.52	SEK	1,982,000.00	10-Feb-16	Deutsche Bank AG	234,195.52	(1,185.36)
CAD	100,000.00	USD	73,176.50	8-Feb-16	Deutsche Bank AG	71,989.10	(1,180.70)
PLN	424,851.70	EUR	100,000.00	26-Jan-16	HSBC London	107,586.05	(1,179.66)
EUR	900,000.00	CHF	979,316.10	27-Jan-16	HSBC London	977,670.00	(1,179.62)
CHF	100,000.00	USD	101,222.57	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,179.07)
PLN	425,528.17	EUR	100,000.00	2-Mar-16	HSBC London	107,757.35	(1,177.81)
EUR	100,000.00	USD	109,918.70	10-Feb-16	Deutsche Bank AG	108,630.00	(1,174.90)
TRY	500,000.00	USD	171,361.46	22-Jan-16	Deutsche Bank AG	171,300.50	(1,172.96)
PLN	424,888.00	EUR	100,000.00	26-Jan-16	HSBC London	107,595.24	(1,170.48)
PLN	424,889.10	EUR	100,000.00	26-Jan-16	HSBC London	107,595.52	(1,170.21)
NOK	952,371.30	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,596.05	(1,169.91)
USD	71,441.40	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,441.40	(1,168.27)
EUR	100,000.00	USD	109,910.40	10-Feb-16	Deutsche Bank AG	108,630.00	(1,166.60)
PLN	424,911.22	EUR	100,000.00	26-Jan-16	HSBC London	107,601.12	(1,164.61)
MXN	500,000.00	USD	30,090.66	11-Jan-16	Royal Bank Of Scotland	28,950.00	(1,163.66)
PLN	424,926.20	EUR	100,000.00	26-Jan-16	HSBC London	107,604.91	(1,160.82)
PLN	425,611.30	EUR	100,000.00	2-Mar-16	HSBC London	107,778.40	(1,156.82)
CZK	800,000.00	USD	33,326.10	11-Jan-16	Royal Bank Of Scotland	32,160.80	(1,156.50)
PLN	425,615.40	EUR	100,000.00	2-Mar-16	HSBC London	107,779.44	(1,155.79)
USD	71,454.00	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,454.00	(1,155.65)
JPY	17,349,856.00	AUD	200,000.00	12-Jan-16	HSBC London	144,227.62	(1,155.54)
EUR	100,000.00	USD	109,896.30	10-Feb-16	Deutsche Bank AG	108,630.00	(1,152.50)
CZK	800,000.00	USD	33,321.57	11-Jan-16	Royal Bank Of Scotland	32,160.80	(1,151.97)
GBP	72,992.40	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,583.50	(1,149.07)
PLN	424,977.00	EUR	100,000.00	26-Jan-16	HSBC London	107,617.78	(1,147.97)
TWD	7,500,000.00	USD	228,554.01	21-Jan-16	Deutsche Bank AG	228,330.00	(1,146.51)
USD	71,463.40	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,463.40	(1,146.23)
EUR	100,000.00	USD	109,888.10	10-Feb-16	Deutsche Bank AG	108,630.00	(1,144.30)
CZK	2,000,000.00	USD	81,709.39	10-Mar-16	Royal Bank Of Scotland	80,402.00	(1,143.39)
USD	149,919.19	SEK	1,272,000.00	10-Feb-16	Deutsche Bank AG	149,919.19	(1,142.14)
PLN	425,672.10	EUR	100,000.00	2-Mar-16	HSBC London	107,793.80	(1,141.47)
SEK	1,058,000.00	USD	126,787.28	10-Feb-16	Deutsche Bank AG	125,495.73	(1,139.20)
EUR	100,000.00	JPY	13,205,999.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,138.02)
USD	71,472.06	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,472.06	(1,137.55)
CZK	800,000.00	USD	33,306.74	11-Jan-16	Royal Bank Of Scotland	32,160.80	(1,137.14)
NOK	952,663.95	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,629.12	(1,136.89)
NOK	952,663.95	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,629.12	(1,136.89)
USD	105,307.50	PHP	5,000,000.00	19-Jan-16	Deutsche Bank AG	105,307.50	(1,135.52)
EUR	100,000.00	PLN	433,999.90	26-Jan-16	HSBC London	108,630.00	(1,135.47)
EUR	100,000.00	PLN	433,999.90	26-Jan-16	HSBC London	108,630.00	(1,135.47)
NOK	712,017.00	EUR	75,000.00	4-Feb-16	Deutsche Bank AG	80,441.54	(1,132.61)
CHF	100,000.00	USD	101,172.39	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,128.89)
PLN	425,726.90	EUR	100,000.00	2-Mar-16	HSBC London	107,807.67	(1,127.63)
HUF	31,309,100.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,628.16	(1,127.45)
EUR	100,000.00	SEK	925,189.40	29-Jan-16	Deutsche Bank AG	108,630.00	(1,126.38)
CZK	800,000.00	USD	33,294.78	11-Jan-16	Royal Bank Of Scotland	32,160.80	(1,125.18)
CZK	800,000.00	USD	33,294.78	11-Jan-16	Royal Bank Of Scotland	32,160.80	(1,125.18)
SGD	236,000.00	USD	167,364.02	19-Jan-16	Deutsche Bank AG	166,355.22	(1,121.61)
PLN	425,084.26	EUR	100,000.00	26-Jan-16	HSBC London	107,644.94	(1,120.84)
NOK	509,000.00	USD	58,602.53	1-Feb-16	Deutsche Bank AG	57,505.29	(1,116.58)
EUR	500,000.00	CHF	544,524.00	27-Jan-16	HSBC London	543,150.00	(1,114.39)
GBP	50,000.00	JPY	8,991,418.00	12-Feb-16	Deutsche Bank AG	73,695.00	(1,111.90)
ILS	500,000.00	USD	129,645.52	20-Jan-16	HSBC London	128,500.00	(1,107.52)
NOK	510,000.00	USD	58,703.52	1-Feb-16	Deutsche Bank AG	57,618.27	(1,104.63)
USD	71,398.45	CZK	1,803,000.00	11-Jan-16	Royal Bank Of Scotland	71,398.45	(1,103.48)
PLN	425,834.00	EUR	100,000.00	2-Mar-16	HSBC London	107,834.80	(1,100.58)
PLN	425,166.30	EUR	100,000.00	26-Jan-16	HSBC London	107,665.71	(1,100.10)
EUR	100,000.00	PLN	433,848.90	26-Jan-16	HSBC London	108,630.00	(1,097.23)
EUR	100,000.00	PLN	433,847.00	26-Jan-16	HSBC London	108,630.00	(1,096.75)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
SEK	1,000,000.00	USD	119,856.41	10-Feb-16	Deutsche Bank AG	118,616.00	(1,096.41)
EUR	100,000.00	AUD	151,260.50	8-Feb-16	HSBC London	108,630.00	(1,095.91)
NOK	481,000.00	USD	55,419.39	1-Feb-16	Deutsche Bank AG	54,341.94	(1,095.73)
NOK	953,036.90	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,671.25	(1,094.81)
PLN	425,191.10	EUR	100,000.00	26-Jan-16	HSBC London	107,671.99	(1,093.82)
EUR	100,000.00	PLN	433,834.80	26-Jan-16	HSBC London	108,630.00	(1,093.66)
PLN	425,874.00	EUR	100,000.00	2-Mar-16	HSBC London	107,844.92	(1,090.48)
PLN	425,212.50	EUR	100,000.00	26-Jan-16	HSBC London	107,677.41	(1,088.41)
NOK	500,000.00	USD	57,557.58	1-Feb-16	Deutsche Bank AG	56,488.50	(1,088.08)
PLN	425,889.70	EUR	100,000.00	2-Mar-16	HSBC London	107,848.90	(1,086.52)
HUF	31,321,030.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,669.17	(1,086.50)
SGD	200,000.00	USD	141,969.83	19-Jan-16	Deutsche Bank AG	140,979.00	(1,086.43)
GBP	50,000.00	AUD	102,968.60	3-Feb-16	HSBC London	73,695.00	(1,086.20)
PLN	425,894.40	EUR	100,000.00	2-Mar-16	HSBC London	107,850.09	(1,085.33)
USD	1,080,433.00	JPY	130,000,000.00	4-Feb-16	Deutsche Bank AG	1,080,433.00	(1,081.66)
CZK	2,000,000.00	USD	81,645.22	10-Mar-16	Royal Bank Of Scotland	80,402.00	(1,079.22)
EUR	61,000.00	AUD	92,833.16	8-Feb-16	HSBC London	66,264.30	(1,079.03)
HUF	31,371,050.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	107,841.12	(1,076.27)
USD	234,067.34	SEK	1,980,000.00	10-Feb-16	Deutsche Bank AG	234,067.34	(1,076.15)
USD	71,533.50	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,533.50	(1,075.98)
CZK	2,000,000.00	USD	81,639.62	10-Mar-16	Royal Bank Of Scotland	80,402.00	(1,073.62)
CHF	100,000.00	USD	101,115.92	1-Feb-16	Royal Bank Of Scotland	99,900.10	(1,072.42)
NOK	500,000.00	SEK	484,867.50	21-Jan-16	Deutsche Bank AG	56,488.50	(1,071.75)
PLN	494,011.29	EUR	116,000.00	26-Jan-16	HSBC London	125,099.47	(1,069.13)
NOK	953,294.80	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,700.39	(1,065.70)
NOK	953,296.80	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,700.61	(1,065.49)
GBP	50,000.00	JPY	8,985,729.00	12-Feb-16	Deutsche Bank AG	73,695.00	(1,064.61)
CZK	2,000,000.00	USD	81,629.65	10-Mar-16	Royal Bank Of Scotland	80,402.00	(1,063.65)
EUR	100,000.00	PLN	433,710.03	26-Jan-16	HSBC London	108,630.00	(1,062.06)
HUF	31,375,240.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	107,855.53	(1,061.91)
HUF	31,328,220.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,693.89	(1,061.80)
AUD	46,000.00	JPY	4,150,115.00	12-Jan-16	HSBC London	33,467.30	(1,061.61)
PLN	425,988.90	EUR	100,000.00	2-Mar-16	HSBC London	107,874.02	(1,061.47)
GBP	50,000.00	JPY	8,985,294.00	12-Feb-16	Deutsche Bank AG	73,695.00	(1,060.99)
EUR	100,000.00	PLN	433,700.50	26-Jan-16	HSBC London	108,630.00	(1,059.65)
PLN	200,000.00	USD	51,646.17	23-Feb-16	HSBC London	50,646.40	(1,055.57)
HUF	31,330,050.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,700.18	(1,055.51)
CHF	107,626.00	EUR	100,000.00	27-Jan-16	HSBC London	107,518.48	(1,055.20)
NOK	500,000.00	USD	57,523.84	1-Feb-16	Deutsche Bank AG	56,488.50	(1,054.34)
EUR	100,000.00	JPY	13,195,820.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,053.40)
AUD	46,000.00	JPY	4,149,048.00	12-Jan-16	HSBC London	33,467.30	(1,052.74)
EUR	60,000.00	AUD	91,297.20	8-Feb-16	HSBC London	65,178.00	(1,051.08)
GBP	73,059.10	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,681.81	(1,050.85)
GBP	73,060.20	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,683.43	(1,049.24)
NOK	500,000.00	USD	57,517.58	1-Feb-16	Deutsche Bank AG	56,488.50	(1,048.08)
USD	79,249.22	INR	5,320,000.00	8-Jan-16	Deutsche Bank AG	79,249.22	(1,047.13)
USD	79,249.22	INR	5,320,000.00	8-Jan-16	Deutsche Bank AG	79,249.22	(1,047.13)
GBP	73,061.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	107,685.64	(1,047.02)
EUR	100,000.00	USD	109,790.49	10-Feb-16	Deutsche Bank AG	108,630.00	(1,046.69)
USD	79,401.73	INR	5,330,000.00	8-Jan-16	Deutsche Bank AG	79,401.73	(1,045.55)
USD	79,251.58	INR	5,320,000.00	8-Jan-16	Deutsche Bank AG	79,251.58	(1,044.77)
EUR	100,000.00	USD	109,788.28	10-Feb-16	Deutsche Bank AG	108,630.00	(1,044.48)
USD	33,004.95	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,004.95	(1,039.50)
USD	79,257.48	INR	5,320,000.00	8-Jan-16	Deutsche Bank AG	79,257.48	(1,038.86)
USD	71,570.60	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,570.60	(1,038.81)
USD	33,006.34	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,006.34	(1,038.10)
PLN	200,000.00	USD	51,628.41	23-Feb-16	HSBC London	50,646.40	(1,037.81)
USD	79,259.84	INR	5,320,000.00	8-Jan-16	Deutsche Bank AG	79,259.84	(1,036.50)
EUR	100,000.00	JPY	13,193,774.00	3-Feb-16	Deutsche Bank AG	108,630.00	(1,036.39)
USD	79,262.21	INR	5,320,000.00	8-Jan-16	Deutsche Bank AG	79,262.21	(1,034.12)
PLN	200,000.00	USD	51,622.56	23-Feb-16	HSBC London	50,646.40	(1,031.96)
USD	79,415.93	INR	5,330,000.00	8-Jan-16	Deutsche Bank AG	79,415.93	(1,031.33)
CHF	107,649.90	EUR	100,000.00	27-Jan-16	HSBC London	107,542.36	(1,031.31)
USD	79,266.93	INR	5,320,000.00	8-Jan-16	Deutsche Bank AG	79,266.93	(1,029.40)
PLN	489,873.67	EUR	115,000.00	26-Jan-16	HSBC London	124,051.69	(1,029.29)
USD	146,223.11	JPY	17,700,000.00	4-Feb-16	Deutsche Bank AG	146,223.11	(1,028.59)
CHF	107,655.36	EUR	100,000.00	27-Jan-16	HSBC London	107,547.81	(1,025.85)
USD	76,252.89	INR	5,120,000.00	8-Jan-16	Deutsche Bank AG	76,252.89	(1,024.83)
PLN	426,153.70	EUR	100,000.00	2-Mar-16	HSBC London	107,915.75	(1,019.86)
USD	79,278.74	INR	5,320,000.00	8-Jan-16	Deutsche Bank AG	79,278.74	(1,017.57)
NOK	500,000.00	USD	57,486.39	1-Feb-16	Deutsche Bank AG	56,488.50	(1,016.89)
USD	79,281.11	INR	5,320,000.00	8-Jan-16	Deutsche Bank AG	79,281.11	(1,015.19)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
AUD	100,000.00	JPY	8,866,107.00	12-Jan-16	HSBC London	72,755.00	(1,012.01)
USD	98,922.98	BRL	400,000.00	2-Feb-16	HSBC London	98,922.98	(1,011.26)
MXN	5,000,000.00	USD	290,279.84	11-Jan-16	Royal Bank Of Scotland	289,500.00	(1,009.84)
USD	79,287.01	INR	5,320,000.00	8-Jan-16	Deutsche Bank AG	79,287.01	(1,009.29)
EUR	500,000.00	HUF	158,480,000.00	25-Jan-16	Deutsche Bank AG	543,150.00	(1,005.87)
GBP	100,000.00	USD	148,408.80	9-Feb-16	HSBC London	147,390.00	(1,005.10)
PLN	426,213.20	EUR	100,000.00	2-Mar-16	HSBC London	107,930.82	(1,004.83)
EUR	100,000.00	AUD	151,133.40	8-Feb-16	HSBC London	108,630.00	(1,003.44)
CHF	107,678.40	EUR	100,000.00	27-Jan-16	HSBC London	107,570.83	(1,002.82)
USD	76,276.74	INR	5,120,000.00	8-Jan-16	Deutsche Bank AG	76,276.74	(1,000.94)
EUR	62,000.00	SEK	576,158.25	29-Jan-16	Deutsche Bank AG	67,350.60	(999.74)
USD	76,282.42	INR	5,120,000.00	8-Jan-16	Deutsche Bank AG	76,282.42	(995.25)
GBP	50,000.00	AUD	102,842.72	3-Feb-16	HSBC London	73,695.00	(994.61)
NOK	500,000.00	USD	57,463.43	1-Feb-16	Deutsche Bank AG	56,488.50	(993.93)
CZK	2,000,000.00	USD	81,558.85	10-Mar-16	Royal Bank Of Scotland	80,402.00	(992.85)
USD	76,285.83	INR	5,120,000.00	8-Jan-16	Deutsche Bank AG	76,285.83	(991.84)
USD	47,027.70	CHF	48,000.00	1-Feb-16	Royal Bank Of Scotland	47,027.70	(991.76)
AUD	100,000.00	JPY	8,863,670.00	12-Jan-16	HSBC London	72,755.00	(991.75)
ILS	225,000.00	USD	58,830.91	20-Jan-16	HSBC London	57,825.00	(988.81)
USD	172,830.97	MYR	750,000.00	7-Jan-16	Deutsche Bank AG	172,830.97	(986.44)
NOK	954,003.80	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,780.49	(985.71)
USD	85,649.91	INR	5,740,000.00	8-Jan-16	Deutsche Bank AG	85,649.91	(985.41)
NOK	954,007.60	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,780.92	(985.29)
AUD	300,000.00	JPY	26,292,750.00	12-Feb-16	HSBC London	218,265.00	(985.16)
USD	69,268.07	PHP	3,300,000.00	19-Jan-16	Deutsche Bank AG	69,268.07	(983.92)
HUF	31,351,330.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,773.33	(982.45)
KRW	112,000,000.00	USD	96,219.93	21-Jan-16	Deutsche Bank AG	95,518.08	(980.73)
USD	85,655.02	INR	5,740,000.00	8-Jan-16	Deutsche Bank AG	85,655.02	(980.29)
RUB	2,500,000.00	USD	34,875.29	1-Feb-16	HSBC London	34,230.00	(980.29)
GBP	112,000.00	USD	166,071.47	9-Feb-16	HSBC London	165,076.80	(979.33)
USD	33,065.16	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,065.16	(978.89)
USD	76,148.18	INR	5,110,000.00	8-Jan-16	Deutsche Bank AG	76,148.18	(978.54)
USD	76,299.48	INR	5,120,000.00	8-Jan-16	Deutsche Bank AG	76,299.48	(978.17)
EUR	50,000.00	SEK	466,063.45	29-Jan-16	Deutsche Bank AG	54,315.00	(974.64)
EUR	50,000.00	SEK	466,046.10	29-Jan-16	Deutsche Bank AG	54,315.00	(972.58)
USD	67,326.62	NZD	100,000.00	4-Feb-16	Royal Bank Of Scotland	67,326.62	(972.20)
USD	71,637.90	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,637.90	(971.37)
EUR	100,000.00	SEK	923,879.10	29-Jan-16	Deutsche Bank AG	108,630.00	(970.96)
ILS	224,000.00	USD	58,553.06	20-Jan-16	HSBC London	57,568.00	(968.04)
USD	747,772.88	JPY	90,000,000.00	4-Feb-16	Deutsche Bank AG	747,772.88	(967.87)
GBP	50,000.00	AUD	102,805.50	3-Feb-16	HSBC London	73,695.00	(967.53)
HUF	31,355,690.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,788.32	(967.48)
CZK	2,000,000.00	USD	81,533.08	10-Mar-16	Royal Bank Of Scotland	80,402.00	(967.08)
GBP	50,000.00	AUD	102,803.00	3-Feb-16	HSBC London	73,695.00	(965.71)
CNH	1,500,000.00	USD	228,171.59	29-Jan-16	HSBC London	228,346.50	(965.09)
USD	76,166.34	INR	5,110,000.00	8-Jan-16	Deutsche Bank AG	76,166.34	(960.35)
RON	448,342.40	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	107,715.16	(960.15)
EUR	100,000.00	JPY	13,184,590.00	3-Feb-16	Deutsche Bank AG	108,630.00	(960.05)
GBP	50,000.00	AUD	102,793.00	3-Feb-16	HSBC London	73,695.00	(958.44)
AUD	100,000.00	JPY	8,859,530.00	12-Jan-16	HSBC London	72,755.00	(957.34)
USD	76,169.75	INR	5,110,000.00	8-Jan-16	Deutsche Bank AG	76,169.75	(956.94)
USD	76,321.09	INR	5,120,000.00	8-Jan-16	Deutsche Bank AG	76,321.09	(956.53)
CAD	100,000.00	USD	72,949.41	8-Feb-16	Deutsche Bank AG	71,989.10	(953.61)
GBP	100,000.00	JPY	17,829,874.00	12-Feb-16	Deutsche Bank AG	147,390.00	(952.24)
JPY	8,629,990.00	AUD	100,000.00	12-Jan-16	HSBC London	71,740.24	(951.66)
USD	76,175.43	INR	5,110,000.00	8-Jan-16	Deutsche Bank AG	76,175.43	(951.25)
USD	76,175.43	INR	5,110,000.00	8-Jan-16	Deutsche Bank AG	76,175.43	(951.25)
GBP	50,000.00	AUD	102,779.95	3-Feb-16	HSBC London	73,695.00	(948.94)
GBP	50,000.00	JPY	8,971,620.00	12-Feb-16	Deutsche Bank AG	73,695.00	(947.32)
NOK	954,348.30	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,819.41	(946.84)
CHF	100,000.00	USD	100,988.88	1-Feb-16	Royal Bank Of Scotland	99,900.10	(945.38)
CHF	100,000.00	USD	100,988.88	1-Feb-16	Royal Bank Of Scotland	99,900.10	(945.38)
GBP	50,000.00	JPY	8,970,960.00	12-Feb-16	Deutsche Bank AG	73,695.00	(941.83)
NOK	598,185.13	EUR	63,000.00	4-Feb-16	Deutsche Bank AG	67,581.16	(941.14)
CHF	100,000.00	USD	100,983.57	1-Feb-16	Royal Bank Of Scotland	99,900.10	(940.07)
USD	109,507.20	SEK	930,000.00	10-Feb-16	Deutsche Bank AG	109,507.20	(938.46)
KRW	100,000,000.00	USD	85,972.57	21-Jan-16	Deutsche Bank AG	85,284.00	(937.57)
USD	101,183.41	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	101,183.41	(935.76)
NOK	588,637.61	EUR	62,000.00	4-Feb-16	Deutsche Bank AG	66,502.51	(932.12)
JPY	8,632,470.00	AUD	100,000.00	12-Jan-16	HSBC London	71,760.86	(931.03)
JPY	8,632,470.00	AUD	100,000.00	12-Jan-16	HSBC London	71,760.86	(931.03)
EUR	100,000.00	SEK	923,541.40	29-Jan-16	Deutsche Bank AG	108,630.00	(930.90)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
EUR	400,000.00	HUF	126,820,200.00	25-Jan-16	Deutsche Bank AG	434,520.00	(929.14)
GBP	50,000.00	JPY	8,969,139.00	12-Feb-16	Deutsche Bank AG	73,695.00	(926.70)
GBP	50,000.00	JPY	8,968,805.00	12-Feb-16	Deutsche Bank AG	73,695.00	(923.92)
PLN	200,000.00	USD	51,553.09	15-Jan-16	HSBC London	50,646.40	(923.69)
USD	170,683.92	SEK	1,445,000.00	10-Feb-16	Deutsche Bank AG	170,683.92	(923.16)
GBP	50,000.00	JPY	8,968,610.00	12-Feb-16	Deutsche Bank AG	73,695.00	(922.30)
USD	74,544.53	INR	5,000,000.00	8-Jan-16	Deutsche Bank AG	74,544.53	(921.87)
GBP	50,000.00	JPY	8,968,485.00	12-Feb-16	Deutsche Bank AG	73,695.00	(921.26)
GBP	50,000.00	JPY	8,968,480.00	12-Feb-16	Deutsche Bank AG	73,695.00	(921.22)
USD	170,686.99	SEK	1,445,000.00	10-Feb-16	Deutsche Bank AG	170,686.99	(920.09)
USD	747,820.73	JPY	90,000,000.00	4-Feb-16	Deutsche Bank AG	747,820.73	(920.06)
EUR	90,000.00	USD	98,787.74	10-Feb-16	Deutsche Bank AG	97,767.00	(918.32)
GBP	50,000.00	JPY	8,968,031.00	12-Feb-16	Deutsche Bank AG	73,695.00	(917.49)
GBP	50,000.00	JPY	8,967,980.00	12-Feb-16	Deutsche Bank AG	73,695.00	(917.06)
PLN	200,000.00	USD	51,507.27	23-Feb-16	HSBC London	50,646.40	(916.67)
USD	71,693.70	AUD	100,000.00	9-Feb-16	HSBC Royal Bank Of Scotland	71,693.70	(915.46)
EUR	78,000.00	SEK	721,954.92	29-Jan-16	Deutsche Bank AG	84,731.40	(915.01)
EUR	100,000.00	JPY	13,179,170.00	3-Feb-16	Deutsche Bank AG	108,630.00	(914.99)
EUR	91,000.00	USD	99,871.09	10-Feb-16	Deutsche Bank AG	98,853.30	(914.23)
RON	217,841.80	EUR	49,000.00	20-Jan-16	Royal Bank Of Scotland	52,336.93	(913.78)
EUR	100,000.00	SEK	923,388.40	29-Jan-16	Deutsche Bank AG	108,630.00	(912.75)
EUR	100,000.00	SEK	923,388.40	29-Jan-16	Deutsche Bank AG	108,630.00	(912.75)
USD	27,352.52	COP	90,000,000.00	1-Feb-16	HSBC London	27,352.52	(910.37)
GBP	50,000.00	JPY	8,967,045.00	12-Feb-16	Deutsche Bank AG	73,695.00	(909.29)
GBP	50,000.00	JPY	8,966,963.00	12-Feb-16	Deutsche Bank AG	73,695.00	(908.61)
USD	58,473.01	SEK	500,000.00	10-Feb-16	Deutsche Bank AG	58,473.01	(905.89)
EUR	91,000.00	USD	99,861.85	10-Feb-16	Deutsche Bank AG	98,853.30	(904.99)
CZK	2,000,000.00	USD	81,467.06	10-Mar-16	Royal Bank Of Scotland	80,402.00	(901.06)
HUF	24,732,940.80	EUR	79,000.00	25-Jan-16	Deutsche Bank AG	85,021.96	(894.97)
EUR	100,000.00	JPY	13,176,610.00	3-Feb-16	Deutsche Bank AG	108,630.00	(893.71)
SGD	207,000.00	USD	146,706.54	19-Jan-16	Deutsche Bank AG	145,913.27	(892.22)
SGD	300,000.00	USD	212,216.60	19-Jan-16	Deutsche Bank AG	211,468.50	(891.50)
EUR	91,000.00	USD	99,847.26	10-Feb-16	Deutsche Bank AG	98,853.30	(890.40)
NOK	954,850.50	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,876.14	(890.17)
USD	52,330.81	PHP	2,500,000.00	19-Jan-16	Deutsche Bank AG	52,330.81	(890.14)
KRW	111,000,000.00	USD	95,278.15	21-Jan-16	Deutsche Bank AG	94,665.24	(889.30)
USD	109,557.01	SEK	930,000.00	10-Feb-16	Deutsche Bank AG	109,557.01	(888.71)
GBP	50,000.00	JPY	8,964,394.00	12-Feb-16	Deutsche Bank AG	73,695.00	(887.25)
USD	138,014.80	THB	5,000,000.00	14-Jan-16	Deutsche Bank AG	138,014.80	(880.52)
GBP	50,000.00	AUD	102,685.45	3-Feb-16	HSBC London	73,695.00	(880.19)
MXN	1,500,000.00	USD	87,660.52	11-Jan-16	Royal Bank Of Scotland	86,850.00	(879.52)
USD	109,566.59	SEK	930,000.00	10-Feb-16	Deutsche Bank AG	109,566.59	(879.14)
GBP	50,000.00	JPY	8,962,745.00	12-Feb-16	Deutsche Bank AG	73,695.00	(873.54)
JPY	8,639,480.00	AUD	100,000.00	12-Jan-16	HSBC London	71,819.13	(872.70)
GBP	103,000.00	USD	152,697.23	9-Feb-16	HSBC London	151,811.70	(871.42)
USD	144,346.60	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	144,346.60	(869.76)
GBP	50,000.00	JPY	8,962,250.00	12-Feb-16	Deutsche Bank AG	73,695.00	(869.43)
NOK	955,044.80	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,898.10	(868.25)
NOK	500,000.00	USD	57,337.12	1-Feb-16	Deutsche Bank AG	56,488.50	(867.62)
USD	170,742.95	SEK	1,445,000.00	10-Feb-16	Deutsche Bank AG	170,742.95	(864.20)
NOK	955,087.60	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,902.93	(863.42)
USD	52,358.21	PHP	2,500,000.00	19-Jan-16	Deutsche Bank AG	52,358.21	(862.79)
RON	181,874.89	EUR	41,000.00	20-Jan-16	Royal Bank Of Scotland	43,695.81	(860.87)
JPY	8,641,050.00	AUD	100,000.00	12-Jan-16	HSBC London	71,832.18	(859.64)
USD	65,694.61	JPY	8,000,000.00	4-Feb-16	Deutsche Bank AG	65,694.61	(859.52)
PLN	200,000.00	USD	51,447.83	23-Feb-16	HSBC London	50,646.40	(857.23)
USD	75,087.48	PLN	300,000.00	15-Jan-16	HSBC London	75,087.48	(856.91)
PLN	200,000.00	USD	51,443.11	23-Feb-16	HSBC London	50,646.40	(852.51)
GBP	50,000.00	JPY	8,960,097.00	12-Feb-16	Deutsche Bank AG	73,695.00	(851.53)
GBP	50,000.00	AUD	102,644.10	3-Feb-16	HSBC London	73,695.00	(850.11)
BRL	100,000.00	USD	26,085.82	5-Jan-16	HSBC London	25,276.50	(849.52)
EUR	100,000.00	JPY	13,171,290.00	3-Feb-16	Deutsche Bank AG	108,630.00	(849.49)
EUR	100,000.00	JPY	13,171,166.00	3-Feb-16	Deutsche Bank AG	108,630.00	(848.46)
PLN	200,000.00	USD	51,476.17	15-Jan-16	HSBC London	50,646.40	(846.77)
BRL	100,000.00	USD	26,082.42	5-Jan-16	HSBC London	25,276.50	(846.12)
USD	71,763.50	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,763.50	(845.52)
USD	33,201.55	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,201.55	(841.61)
NOK	955,334.04	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,930.77	(835.61)
USD	109,610.73	SEK	930,000.00	10-Feb-16	Deutsche Bank AG	109,610.73	(835.06)
RON	448,868.10	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	107,841.46	(833.90)
GBP	50,000.00	JPY	8,957,770.00	12-Feb-16	Deutsche Bank AG	73,695.00	(832.19)
HUF	31,395,310.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,924.52	(831.44)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
USD	216,656.80	EUR	200,000.00	10-Feb-16	Deutsche Bank AG	216,656.80	(829.93)
USD	65,724.24	JPY	8,000,000.00	4-Feb-16	Deutsche Bank AG	65,724.24	(829.92)
GBP	50,000.00	JPY	8,957,320.00	12-Feb-16	Deutsche Bank AG	73,695.00	(828.45)
USD	65,729.20	JPY	8,000,000.00	4-Feb-16	Deutsche Bank AG	65,729.20	(824.96)
HUF	31,397,200.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,931.01	(824.96)
USD	18,333.42	COP	61,000,000.00	1-Feb-16	HSBC London	18,333.42	(823.19)
SGD	200,000.00	USD	141,703.27	19-Jan-16	Deutsche Bank AG	140,979.00	(819.87)
GBP	50,000.00	USD	74,519.65	9-Feb-16	HSBC London	73,695.00	(817.80)
NOK	500,000.00	USD	57,284.96	1-Feb-16	Deutsche Bank AG	56,488.50	(815.46)
EUR	100,000.00	USD	109,558.90	10-Feb-16	Deutsche Bank AG	108,630.00	(815.10)
ZAR	414,163.35	USD	27,434.21	22-Jan-16	Deutsche Bank AG	26,728.03	(814.69)
CHF	61,000.00	USD	61,841.10	1-Feb-16	Royal Bank Of Scotland	60,939.06	(814.56)
NOK	955,528.40	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,952.73	(813.68)
CHF	107,868.20	EUR	100,000.00	27-Jan-16	HSBC London	107,760.44	(813.12)
EUR	100,000.00	PLN	432,723.10	26-Jan-16	HSBC London	108,630.00	(812.14)
EUR	100,000.00	JPY	13,166,470.00	3-Feb-16	Deutsche Bank AG	108,630.00	(809.42)
HUF	31,402,200.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,948.20	(807.78)
USD	173,010.38	MYR	750,000.00	7-Jan-16	Deutsche Bank AG	173,010.38	(806.13)
EUR	46,000.00	AUD	69,994.52	8-Feb-16	HSBC London	49,969.80	(805.83)
EUR	100,000.00	JPY	13,165,920.00	3-Feb-16	Deutsche Bank AG	108,630.00	(804.85)
USD	71,804.20	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,804.20	(804.74)
EUR	100,000.00	JPY	13,165,751.00	3-Feb-16	Deutsche Bank AG	108,630.00	(803.44)
EUR	100,000.00	JPY	13,165,751.00	3-Feb-16	Deutsche Bank AG	108,630.00	(803.44)
JPY	8,648,050.00	AUD	100,000.00	12-Jan-16	HSBC London	71,890.37	(801.40)
CHF	58,000.00	USD	58,826.27	1-Feb-16	Royal Bank Of Scotland	57,942.06	(801.04)
USD	33,242.67	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,242.67	(800.22)
GBP	88,000.00	USD	130,512.89	9-Feb-16	HSBC London	129,703.20	(797.63)
USD	17,418.69	COP	58,000,000.00	1-Feb-16	HSBC London	17,418.69	(795.84)
HUF	31,405,780.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	107,960.51	(795.50)
USD	165,591.84	JPY	20,000,000.00	4-Feb-16	Deutsche Bank AG	165,591.84	(794.55)
GBP	88,000.00	USD	130,505.76	9-Feb-16	HSBC London	129,703.20	(790.50)
ZAR	500,000.00	USD	32,941.90	19-Jan-16	Deutsche Bank AG	32,267.50	(786.90)
USD	170,821.87	SEK	1,445,000.00	10-Feb-16	Deutsche Bank AG	170,821.87	(785.38)
NOK	955,784.70	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	107,981.69	(784.76)
ZAR	500,000.00	USD	32,935.93	19-Jan-16	Deutsche Bank AG	32,267.50	(780.93)
ILS	500,000.00	USD	129,317.93	20-Jan-16	HSBC London	128,500.00	(779.93)
USD	17,438.85	COP	58,000,000.00	1-Feb-16	HSBC London	17,438.85	(775.61)
HUF	20,000,000.00	USD	69,496.81	22-Jan-16	Deutsche Bank AG	68,752.00	(775.41)
KRW	88,000,000.00	USD	75,600.73	21-Jan-16	Deutsche Bank AG	75,049.92	(769.93)
USD	71,839.60	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,839.60	(769.26)
TWD	5,000,000.00	USD	152,369.34	21-Jan-16	Deutsche Bank AG	152,220.00	(764.34)
PLN	285,213.04	EUR	67,000.00	2-Mar-16	HSBC London	72,225.07	(761.57)
CZK	2,000,000.00	USD	81,326.17	10-Mar-16	Royal Bank Of Scotland	80,402.00	(760.17)
EUR	100,000.00	PLN	432,506.40	26-Jan-16	HSBC London	108,630.00	(757.27)
CZK	2,000,000.00	USD	81,322.00	10-Mar-16	Royal Bank Of Scotland	80,402.00	(756.00)
ILS	1,000,000.00	USD	257,831.64	20-Jan-16	HSBC London	257,000.00	(755.64)
MXN	11,500,000.00	USD	666,075.89	11-Jan-16	Royal Bank Of Scotland	665,850.00	(754.89)
USD	33,288.23	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,288.23	(754.37)
USD	71,854.50	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,854.50	(754.33)
NOK	500,000.00	USD	57,222.90	1-Feb-16	Deutsche Bank AG	56,488.50	(753.40)
PLN	427,214.30	EUR	100,000.00	2-Mar-16	HSBC London	108,184.33	(752.03)
EUR	600,000.00	CHF	652,842.60	27-Jan-16	HSBC London	651,780.00	(751.65)
MYR	500,000.00	USD	116,623.52	7-Jan-16	Deutsche Bank AG	116,455.00	(748.52)
USD	71,863.80	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,863.80	(745.01)
USD	58,635.64	SEK	500,000.00	10-Feb-16	Deutsche Bank AG	58,635.64	(743.46)
CHF	107,938.30	EUR	100,000.00	27-Jan-16	HSBC London	107,830.47	(743.05)
AUD	205,000.00	NZD	219,084.32	10-Feb-16	HSBC London	149,147.75	(742.98)
GBP	16,745.60	USD	25,424.81	29-Jan-16	Deutsche Bank AG	24,681.34	(741.36)
EUR	100,000.00	USD	109,484.50	10-Feb-16	Deutsche Bank AG	108,630.00	(740.70)
CHF	107,942.60	EUR	100,000.00	27-Jan-16	HSBC London	107,834.77	(738.75)
NOK	956,196.40	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,028.20	(738.30)
EUR	100,000.00	PLN	432,425.90	26-Jan-16	HSBC London	108,630.00	(736.88)
HUF	31,470,120.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	108,181.68	(736.62)
USD	58,642.52	SEK	500,000.00	10-Feb-16	Deutsche Bank AG	58,642.52	(736.59)
RON	155,259.06	EUR	35,000.00	20-Jan-16	Royal Bank Of Scotland	37,301.30	(734.89)
USD	58,644.83	SEK	500,000.00	10-Feb-16	Deutsche Bank AG	58,644.83	(734.28)
HUF	28,302,939.00	EUR	90,000.00	2-Mar-16	Deutsche Bank AG	97,294.18	(732.10)
PLN	285,335.58	EUR	67,000.00	2-Mar-16	HSBC London	72,256.10	(730.62)
EUR	100,000.00	PLN	432,397.70	26-Jan-16	HSBC London	108,630.00	(729.74)
USD	35,001.84	BRL	143,000.00	2-Feb-16	HSBC London	35,001.84	(728.95)
GBP	78,000.00	USD	115,703.72	9-Feb-16	HSBC London	114,964.20	(728.83)
PLN	427,319.10	EUR	100,000.00	2-Mar-16	HSBC London	108,210.87	(725.57)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
MXN	1,000,000.00	USD	58,579.40	11-Jan-16	Royal Bank Of Scotland	57,900.00	(725.40)
PLN	281,056.31	EUR	66,000.00	2-Mar-16	HSBC London	71,172.45	(724.91)
TWD	3,900,000.00	USD	118,974.98	21-Jan-16	Deutsche Bank AG	118,731.60	(723.08)
KRW	89,000,000.00	USD	76,404.03	21-Jan-16	Deutsche Bank AG	75,902.76	(722.88)
USD	34,759.62	BRL	142,000.00	2-Feb-16	HSBC London	34,759.62	(721.28)
USD	135,435.01	TRY	400,000.00	22-Jan-16	Deutsche Bank AG	135,435.01	(720.47)
NOK	956,361.90	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,046.90	(719.63)
JPY	8,658,070.00	AUD	100,000.00	12-Jan-16	HSBC London	71,973.67	(718.03)
HUF	31,428,560.00	EUR	100,000.00	25-Jan-16	Deutsche Bank AG	108,038.82	(717.27)
ZAR	890,000.00	USD	57,948.89	19-Jan-16	Deutsche Bank AG	57,436.15	(712.99)
AUD	300,000.00	JPY	26,259,960.00	12-Feb-16	HSBC London	218,265.00	(712.58)
AUD	100,000.00	JPY	8,830,040.00	12-Jan-16	HSBC London	72,755.00	(712.19)
HUF	20,000,000.00	USD	69,433.08	22-Jan-16	Deutsche Bank AG	68,752.00	(711.68)
EUR	60,000.00	USD	65,955.58	10-Feb-16	Deutsche Bank AG	65,178.00	(709.30)
EUR	40,000.00	AUD	60,874.20	8-Feb-16	HSBC London	43,452.00	(707.56)
USD	27,555.38	COP	90,000,000.00	1-Feb-16	HSBC London	27,555.38	(706.86)
JPY	8,659,510.00	AUD	100,000.00	12-Jan-16	HSBC London	71,985.64	(706.05)
NOK	956,487.40	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,061.08	(705.48)
CHF	107,976.80	EUR	100,000.00	27-Jan-16	HSBC London	107,868.93	(704.56)
USD	71,904.22	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	71,904.22	(704.51)
EUR	100,000.00	JPY	13,153,650.00	3-Feb-16	Deutsche Bank AG	108,630.00	(702.85)
HUF	27,994,700.80	EUR	89,000.00	2-Mar-16	Deutsche Bank AG	96,234.58	(702.58)
USD	49,269.21	BRL	200,000.00	2-Feb-16	HSBC London	49,269.21	(700.19)
ZAR	890,000.00	USD	57,936.02	19-Jan-16	Deutsche Bank AG	57,436.15	(700.12)
KRW	79,000,000.00	USD	67,877.58	21-Jan-16	Deutsche Bank AG	67,374.36	(699.93)
MYR	516,000.00	USD	120,279.72	7-Jan-16	Deutsche Bank AG	120,181.56	(696.72)
NOK	956,565.10	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,069.86	(696.71)
BRL	100,000.00	USD	25,932.94	5-Jan-16	HSBC London	25,276.50	(696.64)
JPY	8,641,390.00	AUD	100,000.00	12-Feb-16	HSBC London	71,835.01	(695.11)
TWD	5,000,000.00	USD	152,299.73	21-Jan-16	Deutsche Bank AG	152,220.00	(694.73)
AUD	100,000.00	NZD	107,355.40	10-Feb-16	HSBC London	72,755.00	(694.46)
EUR	100,000.00	PLN	432,250.60	26-Jan-16	HSBC London	108,630.00	(692.49)
BRL	98,000.00	USD	25,172.81	2-Feb-16	HSBC London	24,770.97	(691.82)
PLN	212,358.60	EUR	50,000.00	2-Mar-16	HSBC London	53,775.99	(691.30)
NOK	956,613.10	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,075.28	(691.29)
CHF	107,994.40	EUR	100,000.00	27-Jan-16	HSBC London	107,886.51	(686.98)
JPY	8,661,809.00	AUD	100,000.00	12-Jan-16	HSBC London	72,004.75	(686.92)
AUD	100,000.00	JPY	8,826,710.00	12-Jan-16	HSBC London	72,755.00	(684.51)
BRL	98,000.00	USD	25,163.11	2-Feb-16	HSBC London	24,770.97	(682.12)
SGD	100,000.00	USD	71,121.23	19-Jan-16	Deutsche Bank AG	70,489.50	(679.53)
JPY	8,663,052.00	AUD	100,000.00	12-Jan-16	HSBC London	72,015.08	(676.58)
AUD	100,000.00	JPY	8,825,710.00	12-Jan-16	HSBC London	72,755.00	(676.20)
PLN	212,421.45	EUR	50,000.00	2-Mar-16	HSBC London	53,791.91	(675.43)
USD	144,540.80	AUD	200,000.00	9-Feb-16	Royal Bank Of Scotland	144,540.80	(675.17)
USD	58,704.82	SEK	500,000.00	10-Feb-16	Deutsche Bank AG	58,704.82	(674.36)
GBP	41,857.88	USD	62,372.30	29-Jan-16	Deutsche Bank AG	61,694.33	(672.70)
CZK	2,000,000.00	USD	81,236.52	10-Mar-16	Royal Bank Of Scotland	80,402.00	(670.52)
EUR	100,000.00	JPY	13,149,710.00	3-Feb-16	Deutsche Bank AG	108,630.00	(670.09)
JPY	8,663,920.00	AUD	100,000.00	12-Jan-16	HSBC London	72,022.30	(669.36)
EUR	100,000.00	CAD	152,023.90	25-Feb-16	Deutsche Bank AG	108,630.00	(669.35)
USD	52,553.03	PHP	2,500,000.00	19-Jan-16	Deutsche Bank AG	52,553.03	(668.31)
HUF	31,490,320.00	EUR	100,000.00	2-Mar-16	Deutsche Bank AG	108,251.12	(667.37)
NOK	956,831.50	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,099.95	(666.65)
CHF	108,014.80	EUR	100,000.00	27-Jan-16	HSBC London	107,906.89	(666.59)
GBP	50,000.00	USD	74,367.55	9-Feb-16	HSBC London	73,695.00	(665.70)
HUF	10,000,000.00	USD	35,006.31	25-Feb-16	Deutsche Bank AG	34,376.00	(664.91)
USD	75,279.99	PLN	300,000.00	15-Jan-16	HSBC London	75,279.99	(664.33)
TWD	3,600,000.00	USD	109,819.71	21-Jan-16	Deutsche Bank AG	109,598.40	(664.11)
JPY	8,664,990.00	AUD	100,000.00	12-Jan-16	HSBC London	72,031.20	(660.46)
JPY	8,665,000.00	AUD	100,000.00	12-Jan-16	HSBC London	72,031.28	(660.38)
USD	46,156.42	NZD	68,488.04	22-Jan-16	HSBC London	46,156.42	(659.39)
MXN	1,000,000.00	USD	58,512.19	11-Jan-16	Royal Bank Of Scotland	57,900.00	(658.19)
USD	18,812.23	COP	62,000,000.00	1-Feb-16	HSBC London	18,812.23	(657.86)
NOK	500,000.00	USD	57,126.35	1-Feb-16	Deutsche Bank AG	56,488.50	(656.85)
JPY	8,665,563.00	AUD	100,000.00	12-Jan-16	HSBC London	72,035.96	(655.69)
GBP	77,000.00	USD	114,156.43	9-Feb-16	HSBC London	113,490.30	(655.58)
USD	51,715.44	PHP	2,460,000.00	19-Jan-16	Deutsche Bank AG	51,715.44	(654.36)
USD	33,388.51	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,388.51	(653.43)
USD	33,389.25	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,389.25	(652.69)
TWD	3,660,000.00	USD	111,626.20	21-Jan-16	Deutsche Bank AG	111,425.04	(651.34)
AUD	100,000.00	JPY	8,822,590.00	12-Jan-16	HSBC London	72,755.00	(650.26)
AUD	100,000.00	JPY	8,822,590.00	12-Jan-16	HSBC London	72,755.00	(650.26)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	(loss) (in USD)
JPY	17,410,620.00	AUD	200,000.00	12-Jan-16	HSBC London	144,732.74	(649.97)
TWD	5,000,000.00	USD	152,253.35	21-Jan-16	Deutsche Bank AG	152,220.00	(648.35)
ZAR	500,000.00	USD	32,802.22	19-Jan-16	Deutsche Bank AG	32,267.50	(647.22)
EUR	300,000.00	HUF	95,100,159.00	25-Jan-16	Deutsche Bank AG	325,890.00	(645.32)
USD	11,603.00	COP	39,000,000.00	1-Feb-16	HSBC London	11,603.00	(645.05)
USD	33,399.15	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,399.15	(642.72)
CHF	108,039.60	EUR	100,000.00	27-Jan-16	HSBC London	107,931.67	(641.80)
AUD	200,000.00	JPY	17,526,680.00	12-Feb-16	HSBC London	145,510.00	(641.65)
COP	200,000,000.00	USD	63,440.53	1-Feb-16	HSBC London	63,000.00	(640.53)
ZAR	774,000.00	USD	50,416.36	19-Jan-16	Deutsche Bank AG	49,950.09	(640.42)
USD	51,518.21	PHP	2,450,000.00	19-Jan-16	Deutsche Bank AG	51,518.21	(638.73)
SGD	200,000.00	USD	141,519.78	19-Jan-16	Deutsche Bank AG	140,979.00	(636.38)
KRW	74,000,000.00	USD	63,555.86	21-Jan-16	Deutsche Bank AG	63,110.16	(629.96)
RON	133,082.58	EUR	30,000.00	20-Jan-16	Royal Bank Of Scotland	31,973.36	(629.09)
KRW	100,000,000.00	USD	85,660.44	21-Jan-16	Deutsche Bank AG	85,284.00	(625.44)
KRW	100,000,000.00	USD	85,659.29	21-Jan-16	Deutsche Bank AG	85,284.00	(624.29)
JPY	8,669,420.00	AUD	100,000.00	12-Jan-16	HSBC London	72,068.02	(623.60)
EUR	100,000.00	SEK	920,945.70	29-Jan-16	Deutsche Bank AG	108,630.00	(623.01)
USD	11,312.02	COP	38,000,000.00	1-Feb-16	HSBC London	11,312.02	(621.95)
USD	47,630.74	JPY	5,800,000.00	4-Feb-16	Deutsche Bank AG	47,630.74	(621.01)
MYR	500,000.00	USD	116,495.81	7-Jan-16	Deutsche Bank AG	116,455.00	(620.81)
ZAR	311,000.00	USD	20,621.18	19-Jan-16	Deutsche Bank AG	20,070.39	(620.77)
CAD	100,000.00	USD	72,616.05	8-Feb-16	Deutsche Bank AG	71,989.10	(620.25)
PLN	212,321.60	EUR	50,000.00	26-Jan-16	HSBC London	53,766.62	(616.19)
NOK	500,000.00	SEK	481,017.50	21-Jan-16	Deutsche Bank AG	56,488.50	(615.08)
MYR	474,000.00	USD	110,463.76	7-Jan-16	Deutsche Bank AG	110,399.34	(614.26)
EUR	100,000.00	SEK	920,868.11	29-Jan-16	Deutsche Bank AG	108,630.00	(613.80)
EUR	100,000.00	SEK	920,868.11	29-Jan-16	Deutsche Bank AG	108,630.00	(613.80)
BRL	132,000.00	USD	33,587.44	2-Feb-16	HSBC London	33,364.98	(613.05)
USD	11,008.23	COP	37,000,000.00	1-Feb-16	HSBC London	11,008.23	(611.71)
AUD	26,000.00	JPY	2,347,114.00	12-Jan-16	HSBC London	18,916.30	(611.65)
BRL	300,000.00	USD	76,320.34	5-Jan-16	HSBC London	75,829.50	(611.44)
CHF	100,000.00	USD	100,653.44	1-Feb-16	Royal Bank Of Scotland	99,900.10	(609.94)
USD	28,402.19	CHF	29,000.00	1-Feb-16	Royal Bank Of Scotland	28,402.19	(609.55)
PLN	212,359.50	EUR	50,000.00	26-Jan-16	HSBC London	53,776.22	(606.61)
EUR	100,000.00	SEK	920,804.10	29-Jan-16	Deutsche Bank AG	108,630.00	(606.21)
BRL	132,000.00	USD	33,580.10	2-Feb-16	HSBC London	33,364.98	(605.71)
KRW	123,000,000.00	USD	105,196.54	21-Jan-16	Deutsche Bank AG	104,899.32	(603.49)
CHF	100,000.00	USD	100,645.84	1-Feb-16	Royal Bank Of Scotland	99,900.10	(602.34)
BRL	132,000.00	USD	33,575.74	2-Feb-16	HSBC London	33,364.98	(601.35)
CHF	108,080.60	EUR	100,000.00	27-Jan-16	HSBC London	107,972.63	(600.81)
RON	128,682.22	EUR	29,000.00	20-Jan-16	Royal Bank Of Scotland	30,916.16	(599.54)
BRL	133,000.00	USD	33,822.96	2-Feb-16	HSBC London	33,617.75	(598.76)
TWD	4,150,000.00	USD	126,428.03	21-Jan-16	Deutsche Bank AG	126,342.60	(595.88)
CHF	42,000.00	USD	42,611.84	1-Feb-16	Royal Bank Of Scotland	41,958.04	(593.57)
USD	27,391.90	BRL	112,000.00	2-Feb-16	HSBC London	27,391.90	(593.32)
HUF	21,372,910.00	EUR	68,000.00	2-Mar-16	Deutsche Bank AG	73,471.52	(592.69)
SEK	1,698,024.88	EUR	186,000.00	4-Mar-16	Deutsche Bank AG	201,412.92	(592.19)
NOK	957,497.20	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,175.16	(591.53)
USD	49,376.62	BRL	200,000.00	2-Feb-16	HSBC London	49,376.62	(591.51)
EUR	100,000.00	SEK	920,679.00	29-Jan-16	Deutsche Bank AG	108,630.00	(591.37)
EUR	100,000.00	SEK	920,679.00	29-Jan-16	Deutsche Bank AG	108,630.00	(591.37)
EUR	66,000.00	PLN	285,809.83	26-Jan-16	HSBC London	71,695.80	(589.85)
HUF	10,000,000.00	USD	34,930.38	25-Feb-16	Deutsche Bank AG	34,376.00	(588.98)
SGD	100,000.00	USD	71,027.77	19-Jan-16	Deutsche Bank AG	70,489.50	(586.07)
KRW	100,000,000.00	USD	85,620.22	21-Jan-16	Deutsche Bank AG	85,284.00	(585.22)
EUR	72,000.00	PLN	311,561.14	26-Jan-16	HSBC London	78,213.60	(584.87)
ZAR	500,000.00	USD	32,739.78	19-Jan-16	Deutsche Bank AG	32,267.50	(584.78)
AUD	100,000.00	JPY	8,814,569.00	12-Jan-16	HSBC London	72,755.00	(583.58)
HUF	21,375,575.60	EUR	68,000.00	2-Mar-16	Deutsche Bank AG	73,480.68	(583.55)
BRL	84,000.00	USD	21,781.97	5-Jan-16	HSBC London	21,232.26	(583.48)
EUR	100,000.00	SEK	920,605.00	29-Jan-16	Deutsche Bank AG	108,630.00	(582.59)
EUR	100,000.00	PLN	431,816.20	26-Jan-16	HSBC London	108,630.00	(582.48)
GBP	50,000.00	JPY	8,927,654.00	12-Feb-16	Deutsche Bank AG	73,695.00	(581.84)
CZK	2,000,000.00	USD	81,144.96	10-Mar-16	Royal Bank Of Scotland	80,402.00	(578.96)
JPY	8,674,928.00	AUD	100,000.00	12-Jan-16	HSBC London	72,113.81	(577.77)
USD	143,414.00	CAD	200,000.00	8-Feb-16	Deutsche Bank AG	143,414.00	(577.55)
NOK	957,629.00	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,190.05	(576.66)
BRL	84,000.00	USD	21,774.07	5-Jan-16	HSBC London	21,232.26	(575.58)
HUF	20,111,136.00	EUR	64,000.00	2-Mar-16	Deutsche Bank AG	69,134.04	(573.40)
EUR	71,000.00	PLN	307,215.37	26-Jan-16	HSBC London	77,127.30	(572.05)
BRL	83,000.00	USD	21,517.08	5-Jan-16	HSBC London	20,979.50	(570.95)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
EUR	100,000.00	SEK	920,504.50	29-Jan-16	Deutsche Bank AG	108,630.00	(570.67)
KRW	100,000,000.00	USD	85,604.10	21-Jan-16	Deutsche Bank AG	85,284.00	(569.10)
USD	67,510.69	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,510.69	(568.40)
GBP	50,000.00	AUD	102,254.65	3-Feb-16	HSBC London	73,695.00	(566.76)
AUD	24,000.00	JPY	2,166,688.00	12-Jan-16	HSBC London	17,461.20	(565.61)
AUD	24,000.00	JPY	2,166,665.00	12-Jan-16	HSBC London	17,461.20	(565.42)
GBP	50,000.00	JPY	8,925,663.00	12-Feb-16	Deutsche Bank AG	73,695.00	(565.29)
SEK	546,000.00	USD	65,408.16	10-Feb-16	Deutsche Bank AG	64,764.34	(565.20)
BRL	80,000.00	USD	20,549.23	2-Feb-16	HSBC London	20,221.20	(564.75)
JPY	8,657,090.00	AUD	100,000.00	12-Feb-16	HSBC London	71,965.52	(564.19)
BRL	81,000.00	USD	20,798.08	2-Feb-16	HSBC London	20,473.97	(563.79)
AUD	24,000.00	JPY	2,166,290.00	12-Jan-16	HSBC London	17,461.20	(562.30)
KRW	66,000,000.00	USD	56,684.96	21-Jan-16	Deutsche Bank AG	56,287.44	(561.86)
EUR	100,000.00	SEK	920,415.91	29-Jan-16	Deutsche Bank AG	108,630.00	(560.17)
USD	184,842.88	MYR	800,000.00	7-Jan-16	Deutsche Bank AG	184,842.88	(559.91)
USD	126,013.81	PLN	500,000.00	15-Jan-16	HSBC London	126,013.81	(559.88)
USD	26,925.81	BRL	110,000.00	2-Feb-16	HSBC London	26,925.81	(559.40)
JPY	8,677,170.00	AUD	100,000.00	12-Jan-16	HSBC London	72,132.45	(559.11)
BRL	132,000.00	USD	33,533.18	2-Feb-16	HSBC London	33,364.98	(558.79)
KRW	100,000,000.00	USD	85,591.52	21-Jan-16	Deutsche Bank AG	85,284.00	(556.52)
JPY	8,677,577.00	AUD	100,000.00	12-Jan-16	HSBC London	72,135.83	(555.73)
TRY	200,000.00	USD	68,630.48	22-Jan-16	Deutsche Bank AG	68,520.20	(555.08)
RON	119,821.60	EUR	27,000.00	20-Jan-16	Royal Bank Of Scotland	28,787.38	(554.83)
SEK	500,000.00	USD	59,930.85	10-Feb-16	Deutsche Bank AG	59,308.00	(550.85)
GBP	50,000.00	AUD	102,232.40	3-Feb-16	HSBC London	73,695.00	(550.57)
USD	33,491.18	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,491.18	(550.09)
GBP	20,983.14	USD	31,479.39	29-Jan-16	Deutsche Bank AG	30,927.05	(549.70)
USD	72,059.18	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,059.18	(549.23)
PLN	100,000.00	USD	25,861.63	15-Jan-16	HSBC London	25,323.20	(546.93)
SEK	500,000.00	USD	59,926.44	10-Feb-16	Deutsche Bank AG	59,308.00	(546.44)
SEK	500,000.00	USD	59,925.60	10-Feb-16	Deutsche Bank AG	59,308.00	(545.60)
SEK	500,000.00	USD	59,925.60	10-Feb-16	Deutsche Bank AG	59,308.00	(545.60)
PLN	212,935.90	EUR	50,000.00	2-Mar-16	HSBC London	53,922.18	(545.52)
ZAR	500,000.00	USD	32,698.90	19-Jan-16	Deutsche Bank AG	32,267.50	(543.90)
ZAR	500,000.00	USD	32,697.50	19-Jan-16	Deutsche Bank AG	32,267.50	(542.50)
USD	72,066.50	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,066.50	(541.90)
EUR	100,000.00	SEK	920,236.14	29-Jan-16	Deutsche Bank AG	108,630.00	(538.84)
SEK	500,000.00	USD	59,918.37	10-Feb-16	Deutsche Bank AG	59,308.00	(538.37)
GBP	50,000.00	JPY	8,922,245.00	12-Feb-16	Deutsche Bank AG	73,695.00	(536.87)
NOK	957,999.20	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,231.88	(534.89)
GBP	50,000.00	JPY	8,921,960.00	12-Feb-16	Deutsche Bank AG	73,695.00	(534.50)
PLN	100,000.00	USD	25,829.59	23-Feb-16	HSBC London	25,323.20	(534.29)
RON	115,383.81	EUR	26,000.00	20-Jan-16	Royal Bank Of Scotland	27,721.19	(534.26)
SGD	100,000.00	USD	70,975.60	19-Jan-16	Deutsche Bank AG	70,489.50	(533.90)
GBP	50,000.00	JPY	8,921,868.00	12-Feb-16	Deutsche Bank AG	73,695.00	(533.74)
SEK	500,000.00	USD	59,913.14	10-Feb-16	Deutsche Bank AG	59,308.00	(533.14)
EUR	100,000.00	SEK	920,184.10	29-Jan-16	Deutsche Bank AG	108,630.00	(532.67)
PLN	100,000.00	USD	25,827.97	23-Feb-16	HSBC London	25,323.20	(532.67)
SGD	300,000.00	USD	211,855.43	19-Jan-16	Deutsche Bank AG	211,468.50	(530.33)
JPY	8,680,750.00	AUD	100,000.00	12-Jan-16	HSBC London	72,162.21	(529.33)
ZAR	500,000.00	USD	32,682.68	19-Jan-16	Deutsche Bank AG	32,267.50	(527.68)
USD	32,187.00	JPY	3,933,360.00	22-Jan-16	Deutsche Bank AG	32,187.00	(526.88)
PLN	100,000.00	USD	25,818.50	23-Feb-16	HSBC London	25,323.20	(523.20)
EUR	100,000.00	SEK	920,101.70	29-Jan-16	Deutsche Bank AG	108,630.00	(522.89)
CHF	39,000.00	USD	39,538.92	1-Feb-16	Royal Bank Of Scotland	38,961.04	(521.95)
AUD	400,000.00	USD	290,950.80	9-Feb-16	Royal Bank Of Scotland	291,020.00	(521.60)
BRL	100,000.00	USD	25,757.26	5-Jan-16	HSBC London	25,276.50	(520.96)
BRL	100,000.00	USD	25,500.45	2-Feb-16	HSBC London	25,276.50	(519.85)
CHF	108,162.30	EUR	100,000.00	27-Jan-16	HSBC London	108,054.25	(519.15)
GBP	50,000.00	USD	74,220.25	9-Feb-16	HSBC London	73,695.00	(518.40)
EUR	100,000.00	SEK	920,063.30	29-Jan-16	Deutsche Bank AG	108,630.00	(518.34)
INR	11,430,000.00	USD	172,471.03	29-Jan-16	Deutsche Bank AG	172,775.88	(518.11)
PLN	100,000.00	USD	25,813.27	23-Feb-16	HSBC London	25,323.20	(517.97)
PLN	100,000.00	USD	25,812.67	23-Feb-16	HSBC London	25,323.20	(517.37)
AUD	100,000.00	JPY	8,806,498.00	12-Jan-16	HSBC London	72,755.00	(516.49)
USD	82,678.25	JPY	10,000,000.00	4-Feb-16	Deutsche Bank AG	82,678.25	(514.85)
HUF	10,000,000.00	USD	34,874.67	22-Jan-16	Deutsche Bank AG	34,376.00	(513.97)
SEK	500,000.00	USD	59,893.85	10-Feb-16	Deutsche Bank AG	59,308.00	(513.85)
SEK	500,000.00	USD	59,893.85	10-Feb-16	Deutsche Bank AG	59,308.00	(513.85)
PLN	100,000.00	USD	25,808.62	23-Feb-16	HSBC London	25,323.20	(513.32)
BRL	100,000.00	USD	25,492.00	2-Feb-16	HSBC London	25,276.50	(511.40)
TWD	5,000,000.00	USD	152,114.39	21-Jan-16	Deutsche Bank AG	152,220.00	(509.39)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
SEK	500,000.00	USD	59,888.04	10-Feb-16	Deutsche Bank AG	59,308.00	(508.04)
USD	103,782.29	MYR	450,000.00	7-Jan-16	Deutsche Bank AG	103,782.29	(507.74)
NOK	958,264.80	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,261.88	(504.92)
GBP	18,598.71	USD	27,918.58	29-Jan-16	Deutsche Bank AG	27,412.64	(503.60)
JPY	8,684,004.00	AUD	100,000.00	12-Jan-16	HSBC London	72,189.26	(502.26)
GBP	50,000.00	USD	74,203.45	9-Feb-16	HSBC London	73,695.00	(501.60)
EUR	1,000,000.00	HUF	316,520,000.00	25-Jan-16	Deutsche Bank AG	1,086,300.00	(499.19)
AUD	100,000.00	JPY	8,804,393.00	12-Jan-16	HSBC London	72,755.00	(498.99)
AUD	100,000.00	JPY	8,804,393.00	12-Jan-16	HSBC London	72,755.00	(498.99)
ILS	500,000.00	USD	129,036.59	20-Jan-16	HSBC London	128,500.00	(498.59)
CZK	2,000,000.00	USD	81,063.42	10-Mar-16	Royal Bank Of Scotland	80,402.00	(497.42)
GBP	50,000.00	JPY	8,917,420.00	12-Feb-16	Deutsche Bank AG	73,695.00	(496.76)
RON	106,495.63	EUR	24,000.00	20-Jan-16	Royal Bank Of Scotland	25,585.79	(496.18)
CZK	900,000.00	USD	36,750.05	10-Mar-16	Royal Bank Of Scotland	36,180.90	(495.35)
SGD	200,000.00	USD	141,378.73	19-Jan-16	Deutsche Bank AG	140,979.00	(495.33)
JPY	8,684,845.00	AUD	100,000.00	12-Jan-16	HSBC London	72,196.25	(495.26)
SEK	500,000.00	USD	59,874.12	10-Feb-16	Deutsche Bank AG	59,308.00	(494.12)
SEK	500,000.00	USD	59,874.12	10-Feb-16	Deutsche Bank AG	59,308.00	(494.12)
HUF	10,000,000.00	USD	34,835.49	25-Feb-16	Deutsche Bank AG	34,376.00	(494.09)
USD	14,579.90	COP	48,000,000.00	1-Feb-16	HSBC London	14,579.90	(493.67)
USD	43,126.28	INR	2,890,000.00	8-Jan-16	Deutsche Bank AG	43,126.28	(493.24)
USD	43,126.28	INR	2,890,000.00	8-Jan-16	Deutsche Bank AG	43,126.28	(493.24)
CZK	901,000.00	USD	36,787.88	10-Mar-16	Royal Bank Of Scotland	36,221.10	(492.90)
USD	72,115.60	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,115.60	(492.70)
CLP	50,000,000.00	USD	70,791.45	1-Feb-16	HSBC London	70,550.00	(491.45)
USD	43,128.54	INR	2,890,000.00	8-Jan-16	Deutsche Bank AG	43,128.54	(490.98)
USD	42,978.02	INR	2,880,000.00	8-Jan-16	Deutsche Bank AG	42,978.02	(490.57)
GBP	50,000.00	JPY	8,916,650.00	12-Feb-16	Deutsche Bank AG	73,695.00	(490.36)
USD	43,129.18	INR	2,890,000.00	8-Jan-16	Deutsche Bank AG	43,129.18	(490.34)
USD	72,118.00	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,118.00	(490.30)
USD	42,979.94	INR	2,880,000.00	8-Jan-16	Deutsche Bank AG	42,979.94	(488.64)
AUD	100,000.00	JPY	8,803,010.00	12-Jan-16	HSBC London	72,755.00	(487.49)
HUF	20,000,000.00	USD	69,206.91	22-Jan-16	Deutsche Bank AG	68,752.00	(485.51)
HUF	20,000,000.00	USD	69,168.06	25-Feb-16	Deutsche Bank AG	68,752.00	(485.26)
USD	42,984.43	INR	2,880,000.00	8-Jan-16	Deutsche Bank AG	42,984.43	(484.15)
KRW	95,000,000.00	USD	81,266.73	21-Jan-16	Deutsche Bank AG	81,019.80	(483.48)
RON	102,029.98	EUR	23,000.00	20-Jan-16	Royal Bank Of Scotland	24,512.91	(482.31)
HUF	10,000,000.00	USD	34,823.18	25-Feb-16	Deutsche Bank AG	34,376.00	(481.78)
ZAR	500,000.00	USD	32,636.20	19-Jan-16	Deutsche Bank AG	32,267.50	(481.20)
BRL	100,000.00	USD	25,461.49	2-Feb-16	HSBC London	25,276.50	(480.89)
USD	22,529.83	CHF	23,000.00	1-Feb-16	Royal Bank Of Scotland	22,529.83	(479.49)
HUF	10,000,000.00	USD	34,820.82	25-Feb-16	Deutsche Bank AG	34,376.00	(479.42)
PLN	100,000.00	USD	25,774.10	23-Feb-16	HSBC London	25,323.20	(478.80)
SEK	450,000.00	USD	53,917.77	10-Feb-16	Deutsche Bank AG	53,377.20	(475.77)
USD	43,143.92	INR	2,890,000.00	8-Jan-16	Deutsche Bank AG	43,143.92	(475.57)
USD	37,257.99	INR	2,500,000.00	8-Jan-16	Deutsche Bank AG	37,257.99	(475.23)
USD	37,259.49	INR	2,500,000.00	8-Jan-16	Deutsche Bank AG	37,259.49	(473.73)
CHF	108,208.40	EUR	100,000.00	27-Jan-16	HSBC London	108,100.30	(473.07)
NOK	958,562.58	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,295.52	(471.32)
CZK	2,000,000.00	USD	81,037.28	10-Mar-16	Royal Bank Of Scotland	80,402.00	(471.28)
JPY	8,668,350.00	AUD	100,000.00	12-Feb-16	HSBC London	72,059.13	(470.30)
PLN	100,000.00	USD	25,764.97	23-Feb-16	HSBC London	25,323.20	(469.67)
USD	24,517.62	BRL	100,000.00	2-Feb-16	HSBC London	24,517.62	(468.46)
USD	86,315.12	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	86,315.12	(466.25)
GBP	50,000.00	JPY	8,913,640.00	12-Feb-16	Deutsche Bank AG	73,695.00	(465.34)
PLN	100,000.00	USD	25,759.82	23-Feb-16	HSBC London	25,323.20	(464.52)
ZAR	500,000.00	USD	32,618.96	19-Jan-16	Deutsche Bank AG	32,267.50	(463.96)
TWD	2,500,000.00	USD	76,266.02	21-Jan-16	Deutsche Bank AG	76,110.00	(463.52)
JPY	8,669,490.00	AUD	100,000.00	12-Feb-16	HSBC London	72,068.60	(460.79)
SEK	500,000.00	USD	59,839.06	10-Feb-16	Deutsche Bank AG	59,308.00	(459.06)
USD	82,736.94	JPY	10,000,000.00	4-Feb-16	Deutsche Bank AG	82,736.94	(456.20)
USD	665,097.59	JPY	80,000,000.00	4-Feb-16	Deutsche Bank AG	665,097.59	(450.06)
BRL	100,000.00	USD	25,685.15	5-Jan-16	HSBC London	25,276.50	(448.85)
AUD	100,000.00	JPY	8,778,650.00	12-Feb-16	HSBC London	72,755.00	(448.09)
USD	256,628.72	ILS	1,000,000.00	20-Jan-16	HSBC London	256,628.72	(447.15)
ZAR	500,000.00	USD	32,601.54	19-Jan-16	Deutsche Bank AG	32,267.50	(446.54)
ZAR	500,000.00	USD	32,601.50	19-Jan-16	Deutsche Bank AG	32,267.50	(446.50)
KRW	67,000,000.00	USD	57,418.56	21-Jan-16	Deutsche Bank AG	57,140.28	(445.11)
SGD	67,000.00	USD	47,640.72	19-Jan-16	Deutsche Bank AG	47,227.97	(444.78)
USD	50,185.38	PLN	200,000.00	15-Jan-16	HSBC London	50,185.38	(444.17)
HUF	10,000,000.00	USD	34,804.62	22-Jan-16	Deutsche Bank AG	34,376.00	(443.92)
USD	20,297.37	BRL	83,000.00	2-Feb-16	HSBC London	20,297.37	(441.70)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
USD	20,547.44	BRL	84,000.00	2-Feb-16	HSBC London	20,547.44	(441.43)
HUF	10,000,000.00	USD	34,781.97	25-Feb-16	Deutsche Bank AG	34,376.00	(440.57)
KRW	66,000,000.00	USD	56,563.02	21-Jan-16	Deutsche Bank AG	56,287.44	(439.92)
GBP	44,000.00	USD	65,296.48	9-Feb-16	HSBC London	64,851.60	(438.85)
USD	33,602.96	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,602.96	(437.58)
MXN	500,000.00	USD	29,364.42	11-Jan-16	Royal Bank Of Scotland	28,950.00	(437.42)
AUD	123,000.00	JPY	10,783,988.00	12-Feb-16	HSBC London	89,488.65	(436.84)
HUF	10,000,000.00	USD	34,778.18	25-Feb-16	Deutsche Bank AG	34,376.00	(436.78)
USD	101,679.20	TRY	300,000.00	22-Jan-16	Deutsche Bank AG	101,679.20	(436.73)
ZAR	500,000.00	USD	32,591.37	19-Jan-16	Deutsche Bank AG	32,267.50	(436.37)
KRW	67,000,000.00	USD	57,409.71	21-Jan-16	Deutsche Bank AG	57,140.28	(436.26)
ZAR	500,000.00	USD	32,590.62	19-Jan-16	Deutsche Bank AG	32,267.50	(435.62)
SGD	200,000.00	USD	141,317.79	19-Jan-16	Deutsche Bank AG	140,979.00	(434.39)
ZAR	500,000.00	USD	32,588.69	19-Jan-16	Deutsche Bank AG	32,267.50	(433.69)
ZAR	500,000.00	USD	32,588.66	19-Jan-16	Deutsche Bank AG	32,267.50	(433.66)
USD	33,675.43	JPY	4,100,000.00	4-Feb-16	Deutsche Bank AG	33,675.43	(433.57)
ZAR	500,000.00	USD	32,588.27	19-Jan-16	Deutsche Bank AG	32,267.50	(433.27)
GBP	50,000.00	USD	74,133.55	9-Feb-16	HSBC London	73,695.00	(431.70)
ZAR	500,000.00	USD	32,586.55	19-Jan-16	Deutsche Bank AG	32,267.50	(431.55)
BRL	100,000.00	USD	25,666.69	5-Jan-16	HSBC London	25,276.50	(430.39)
USD	33,679.69	JPY	4,100,000.00	4-Feb-16	Deutsche Bank AG	33,679.69	(429.31)
GBP	43,000.00	USD	63,810.80	9-Feb-16	HSBC London	63,377.70	(427.21)
SEK	369,000.00	USD	44,249.11	10-Feb-16	Deutsche Bank AG	43,769.30	(426.67)
USD	67,652.00	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,652.00	(426.16)
BRL	30,000.00	USD	7,996.80	5-Jan-16	HSBC London	7,582.95	(425.91)
USD	32,851.16	JPY	4,000,000.00	4-Feb-16	Deutsche Bank AG	32,851.16	(425.91)
USD	32,851.83	JPY	4,000,000.00	4-Feb-16	Deutsche Bank AG	32,851.83	(425.24)
HUF	13,480,706.40	EUR	43,000.00	25-Jan-16	Deutsche Bank AG	46,341.28	(423.71)
USD	32,855.69	JPY	4,000,000.00	4-Feb-16	Deutsche Bank AG	32,855.69	(421.38)
MXN	500,000.00	USD	29,347.37	11-Jan-16	Royal Bank Of Scotland	28,950.00	(420.37)
CHF	108,261.90	EUR	100,000.00	27-Jan-16	HSBC London	108,153.75	(419.61)
USD	20,320.72	BRL	83,000.00	2-Feb-16	HSBC London	20,320.72	(418.07)
SEK	500,000.00	USD	59,795.46	10-Feb-16	Deutsche Bank AG	59,308.00	(415.46)
SEK	500,000.00	USD	59,795.46	10-Feb-16	Deutsche Bank AG	59,308.00	(415.46)
GBP	50,000.00	AUD	102,045.29	3-Feb-16	HSBC London	73,695.00	(414.44)
TWD	2,880,000.00	USD	87,737.74	21-Jan-16	Deutsche Bank AG	87,678.72	(413.26)
EUR	100,000.00	HUF	31,757,480.00	25-Jan-16	Deutsche Bank AG	108,630.00	(412.52)
HUF	10,000,000.00	USD	34,773.01	22-Jan-16	Deutsche Bank AG	34,376.00	(412.31)
HUF	10,000,000.00	USD	34,771.60	22-Jan-16	Deutsche Bank AG	34,376.00	(410.90)
KRW	82,000,000.00	USD	70,137.02	21-Jan-16	Deutsche Bank AG	69,932.88	(408.32)
SEK	500,000.00	USD	59,787.50	10-Feb-16	Deutsche Bank AG	59,308.00	(407.50)
KRW	65,000,000.00	USD	55,679.29	21-Jan-16	Deutsche Bank AG	55,434.60	(406.54)
PLN	100,000.00	USD	25,720.34	15-Jan-16	HSBC London	25,323.20	(405.64)
NOK	959,178.80	EUR	100,000.00	4-Feb-16	Deutsche Bank AG	108,365.14	(401.79)
JPY	4,324,005.00	AUD	50,000.00	12-Jan-16	HSBC London	35,945.02	(400.87)
HUF	10,000,000.00	USD	34,760.72	22-Jan-16	Deutsche Bank AG	34,376.00	(400.02)
SEK	500,000.00	USD	59,779.96	10-Feb-16	Deutsche Bank AG	59,308.00	(399.96)
KRW	100,000,000.00	USD	85,434.82	21-Jan-16	Deutsche Bank AG	85,284.00	(399.82)
SEK	500,000.00	USD	59,778.24	10-Feb-16	Deutsche Bank AG	59,308.00	(398.24)
SEK	500,000.00	USD	59,773.92	10-Feb-16	Deutsche Bank AG	59,308.00	(393.92)
ZAR	422,839.77	USD	27,570.36	22-Jan-16	Deutsche Bank AG	27,287.96	(393.18)
GBP	50,000.00	USD	74,094.10	9-Feb-16	HSBC London	73,695.00	(392.25)
GBP	50,000.00	USD	74,094.05	9-Feb-16	HSBC London	73,695.00	(392.20)
USD	15,937.87	COP	52,000,000.00	1-Feb-16	HSBC London	15,937.87	(391.37)
GBP	50,000.00	USD	74,093.00	9-Feb-16	HSBC London	73,695.00	(391.15)
ZAR	446,000.00	USD	29,073.09	19-Jan-16	Deutsche Bank AG	28,782.61	(390.83)
GBP	50,000.00	USD	74,090.35	9-Feb-16	HSBC London	73,695.00	(388.50)
TRY	700,000.00	USD	238,650.38	22-Jan-16	Deutsche Bank AG	239,820.70	(386.48)
AUD	100,000.00	USD	72,992.50	9-Feb-16	Royal Bank Of Scotland	72,755.00	(385.20)
GBP	136,955.89	EUR	186,000.00	10-Feb-16	Royal Bank Of Scotland	201,859.29	(384.95)
HUF	10,000,000.00	USD	34,745.60	22-Jan-16	Deutsche Bank AG	34,376.00	(384.90)
SEK	500,000.00	USD	59,763.57	10-Feb-16	Deutsche Bank AG	59,308.00	(383.57)
GBP	43,000.00	USD	63,766.85	9-Feb-16	HSBC London	63,377.70	(383.26)
HUF	10,000,000.00	USD	34,742.01	22-Jan-16	Deutsche Bank AG	34,376.00	(381.31)
HUF	10,000,000.00	USD	34,741.78	22-Jan-16	Deutsche Bank AG	34,376.00	(381.08)
HUF	10,000,000.00	USD	34,741.78	22-Jan-16	Deutsche Bank AG	34,376.00	(381.08)
JPY	4,326,420.00	AUD	50,000.00	12-Jan-16	HSBC London	35,965.10	(380.77)
USD	72,228.20	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,228.20	(379.87)
MYR	250,000.00	USD	58,314.48	7-Jan-16	Deutsche Bank AG	58,227.50	(376.98)
MXN	500,000.00	USD	29,303.65	11-Jan-16	Royal Bank Of Scotland	28,950.00	(376.65)
GBP	50,000.00	AUD	101,989.65	3-Feb-16	HSBC London	73,695.00	(373.96)
TRY	400,000.00	USD	135,240.63	25-Feb-16	Deutsche Bank AG	137,040.40	(373.83)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
MYR	276,000.00	USD	64,335.66	7-Jan-16	Deutsche Bank AG	64,283.16	(372.66)
RON	79,879.19	EUR	18,000.00	20-Jan-16	Royal Bank Of Scotland	19,191.14	(370.34)
PLN	428,066.60	EUR	100,000.00	26-Jan-16	HSBC London	108,400.16	(366.57)
CLP	12,000,000.00	USD	17,236.92	1-Feb-16	HSBC London	16,932.00	(364.92)
PLN	100,000.00	USD	25,659.83	23-Feb-16	HSBC London	25,323.20	(364.53)
USD	56,347.12	BRL	227,000.00	2-Feb-16	HSBC London	56,347.12	(363.09)
EUR	37,000.00	USD	40,598.14	10-Feb-16	Deutsche Bank AG	40,193.10	(362.93)
USD	28,918.97	INR	1,940,000.00	8-Jan-16	Deutsche Bank AG	28,918.97	(362.00)
KRW	100,000,000.00	USD	85,396.91	21-Jan-16	Deutsche Bank AG	85,284.00	(361.91)
KRW	100,000,000.00	USD	85,396.91	21-Jan-16	Deutsche Bank AG	85,284.00	(361.91)
USD	6,549.06	COP	22,000,000.00	1-Feb-16	HSBC London	6,549.06	(360.08)
USD	6,549.06	COP	22,000,000.00	1-Feb-16	HSBC London	6,549.06	(360.08)
USD	6,549.06	COP	22,000,000.00	1-Feb-16	HSBC London	6,549.06	(360.08)
PLN	74,000.00	USD	19,076.93	23-Feb-16	HSBC London	18,739.17	(358.41)
GBP	34,000.00	USD	50,474.39	9-Feb-16	HSBC London	50,112.60	(357.13)
SEK	500,000.00	USD	59,736.44	10-Feb-16	Deutsche Bank AG	59,308.00	(356.44)
MXN	500,000.00	USD	29,281.71	11-Jan-16	Royal Bank Of Scotland	28,950.00	(354.71)
MXN	500,000.00	USD	29,281.33	11-Jan-16	Royal Bank Of Scotland	28,950.00	(354.33)
KRW	57,000,000.00	USD	48,824.15	21-Jan-16	Deutsche Bank AG	48,611.88	(354.20)
KRW	100,000,000.00	USD	85,388.35	21-Jan-16	Deutsche Bank AG	85,284.00	(353.35)
TRY	700,000.00	USD	238,616.79	22-Jan-16	Deutsche Bank AG	239,820.70	(352.89)
MXN	500,000.00	USD	29,279.36	11-Jan-16	Royal Bank Of Scotland	28,950.00	(352.36)
MXN	500,000.00	USD	29,279.36	11-Jan-16	Royal Bank Of Scotland	28,950.00	(352.36)
KRW	122,000,000.00	USD	104,094.67	21-Jan-16	Deutsche Bank AG	104,046.48	(351.97)
USD	33,691.38	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,691.38	(348.58)
MXN	1,500,000.00	USD	86,936.46	10-Feb-16	Royal Bank Of Scotland	86,850.00	(347.46)
TWD	2,500,000.00	USD	76,149.86	21-Jan-16	Deutsche Bank AG	76,110.00	(347.36)
SEK	1,040,857.87	EUR	114,000.00	4-Mar-16	Deutsche Bank AG	123,462.40	(347.18)
BRL	49,000.00	USD	12,712.08	5-Jan-16	HSBC London	12,385.49	(346.29)
KRW	104,000,000.00	USD	88,782.65	21-Jan-16	Deutsche Bank AG	88,695.36	(346.25)
GBP	50,000.00	AUD	101,945.75	3-Feb-16	HSBC London	73,695.00	(342.02)
USD	56,618.39	BRL	228,000.00	2-Feb-16	HSBC London	56,618.39	(341.37)
USD	26,675.81	INR	1,790,000.00	8-Jan-16	Deutsche Bank AG	26,675.81	(341.18)
USD	15,651.75	BRL	64,000.00	2-Feb-16	HSBC London	15,651.75	(339.81)
EUR	200,000.00	HUF	63,373,640.00	25-Jan-16	Deutsche Bank AG	217,260.00	(339.23)
KRW	103,000,000.00	USD	87,923.72	21-Jan-16	Deutsche Bank AG	87,842.52	(337.67)
USD	33,702.26	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,702.26	(337.63)
MXN	500,000.00	USD	29,263.73	11-Jan-16	Royal Bank Of Scotland	28,950.00	(336.73)
MXN	500,000.00	USD	29,263.57	11-Jan-16	Royal Bank Of Scotland	28,950.00	(336.57)
PLN	428,188.10	EUR	100,000.00	26-Jan-16	HSBC London	108,430.93	(335.84)
PLN	100,000.00	USD	25,650.33	15-Jan-16	HSBC London	25,323.20	(335.63)
KRW	54,000,000.00	USD	46,254.46	21-Jan-16	Deutsche Bank AG	46,053.36	(335.56)
USD	33,704.52	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,704.52	(335.36)
EUR	34,000.00	JPY	4,483,832.00	3-Feb-16	Deutsche Bank AG	36,934.20	(335.33)
SEK	622,000.00	USD	74,203.84	10-Feb-16	Deutsche Bank AG	73,779.15	(335.12)
EUR	100,000.00	CHF	109,016.40	27-Jan-16	HSBC London	108,630.00	(334.37)
MXN	500,000.00	USD	29,259.96	11-Jan-16	Royal Bank Of Scotland	28,950.00	(332.96)
PLN	400,000.00	USD	101,590.63	15-Jan-16	HSBC London	101,292.80	(331.83)
USD	57,522.82	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	57,522.82	(331.44)
USD	11,601.81	COP	38,000,000.00	1-Feb-16	HSBC London	11,601.81	(331.24)
MYR	500,000.00	USD	116,205.56	7-Jan-16	Deutsche Bank AG	116,455.00	(330.56)
USD	33,711.50	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,711.50	(328.33)
AUD	100,000.00	USD	72,935.30	9-Feb-16	Royal Bank Of Scotland	72,755.00	(328.00)
EUR	35,000.00	PLN	151,625.53	26-Jan-16	HSBC London	38,020.50	(327.92)
SGD	200,000.00	USD	141,211.03	19-Jan-16	Deutsche Bank AG	140,979.00	(327.63)
SEK	500,000.00	USD	59,707.35	10-Feb-16	Deutsche Bank AG	59,308.00	(327.35)
USD	33,712.70	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,712.70	(327.12)
EUR	33,000.00	JPY	4,352,090.00	3-Feb-16	Deutsche Bank AG	35,847.90	(326.59)
EUR	33,000.00	JPY	4,352,087.00	3-Feb-16	Deutsche Bank AG	35,847.90	(326.56)
EUR	33,000.00	JPY	4,352,033.00	3-Feb-16	Deutsche Bank AG	35,847.90	(326.12)
EUR	33,000.00	JPY	4,352,004.00	3-Feb-16	Deutsche Bank AG	35,847.90	(325.87)
EUR	33,000.00	JPY	4,351,982.00	3-Feb-16	Deutsche Bank AG	35,847.90	(325.69)
CZK	2,000,000.00	USD	80,891.19	10-Mar-16	Royal Bank Of Scotland	80,402.00	(325.19)
EUR	33,000.00	JPY	4,351,921.00	3-Feb-16	Deutsche Bank AG	35,847.90	(325.18)
JPY	8,705,320.00	AUD	100,000.00	12-Jan-16	HSBC London	72,366.45	(324.90)
TWD	2,260,000.00	USD	68,849.96	21-Jan-16	Deutsche Bank AG	68,803.44	(324.50)
TWD	2,500,000.00	USD	76,126.67	21-Jan-16	Deutsche Bank AG	76,110.00	(324.17)
TWD	2,500,000.00	USD	76,126.67	21-Jan-16	Deutsche Bank AG	76,110.00	(324.17)
USD	226,803.08	BRL	900,000.00	5-Jan-16	HSBC London	226,803.08	(324.14)
EUR	34,000.00	JPY	4,482,467.00	3-Feb-16	Deutsche Bank AG	36,934.20	(323.98)
CLP	10,000,000.00	USD	14,383.73	1-Feb-16	HSBC London	14,110.00	(323.73)
EUR	33,000.00	JPY	4,351,703.00	3-Feb-16	Deutsche Bank AG	35,847.90	(323.37)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
EUR	36,000.00	PLN	155,901.53	26-Jan-16	HSBC London	39,106.80	(323.07)
EUR	33,000.00	JPY	4,351,637.00	3-Feb-16	Deutsche Bank AG	35,847.90	(322.82)
KRW	37,000,000.00	USD	31,785.30	21-Jan-16	Deutsche Bank AG	31,555.08	(322.35)
USD	69,204.63	MYR	300,000.00	7-Jan-16	Deutsche Bank AG	69,204.63	(321.97)
EUR	100,000.00	CHF	109,003.72	27-Jan-16	HSBC London	108,630.00	(321.70)
USD	11,297.71	COP	37,000,000.00	1-Feb-16	HSBC London	11,297.71	(321.31)
USD	5,960.35	COP	20,000,000.00	1-Feb-16	HSBC London	5,960.35	(320.67)
AUD	100,000.00	JPY	8,763,300.00	12-Feb-16	HSBC London	72,755.00	(320.49)
EUR	100,000.00	CHF	109,002.30	27-Jan-16	HSBC London	108,630.00	(320.28)
USD	6,904.07	COP	23,000,000.00	1-Feb-16	HSBC London	6,904.07	(318.94)
SGD	92,000.00	USD	65,125.18	19-Jan-16	Deutsche Bank AG	64,850.34	(318.82)
EUR	33,000.00	JPY	4,350,958.00	3-Feb-16	Deutsche Bank AG	35,847.90	(317.18)
EUR	100,000.00	CHF	108,997.30	27-Jan-16	HSBC London	108,630.00	(315.28)
GBP	18,917.15	USD	28,198.17	22-Jan-16	Royal Bank Of Scotland	27,881.99	(314.39)
PLN	106,305.63	EUR	25,000.00	2-Mar-16	HSBC London	26,919.99	(313.75)
GBP	9,500.00	USD	14,316.51	29-Jan-16	Deutsche Bank AG	14,002.05	(313.26)
EUR	35,000.00	PLN	151,565.86	26-Jan-16	HSBC London	38,020.50	(312.81)
SEK	270,000.00	USD	32,377.40	10-Feb-16	Deutsche Bank AG	32,026.32	(312.20)
USD	56,648.78	BRL	228,000.00	2-Feb-16	HSBC London	56,648.78	(310.63)
JPY	8,707,050.00	AUD	100,000.00	12-Jan-16	HSBC London	72,380.84	(310.51)
KRW	36,000,000.00	USD	30,923.05	21-Jan-16	Deutsche Bank AG	30,702.24	(310.45)
EUR	33,000.00	JPY	4,350,077.00	3-Feb-16	Deutsche Bank AG	35,847.90	(309.86)
USD	64,024.11	TRY	189,000.00	22-Jan-16	Deutsche Bank AG	64,024.11	(309.15)
HUF	10,000,000.00	USD	34,669.68	22-Jan-16	Deutsche Bank AG	34,376.00	(308.98)
GBP	100,000.00	AUD	203,375.90	3-Feb-16	HSBC London	147,390.00	(308.92)
PLN	106,325.50	EUR	25,000.00	2-Mar-16	HSBC London	26,925.02	(308.73)
EUR	100,000.00	NOK	965,468.70	4-Feb-16	Deutsche Bank AG	108,630.00	(308.33)
EUR	35,000.00	PLN	151,548.15	26-Jan-16	HSBC London	38,020.50	(308.32)
USD	57,631.57	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	57,631.57	(307.46)
EUR	34,000.00	PLN	147,245.13	26-Jan-16	HSBC London	36,934.20	(306.33)
CLP	9,000,000.00	USD	12,960.27	1-Feb-16	HSBC London	12,699.00	(306.27)
CLP	10,000,000.00	USD	14,364.10	1-Feb-16	HSBC London	14,110.00	(304.10)
SEK	500,000.00	USD	59,683.90	10-Feb-16	Deutsche Bank AG	59,308.00	(303.90)
BRL	100,000.00	USD	25,540.17	5-Jan-16	HSBC London	25,276.50	(303.87)
SGD	64,000.00	USD	45,385.56	19-Jan-16	Deutsche Bank AG	45,113.28	(302.87)
MYR	234,000.00	USD	54,532.11	7-Jan-16	Deutsche Bank AG	54,500.94	(302.61)
USD	57,552.36	MXN	1,000,000.00	11-Jan-16	Royal Bank Of Scotland	57,552.36	(301.88)
PLN	106,356.08	EUR	25,000.00	2-Mar-16	HSBC London	26,932.76	(301.01)
EUR	36,000.00	PLN	155,814.41	26-Jan-16	HSBC London	39,106.80	(301.00)
USD	151,171.58	CNH	1,000,000.00	29-Jan-16	HSBC London	151,171.58	(300.92)
EUR	100,000.00	CHF	108,982.70	27-Jan-16	HSBC London	108,630.00	(300.70)
GBP	73,568.60	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,432.76	(300.61)
TWD	1,960,000.00	USD	59,728.78	21-Jan-16	Deutsche Bank AG	59,670.24	(299.62)
KRW	61,000,000.00	USD	52,170.64	21-Jan-16	Deutsche Bank AG	52,023.24	(299.29)
GBP	50,000.00	USD	74,000.35	9-Feb-16	HSBC London	73,695.00	(298.50)
TRY	100,000.00	USD	34,335.22	22-Jan-16	Deutsche Bank AG	34,260.10	(297.52)
EUR	34,000.00	PLN	147,209.09	26-Jan-16	HSBC London	36,934.20	(297.21)
PLN	106,371.18	EUR	25,000.00	2-Mar-16	HSBC London	26,936.59	(297.20)
EUR	100,000.00	CHF	108,978.40	27-Jan-16	HSBC London	108,630.00	(296.40)
TWD	2,500,000.00	USD	76,098.87	21-Jan-16	Deutsche Bank AG	76,110.00	(296.37)
KRW	34,000,000.00	USD	29,208.12	21-Jan-16	Deutsche Bank AG	28,996.56	(296.22)
PLN	106,375.18	EUR	25,000.00	2-Mar-16	HSBC London	26,937.60	(296.19)
PLN	106,380.33	EUR	25,000.00	2-Mar-16	HSBC London	26,938.90	(294.89)
KRW	34,000,000.00	USD	29,205.11	21-Jan-16	Deutsche Bank AG	28,996.56	(293.21)
SGD	100,000.00	USD	70,734.84	19-Jan-16	Deutsche Bank AG	70,489.50	(293.14)
CLP	9,000,000.00	USD	12,946.73	1-Feb-16	HSBC London	12,699.00	(292.73)
USD	11,640.62	COP	38,000,000.00	1-Feb-16	HSBC London	11,640.62	(292.31)
PLN	106,395.30	EUR	25,000.00	2-Mar-16	HSBC London	26,942.69	(291.11)
SEK	500,000.00	USD	59,670.46	10-Feb-16	Deutsche Bank AG	59,308.00	(290.46)
JPY	8,709,483.00	AUD	100,000.00	12-Jan-16	HSBC London	72,401.06	(290.26)
MYR	250,000.00	USD	58,227.55	7-Jan-16	Deutsche Bank AG	58,227.50	(290.05)
TWD	2,500,000.00	USD	76,091.92	21-Jan-16	Deutsche Bank AG	76,110.00	(289.42)
USD	71,707.00	CAD	100,000.00	8-Feb-16	Deutsche Bank AG	71,707.00	(288.77)
KRW	100,000,000.00	USD	85,322.51	21-Jan-16	Deutsche Bank AG	85,284.00	(287.51)
SEK	500,000.00	USD	59,667.30	10-Feb-16	Deutsche Bank AG	59,308.00	(287.30)
SEK	500,000.00	USD	59,667.30	10-Feb-16	Deutsche Bank AG	59,308.00	(287.30)
SGD	100,000.00	USD	70,728.36	19-Jan-16	Deutsche Bank AG	70,489.50	(286.66)
USD	12,957.48	BRL	53,000.00	2-Feb-16	HSBC London	12,957.48	(285.58)
BRL	100,000.00	USD	25,520.62	5-Jan-16	HSBC London	25,276.50	(284.32)
PLN	106,423.50	EUR	25,000.00	2-Mar-16	HSBC London	26,949.84	(283.98)
USD	12,959.39	BRL	53,000.00	2-Feb-16	HSBC London	12,959.39	(283.65)
MXN	500,000.00	USD	29,210.46	11-Jan-16	Royal Bank Of Scotland	28,950.00	(283.46)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
MYR	250,000.00	USD	58,220.77	7-Jan-16	Deutsche Bank AG	58,227.50	(283.27)
SGD	61,000.00	USD	43,251.68	19-Jan-16	Deutsche Bank AG	42,998.60	(282.24)
MXN	500,000.00	USD	29,209.21	11-Jan-16	Royal Bank Of Scotland	28,950.00	(282.21)
MXN	500,000.00	USD	29,208.36	11-Jan-16	Royal Bank Of Scotland	28,950.00	(281.36)
SEK	913,236.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,324.50	(280.38)
KRW	46,000,000.00	USD	39,396.38	21-Jan-16	Deutsche Bank AG	39,230.64	(280.28)
EUR	100,000.00	CAD	151,359.90	21-Jan-16	Deutsche Bank AG	108,630.00	(279.61)
PLN	106,442.23	EUR	25,000.00	2-Mar-16	HSBC London	26,954.58	(279.26)
USD	25,035.71	PLN	100,000.00	15-Jan-16	HSBC London	25,035.71	(279.08)
BRL	39,000.00	USD	10,021.33	2-Feb-16	HSBC London	9,857.84	(278.90)
PLN	106,446.38	EUR	25,000.00	2-Mar-16	HSBC London	26,955.63	(278.21)
TRY	700,000.00	USD	238,540.35	22-Jan-16	Deutsche Bank AG	239,820.70	(276.45)
TWD	2,500,000.00	USD	76,077.56	21-Jan-16	Deutsche Bank AG	76,110.00	(275.06)
PLN	106,460.40	EUR	25,000.00	2-Mar-16	HSBC London	26,959.18	(274.67)
USD	67,803.16	TRY	200,000.00	22-Jan-16	Deutsche Bank AG	67,803.16	(274.02)
PLN	106,466.00	EUR	25,000.00	2-Mar-16	HSBC London	26,960.60	(273.25)
SEK	3,660,103.20	EUR	400,000.00	4-Mar-16	Deutsche Bank AG	434,146.80	(272.55)
USD	86,508.90	MXN	1,500,000.00	11-Jan-16	Royal Bank Of Scotland	86,508.90	(272.32)
USD	25,042.61	PLN	100,000.00	15-Jan-16	HSBC London	25,042.61	(272.18)
SEK	500,000.00	USD	59,650.74	10-Feb-16	Deutsche Bank AG	59,308.00	(270.74)
SEK	500,000.00	USD	59,649.39	10-Feb-16	Deutsche Bank AG	59,308.00	(269.39)
PLN	106,481.40	EUR	25,000.00	2-Mar-16	HSBC London	26,964.50	(269.36)
TWD	2,500,000.00	USD	76,071.08	21-Jan-16	Deutsche Bank AG	76,110.00	(268.58)
NZD	105,949.80	AUD	100,000.00	10-Feb-16	HSBC London	72,533.23	(267.64)
JPY	8,712,300.00	AUD	100,000.00	12-Jan-16	HSBC London	72,424.48	(266.83)
KRW	100,000,000.00	USD	85,301.18	21-Jan-16	Deutsche Bank AG	85,284.00	(266.18)
INR	6,000,000.00	USD	90,823.77	8-Jan-16	Deutsche Bank AG	90,696.00	(265.77)
USD	72,342.80	AUD	100,000.00	9-Feb-16	Royal Bank Of Scotland	72,342.80	(265.04)
NZD	100,000.00	USD	68,561.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	(264.90)
JPY	8,712,566.00	AUD	100,000.00	12-Jan-16	HSBC London	72,426.69	(264.61)
CLP	8,000,000.00	USD	11,512.43	1-Feb-16	HSBC London	11,288.00	(264.43)
NZD	100,000.00	USD	68,559.82	4-Feb-16	Royal Bank Of Scotland	68,460.00	(263.32)
SGD	100,000.00	USD	70,704.70	19-Jan-16	Deutsche Bank AG	70,489.50	(263.00)
CLP	8,000,000.00	USD	11,510.56	1-Feb-16	HSBC London	11,288.00	(262.56)
CLP	8,000,000.00	USD	11,510.39	1-Feb-16	HSBC London	11,288.00	(262.39)
TRY	100,000.00	USD	34,299.62	22-Jan-16	Deutsche Bank AG	34,260.10	(261.92)
TWD	2,500,000.00	USD	76,064.14	21-Jan-16	Deutsche Bank AG	76,110.00	(261.64)
CLP	8,000,000.00	USD	11,509.04	1-Feb-16	HSBC London	11,288.00	(261.04)
CLP	8,000,000.00	USD	11,507.31	1-Feb-16	HSBC London	11,288.00	(259.31)
NZD	100,000.00	USD	68,555.40	4-Feb-16	Royal Bank Of Scotland	68,460.00	(258.90)
AUD	100,000.00	USD	72,865.91	9-Feb-16	Royal Bank Of Scotland	72,755.00	(258.61)
CLP	8,000,000.00	USD	11,506.55	1-Feb-16	HSBC London	11,288.00	(258.55)
CLP	8,000,000.00	USD	11,506.55	1-Feb-16	HSBC London	11,288.00	(258.55)
CLP	8,000,000.00	USD	11,505.92	1-Feb-16	HSBC London	11,288.00	(257.92)
PLN	428,497.37	EUR	100,000.00	26-Jan-16	HSBC London	108,509.25	(257.63)
TWD	2,500,000.00	USD	76,059.51	21-Jan-16	Deutsche Bank AG	76,110.00	(257.01)
JPY	8,713,550.00	AUD	100,000.00	12-Jan-16	HSBC London	72,434.87	(256.43)
KRW	42,000,000.00	USD	35,970.61	21-Jan-16	Deutsche Bank AG	35,819.28	(255.91)
MXN	1,000,000.00	USD	57,980.78	10-Feb-16	Royal Bank Of Scotland	57,900.00	(254.78)
TWD	2,500,000.00	USD	76,057.20	21-Jan-16	Deutsche Bank AG	76,110.00	(254.70)
KRW	77,000,000.00	USD	65,731.63	21-Jan-16	Deutsche Bank AG	65,668.68	(254.68)
HUF	10,000,000.00	USD	34,614.86	22-Jan-16	Deutsche Bank AG	34,376.00	(254.16)
HUF	10,000,000.00	USD	34,614.86	22-Jan-16	Deutsche Bank AG	34,376.00	(254.16)
USD	176,402.40	BRL	700,000.00	5-Jan-16	HSBC London	176,402.40	(252.10)
USD	128,385.20	ILS	500,000.00	24-Feb-16	HSBC London	128,385.20	(251.53)
KRW	28,000,000.00	USD	24,060.98	21-Jan-16	Deutsche Bank AG	23,879.52	(251.18)
NZD	100,000.00	USD	68,547.10	4-Feb-16	Royal Bank Of Scotland	68,460.00	(250.60)
AUD	77,000.00	JPY	6,748,103.00	12-Feb-16	HSBC London	56,021.35	(249.79)
KRW	28,000,000.00	USD	24,057.88	21-Jan-16	Deutsche Bank AG	23,879.52	(248.08)
HUF	10,000,000.00	USD	34,607.54	22-Jan-16	Deutsche Bank AG	34,376.00	(246.84)
SEK	451,000.00	USD	53,806.79	10-Feb-16	Deutsche Bank AG	53,495.82	(246.03)
TRY	100,000.00	USD	34,283.52	22-Jan-16	Deutsche Bank AG	34,260.10	(245.82)
USD	59,134.39	SEK	500,000.00	10-Feb-16	Deutsche Bank AG	59,134.39	(245.31)
MYR	250,000.00	USD	58,181.48	7-Jan-16	Deutsche Bank AG	58,227.50	(243.98)
BRL	34,000.00	USD	8,736.54	2-Feb-16	HSBC London	8,594.01	(243.14)
SEK	234,000.00	USD	28,030.65	10-Feb-16	Deutsche Bank AG	27,756.14	(240.81)
USD	10,767.32	CHF	11,000.00	1-Feb-16	Royal Bank Of Scotland	10,767.32	(237.12)
USD	24,746.96	BRL	100,000.00	2-Feb-16	HSBC London	24,746.96	(236.41)
CLP	50,000,000.00	USD	70,533.80	1-Feb-16	HSBC London	70,550.00	(233.80)
GBP	16,609.56	USD	24,716.40	29-Jan-16	Deutsche Bank AG	24,480.83	(233.48)
KRW	35,000,000.00	USD	29,995.54	21-Jan-16	Deutsche Bank AG	29,849.40	(233.29)
GBP	73,614.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,500.71	(232.73)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
KRW	35,000,000.00	USD	29,994.77	21-Jan-16	Deutsche Bank AG	29,849.40	(232.52)
BRL	100,000.00	USD	25,468.62	5-Jan-16	HSBC London	25,276.50	(232.32)
CLP	7,000,000.00	USD	10,074.10	1-Feb-16	HSBC London	9,877.00	(232.10)
CLP	7,000,000.00	USD	10,074.10	1-Feb-16	HSBC London	9,877.00	(232.10)
CLP	7,000,000.00	USD	10,074.10	1-Feb-16	HSBC London	9,877.00	(232.10)
CLP	7,000,000.00	USD	10,074.10	1-Feb-16	HSBC London	9,877.00	(232.10)
CLP	7,000,000.00	USD	10,073.67	1-Feb-16	HSBC London	9,877.00	(231.67)
CLP	7,000,000.00	USD	10,073.67	1-Feb-16	HSBC London	9,877.00	(231.67)
TWD	2,500,000.00	USD	76,034.06	21-Jan-16	Deutsche Bank AG	76,110.00	(231.56)
MXN	1,000,000.00	USD	57,957.39	10-Feb-16	Royal Bank Of Scotland	57,900.00	(231.39)
CLP	7,000,000.00	USD	10,073.38	1-Feb-16	HSBC London	9,877.00	(231.38)
CLP	7,000,000.00	USD	10,073.30	1-Feb-16	HSBC London	9,877.00	(231.30)
CLP	7,000,000.00	USD	10,073.30	1-Feb-16	HSBC London	9,877.00	(231.30)
USD	70,070.21	CLP	50,000,000.00	1-Feb-16	HSBC London	70,070.21	(230.61)
CLP	7,000,000.00	USD	10,071.86	1-Feb-16	HSBC London	9,877.00	(229.86)
CLP	7,000,000.00	USD	10,071.86	1-Feb-16	HSBC London	9,877.00	(229.86)
TWD	1,340,000.00	USD	40,859.76	21-Jan-16	Deutsche Bank AG	40,794.96	(229.62)
CLP	7,000,000.00	USD	10,071.59	1-Feb-16	HSBC London	9,877.00	(229.59)
KRW	100,000,000.00	USD	85,264.58	21-Jan-16	Deutsche Bank AG	85,284.00	(229.58)
KRW	37,000,000.00	USD	31,691.92	21-Jan-16	Deutsche Bank AG	31,555.08	(228.97)
CLP	7,000,000.00	USD	10,070.41	1-Feb-16	HSBC London	9,877.00	(228.41)
KRW	35,000,000.00	USD	29,990.15	21-Jan-16	Deutsche Bank AG	29,849.40	(227.90)
SGD	35,000.00	USD	24,882.09	19-Jan-16	Deutsche Bank AG	24,671.33	(227.49)
CLP	7,000,000.00	USD	10,069.03	1-Feb-16	HSBC London	9,877.00	(227.03)
CLP	7,000,000.00	USD	10,069.03	1-Feb-16	HSBC London	9,877.00	(227.03)
EUR	26,000.00	PLN	112,570.43	26-Jan-16	HSBC London	28,243.80	(226.96)
GBP	50,000.00	AUD	101,787.50	3-Feb-16	HSBC London	73,695.00	(226.89)
CLP	7,000,000.00	USD	10,068.23	1-Feb-16	HSBC London	9,877.00	(226.23)
AUD	10,000.00	JPY	901,633.00	12-Jan-16	HSBC London	7,275.50	(226.08)
KRW	25,000,000.00	USD	21,483.02	21-Jan-16	Deutsche Bank AG	21,321.00	(224.27)
GBP	100,000.00	AUD	203,259.20	3-Feb-16	HSBC London	147,390.00	(224.01)
SGD	100,000.00	USD	70,665.39	19-Jan-16	Deutsche Bank AG	70,489.50	(223.69)
CLP	7,000,000.00	USD	10,065.41	1-Feb-16	HSBC London	9,877.00	(223.41)
CLP	7,000,000.00	USD	10,065.41	1-Feb-16	HSBC London	9,877.00	(223.41)
USD	49,741.35	BRL	200,000.00	2-Feb-16	HSBC London	49,741.35	(222.45)
KRW	25,000,000.00	USD	21,480.25	21-Jan-16	Deutsche Bank AG	21,321.00	(221.50)
MXN	1,000,000.00	USD	57,946.77	10-Feb-16	Royal Bank Of Scotland	57,900.00	(220.77)
ILS	51,000.00	USD	13,331.52	20-Jan-16	HSBC London	13,107.00	(220.64)
CLP	50,000,000.00	USD	70,519.57	1-Feb-16	HSBC London	70,550.00	(219.57)
AUD	94,000.00	JPY	8,227,670.00	12-Feb-16	HSBC London	68,389.70	(219.53)
KRW	35,000,000.00	USD	29,981.41	21-Jan-16	Deutsche Bank AG	29,849.40	(219.16)
NZD	100,000.00	USD	68,512.65	4-Feb-16	Royal Bank Of Scotland	68,460.00	(216.15)
NZD	106,026.00	AUD	100,000.00	10-Feb-16	HSBC London	72,585.40	(215.51)
SGD	63,000.00	USD	44,593.69	19-Jan-16	Deutsche Bank AG	44,408.39	(215.42)
CLP	7,000,000.00	USD	10,057.10	1-Feb-16	HSBC London	9,877.00	(215.10)
CLP	7,000,000.00	USD	10,057.10	1-Feb-16	HSBC London	9,877.00	(215.10)
KRW	67,000,000.00	USD	57,187.73	21-Jan-16	Deutsche Bank AG	57,140.28	(214.28)
PLN	100,000.00	USD	25,527.99	15-Jan-16	HSBC London	25,323.20	(213.29)
CZK	2,000,000.00	USD	80,778.71	10-Mar-16	Royal Bank Of Scotland	80,402.00	(212.71)
SEK	427,000.00	USD	50,922.37	10-Feb-16	Deutsche Bank AG	50,649.03	(211.85)
GBP	5,000.00	USD	7,581.55	29-Jan-16	Deutsche Bank AG	7,369.50	(211.42)
AUD	100,000.00	USD	72,817.86	9-Feb-16	Royal Bank Of Scotland	72,755.00	(210.56)
TWD	1,420,000.00	USD	43,266.30	21-Jan-16	Deutsche Bank AG	43,230.48	(210.48)
CLP	7,000,000.00	USD	10,052.33	1-Feb-16	HSBC London	9,877.00	(210.33)
CLP	7,000,000.00	USD	10,052.33	1-Feb-16	HSBC London	9,877.00	(210.33)
SGD	100,000.00	USD	70,651.41	19-Jan-16	Deutsche Bank AG	70,489.50	(209.71)
CLP	7,000,000.00	USD	10,051.55	1-Feb-16	HSBC London	9,877.00	(209.55)
CLP	7,000,000.00	USD	10,051.55	1-Feb-16	HSBC London	9,877.00	(209.55)
KRW	100,000,000.00	USD	85,244.01	21-Jan-16	Deutsche Bank AG	85,284.00	(209.01)
ZAR	127,000.00	USD	8,374.09	19-Jan-16	Deutsche Bank AG	8,195.95	(206.72)
SEK	500,000.00	USD	59,586.07	10-Feb-16	Deutsche Bank AG	59,308.00	(206.07)
MXN	500,000.00	USD	29,133.04	11-Jan-16	Royal Bank Of Scotland	28,950.00	(206.04)
CLP	7,000,000.00	USD	10,046.93	1-Feb-16	HSBC London	9,877.00	(204.93)
SEK	913,878.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,400.61	(204.26)
KRW	33,000,000.00	USD	28,265.77	21-Jan-16	Deutsche Bank AG	28,143.72	(204.22)
CLP	6,000,000.00	USD	8,640.06	1-Feb-16	HSBC London	8,466.00	(204.06)
USD	173,611.11	MYR	750,000.00	7-Jan-16	Deutsche Bank AG	173,611.11	(202.40)
USD	24,780.69	BRL	100,000.00	2-Feb-16	HSBC London	24,780.69	(202.28)
EUR	100,000.00	HUF	31,696,000.00	25-Jan-16	Deutsche Bank AG	108,630.00	(201.17)
MXN	500,000.00	USD	29,064.14	10-Feb-16	Royal Bank Of Scotland	28,950.00	(201.14)
USD	24,781.92	BRL	100,000.00	2-Feb-16	HSBC London	24,781.92	(201.03)
EUR	100,000.00	GBP	73,909.00	10-Feb-16	Royal Bank Of Scotland	108,630.00	(200.82)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
SEK	575,137.46	EUR	63,000.00	4-Mar-16	Deutsche Bank AG	68,220.50	(200.57)
EUR	100,000.00	PLN	430,307.74	26-Jan-16	HSBC London	108,630.00	(200.49)
USD	24,782.53	BRL	100,000.00	2-Feb-16	HSBC London	24,782.53	(200.42)
MXN	1,000,000.00	USD	57,925.68	10-Feb-16	Royal Bank Of Scotland	57,900.00	(199.68)
CAD	150,694.00	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	108,483.25	(199.67)
KRW	100,000,000.00	USD	85,234.46	21-Jan-16	Deutsche Bank AG	85,284.00	(199.46)
USD	57,740.85	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	57,740.85	(197.63)
HUF	39,865,908.60	EUR	126,000.00	2-Mar-16	Deutsche Bank AG	137,043.05	(195.97)
USD	50,433.88	PLN	200,000.00	15-Jan-16	HSBC London	50,433.88	(195.59)
SEK	500,000.00	USD	59,574.80	10-Feb-16	Deutsche Bank AG	59,308.00	(194.80)
KRW	39,000,000.00	USD	33,357.85	21-Jan-16	Deutsche Bank AG	33,260.76	(194.20)
AUD	100,000.00	USD	72,801.10	9-Feb-16	Royal Bank Of Scotland	72,755.00	(193.80)
CLP	6,000,000.00	USD	8,629.69	1-Feb-16	HSBC London	8,466.00	(193.69)
GBP	5,000.00	USD	7,563.34	29-Jan-16	Deutsche Bank AG	7,369.50	(193.21)
CLP	6,000,000.00	USD	8,629.19	1-Feb-16	HSBC London	8,466.00	(193.19)
USD	46,206.13	CLP	33,000,000.00	1-Feb-16	HSBC London	46,206.13	(192.55)
SEK	1,829,581.20	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,017.60	(192.08)
CLP	8,000,000.00	USD	11,439.59	1-Feb-16	HSBC London	11,288.00	(191.59)
USD	8,804.11	BRL	36,000.00	2-Feb-16	HSBC London	8,804.11	(191.14)
EUR	100,000.00	CHF	108,873.00	27-Jan-16	HSBC London	108,630.00	(191.11)
CLP	6,000,000.00	USD	8,626.85	1-Feb-16	HSBC London	8,466.00	(190.85)
CLP	6,000,000.00	USD	8,625.47	1-Feb-16	HSBC London	8,466.00	(189.47)
EUR	20,000.00	PLN	86,648.72	26-Jan-16	HSBC London	21,726.00	(188.79)
MYR	250,000.00	USD	58,126.02	7-Jan-16	Deutsche Bank AG	58,227.50	(188.52)
PLN	428,771.10	EUR	100,000.00	26-Jan-16	HSBC London	108,578.56	(188.40)
CLP	6,000,000.00	USD	8,624.23	1-Feb-16	HSBC London	8,466.00	(188.23)
USD	47,616.45	CLP	34,000,000.00	1-Feb-16	HSBC London	47,616.45	(188.22)
CLP	6,000,000.00	USD	8,624.11	1-Feb-16	HSBC London	8,466.00	(188.11)
USD	40,318.24	TRY	119,000.00	22-Jan-16	Deutsche Bank AG	40,318.24	(187.84)
TRY	231,000.00	USD	78,073.35	25-Feb-16	Deutsche Bank AG	79,140.83	(187.77)
USD	33,851.64	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,851.64	(187.28)
TRY	200,000.00	USD	67,620.32	25-Feb-16	Deutsche Bank AG	68,520.20	(186.92)
CLP	50,000,000.00	USD	70,483.79	1-Feb-16	HSBC London	70,550.00	(183.79)
SEK	500,000.00	USD	59,563.75	10-Feb-16	Deutsche Bank AG	59,308.00	(183.75)
SEK	500,000.00	USD	59,563.75	10-Feb-16	Deutsche Bank AG	59,308.00	(183.75)
CLP	8,000,000.00	USD	11,431.35	1-Feb-16	HSBC London	11,288.00	(183.35)
KRW	53,000,000.00	USD	45,251.57	21-Jan-16	Deutsche Bank AG	45,200.52	(183.02)
HUF	10,000,000.00	USD	34,543.63	22-Jan-16	Deutsche Bank AG	34,376.00	(182.93)
MXN	500,000.00	USD	29,108.86	11-Jan-16	Royal Bank Of Scotland	28,950.00	(181.86)
PLN	428,797.50	EUR	100,000.00	26-Jan-16	HSBC London	108,585.25	(181.72)
USD	33,857.87	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,857.87	(181.01)
TWD	2,500,000.00	USD	75,983.22	21-Jan-16	Deutsche Bank AG	76,110.00	(180.72)
KRW	30,000,000.00	USD	25,689.11	21-Jan-16	Deutsche Bank AG	25,585.20	(178.61)
INR	7,500,000.00	USD	113,007.80	29-Jan-16	Deutsche Bank AG	113,370.00	(177.80)
TRY	100,000.00	USD	34,215.29	22-Jan-16	Deutsche Bank AG	34,260.10	(177.59)
TRY	100,000.00	USD	33,893.41	25-Feb-16	Deutsche Bank AG	34,260.10	(176.71)
USD	33,862.31	TRY	100,000.00	22-Jan-16	Deutsche Bank AG	33,862.31	(176.54)
EUR	100,000.00	NOK	964,299.60	4-Feb-16	Deutsche Bank AG	108,630.00	(176.24)
BRL	39,000.00	USD	9,918.14	2-Feb-16	HSBC London	9,857.84	(175.71)
SEK	500,000.00	USD	59,555.22	10-Feb-16	Deutsche Bank AG	59,308.00	(175.22)
MXN	500,000.00	USD	29,101.60	11-Jan-16	Royal Bank Of Scotland	28,950.00	(174.60)
TRY	100,000.00	USD	34,212.26	22-Jan-16	Deutsche Bank AG	34,260.10	(174.56)
TRY	100,000.00	USD	34,211.94	22-Jan-16	Deutsche Bank AG	34,260.10	(174.24)
TWD	2,500,000.00	USD	75,976.30	21-Jan-16	Deutsche Bank AG	76,110.00	(173.80)
USD	5,792.91	COP	19,000,000.00	1-Feb-16	HSBC London	5,792.91	(173.64)
CLP	6,000,000.00	USD	8,609.19	1-Feb-16	HSBC London	8,466.00	(173.19)
INR	3,080,000.00	USD	46,508.47	29-Jan-16	Deutsche Bank AG	46,557.28	(172.95)
CLP	7,000,000.00	USD	10,014.88	1-Feb-16	HSBC London	9,877.00	(172.88)
CLP	7,000,000.00	USD	10,014.88	1-Feb-16	HSBC London	9,877.00	(172.88)
SGD	39,000.00	USD	27,644.67	19-Jan-16	Deutsche Bank AG	27,490.91	(172.41)
SGD	24,000.00	USD	17,078.06	19-Jan-16	Deutsche Bank AG	16,917.48	(172.05)
NZD	100,000.00	USD	68,468.50	4-Feb-16	Royal Bank Of Scotland	68,460.00	(172.00)
SEK	500,000.00	USD	59,551.71	10-Feb-16	Deutsche Bank AG	59,308.00	(171.71)
USD	75,631.52	TWD	2,500,000.00	21-Jan-16	Deutsche Bank AG	75,631.52	(171.67)
CLP	6,000,000.00	USD	8,607.54	1-Feb-16	HSBC London	8,466.00	(171.54)
USD	47,633.12	CLP	34,000,000.00	1-Feb-16	HSBC London	47,633.12	(171.49)
CLP	7,000,000.00	USD	10,013.45	1-Feb-16	HSBC London	9,877.00	(171.45)
CLP	7,000,000.00	USD	10,013.45	1-Feb-16	HSBC London	9,877.00	(171.45)
SEK	1,829,769.60	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,039.95	(169.73)
CLP	6,000,000.00	USD	8,604.86	1-Feb-16	HSBC London	8,466.00	(168.86)
GBP	16,000.00	USD	23,753.07	9-Feb-16	HSBC London	23,582.40	(168.48)
TRY	231,000.00	USD	78,053.70	25-Feb-16	Deutsche Bank AG	79,140.83	(168.12)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
TRY	200,000.00	USD	67,601.48	25-Feb-16	Deutsche Bank AG	68,520.20	(168.08)
USD	55,604.48	BRL	221,000.00	5-Jan-16	HSBC London	55,604.48	(168.01)
USD	5,798.63	COP	19,000,000.00	1-Feb-16	HSBC London	5,798.63	(167.90)
CLP	7,000,000.00	USD	10,009.64	1-Feb-16	HSBC London	9,877.00	(167.64)
KRW	53,000,000.00	USD	45,236.12	21-Jan-16	Deutsche Bank AG	45,200.52	(167.57)
KRW	28,000,000.00	USD	23,977.32	21-Jan-16	Deutsche Bank AG	23,879.52	(167.52)
CLP	7,000,000.00	USD	10,009.21	1-Feb-16	HSBC London	9,877.00	(167.21)
CLP	7,000,000.00	USD	10,009.21	1-Feb-16	HSBC London	9,877.00	(167.21)
MXN	750,000.00	USD	43,461.05	10-Feb-16	Royal Bank Of Scotland	43,425.00	(166.55)
MXN	750,000.00	USD	43,461.00	10-Feb-16	Royal Bank Of Scotland	43,425.00	(166.50)
TRY	100,000.00	USD	34,204.15	22-Jan-16	Deutsche Bank AG	34,260.10	(166.45)
NZD	100,000.00	USD	68,462.88	4-Feb-16	Royal Bank Of Scotland	68,460.00	(166.38)
CLP	6,000,000.00	USD	8,602.15	1-Feb-16	HSBC London	8,466.00	(166.15)
CLP	6,000,000.00	USD	8,602.15	1-Feb-16	HSBC London	8,466.00	(166.15)
CLP	7,000,000.00	USD	10,007.86	1-Feb-16	HSBC London	9,877.00	(165.86)
CLP	7,000,000.00	USD	10,007.86	1-Feb-16	HSBC London	9,877.00	(165.86)
USD	5,800.80	COP	19,000,000.00	1-Feb-16	HSBC London	5,800.80	(165.73)
AUD	71,000.00	JPY	6,214,502.00	12-Feb-16	HSBC London	51,656.05	(165.69)
USD	5,800.99	COP	19,000,000.00	1-Feb-16	HSBC London	5,800.99	(165.54)
MYR	120,000.00	USD	27,975.29	7-Jan-16	Deutsche Bank AG	27,949.20	(165.29)
TWD	1,080,000.00	USD	32,911.78	21-Jan-16	Deutsche Bank AG	32,879.52	(165.10)
AUD	100,000.00	USD	72,772.22	9-Feb-16	Royal Bank Of Scotland	72,755.00	(164.92)
HUF	11,358,529.20	EUR	36,000.00	2-Mar-16	Deutsche Bank AG	39,046.08	(164.78)
USD	7,581.69	BRL	31,000.00	2-Feb-16	HSBC London	7,581.69	(164.22)
USD	943,731.10	AUD	1,300,000.00	9-Feb-16	Royal Bank Of Scotland	943,731.10	(164.14)
CLP	5,000,000.00	USD	7,194.10	1-Feb-16	HSBC London	7,055.00	(164.10)
MXN	1,000,000.00	USD	58,017.59	11-Jan-16	Royal Bank Of Scotland	57,900.00	(163.59)
USD	5,803.12	COP	19,000,000.00	1-Feb-16	HSBC London	5,803.12	(163.40)
PLN	428,870.00	EUR	100,000.00	26-Jan-16	HSBC London	108,603.61	(163.38)
KRW	100,000,000.00	USD	85,198.15	21-Jan-16	Deutsche Bank AG	85,284.00	(163.15)
PLN	428,872.10	EUR	100,000.00	26-Jan-16	HSBC London	108,604.14	(162.85)
KRW	47,000,000.00	USD	40,129.20	21-Jan-16	Deutsche Bank AG	40,083.48	(162.75)
USD	28,817.01	BRL	116,000.00	2-Feb-16	HSBC London	28,817.01	(162.39)
MXN	1,000,000.00	USD	58,016.09	11-Jan-16	Royal Bank Of Scotland	57,900.00	(162.09)
MYR	119,000.00	USD	27,740.22	7-Jan-16	Deutsche Bank AG	27,716.29	(161.97)
KRW	27,000,000.00	USD	23,120.99	21-Jan-16	Deutsche Bank AG	23,026.68	(161.54)
CLP	5,000,000.00	USD	7,191.41	1-Feb-16	HSBC London	7,055.00	(161.41)
CLP	5,000,000.00	USD	7,191.20	1-Feb-16	HSBC London	7,055.00	(161.20)
CLP	5,000,000.00	USD	7,191.00	1-Feb-16	HSBC London	7,055.00	(161.00)
USD	40,613.91	CLP	29,000,000.00	1-Feb-16	HSBC London	40,613.91	(160.66)
CLP	7,000,000.00	USD	10,002.43	1-Feb-16	HSBC London	9,877.00	(160.43)
SGD	23,000.00	USD	16,361.82	19-Jan-16	Deutsche Bank AG	16,212.59	(160.23)
MXN	500,000.00	USD	29,086.65	11-Jan-16	Royal Bank Of Scotland	28,950.00	(159.65)
CLP	5,000,000.00	USD	7,189.04	1-Feb-16	HSBC London	7,055.00	(159.04)
SGD	45,000.00	USD	31,857.80	19-Jan-16	Deutsche Bank AG	31,720.28	(159.03)
CLP	7,000,000.00	USD	10,001.00	1-Feb-16	HSBC London	9,877.00	(159.00)
CLP	7,000,000.00	USD	10,001.00	1-Feb-16	HSBC London	9,877.00	(159.00)
TRY	100,000.00	USD	34,196.64	22-Jan-16	Deutsche Bank AG	34,260.10	(158.94)
MYR	121,000.00	USD	28,200.53	7-Jan-16	Deutsche Bank AG	28,182.11	(158.78)
CLP	6,000,000.00	USD	8,594.63	1-Feb-16	HSBC London	8,466.00	(158.63)
KRW	50,000,000.00	USD	42,675.95	21-Jan-16	Deutsche Bank AG	42,642.00	(158.45)
CLP	5,000,000.00	USD	7,187.89	1-Feb-16	HSBC London	7,055.00	(157.89)
TRY	100,000.00	USD	34,194.77	22-Jan-16	Deutsche Bank AG	34,260.10	(157.07)
CLP	5,000,000.00	USD	7,186.86	1-Feb-16	HSBC London	7,055.00	(156.86)
KRW	18,000,000.00	USD	15,463.12	21-Jan-16	Deutsche Bank AG	15,351.12	(156.82)
CLP	5,000,000.00	USD	7,186.76	1-Feb-16	HSBC London	7,055.00	(156.76)
USD	7,339.81	BRL	30,000.00	2-Feb-16	HSBC London	7,339.81	(156.20)
USD	7,339.99	BRL	30,000.00	2-Feb-16	HSBC London	7,339.99	(156.02)
KRW	50,000,000.00	USD	42,673.40	21-Jan-16	Deutsche Bank AG	42,642.00	(155.90)
USD	5,497.12	COP	18,000,000.00	1-Feb-16	HSBC London	5,497.12	(155.37)
PLN	55,311.35	EUR	13,000.00	2-Mar-16	HSBC London	14,006.60	(154.96)
USD	7,341.07	BRL	30,000.00	2-Feb-16	HSBC London	7,341.07	(154.92)
KRW	26,000,000.00	USD	22,263.90	21-Jan-16	Deutsche Bank AG	22,173.84	(154.80)
USD	7,592.08	BRL	31,000.00	2-Feb-16	HSBC London	7,592.08	(153.71)
EUR	100,000.00	CHF	108,834.50	27-Jan-16	HSBC London	108,630.00	(152.65)
JPY	8,706,530.00	AUD	100,000.00	12-Feb-16	HSBC London	72,376.51	(151.91)
PLN	51,024.43	EUR	12,000.00	2-Mar-16	HSBC London	12,921.02	(151.17)
USD	75,585.79	CNH	500,000.00	29-Jan-16	HSBC London	75,585.79	(150.46)
USD	75,585.79	CNH	500,000.00	29-Jan-16	HSBC London	75,585.79	(150.46)
CLP	5,000,000.00	USD	7,179.73	1-Feb-16	HSBC London	7,055.00	(149.73)
CLP	5,000,000.00	USD	7,179.73	1-Feb-16	HSBC London	7,055.00	(149.73)
USD	31,166.65	TRY	92,000.00	22-Jan-16	Deutsche Bank AG	31,166.65	(149.00)

Notes to the Financial Statements
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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
USD	27,863.54	BRL	111,000.00	5-Jan-16	HSBC London	27,863.54	(148.99)
NZD	106,123.90	AUD	100,000.00	10-Feb-16	HSBC London	72,652.42	(148.53)
USD	6,131.99	COP	20,000,000.00	1-Feb-16	HSBC London	6,131.99	(148.48)
CLP	5,000,000.00	USD	7,177.86	1-Feb-16	HSBC London	7,055.00	(147.86)
USD	29,081.55	BRL	117,000.00	2-Feb-16	HSBC London	29,081.55	(147.48)
MXN	1,000,000.00	USD	58,001.45	11-Jan-16	Royal Bank Of Scotland	57,900.00	(147.45)
USD	8,623.01	JPY	1,054,272.00	29-Jan-16	Deutsche Bank AG	8,623.01	(146.67)
CLP	5,000,000.00	USD	7,176.38	1-Feb-16	HSBC London	7,055.00	(146.38)
CLP	5,000,000.00	USD	7,175.93	1-Feb-16	HSBC London	7,055.00	(145.93)
CLP	5,000,000.00	USD	7,175.93	1-Feb-16	HSBC London	7,055.00	(145.93)
CLP	5,000,000.00	USD	7,174.73	1-Feb-16	HSBC London	7,055.00	(144.73)
CLP	5,000,000.00	USD	7,174.32	1-Feb-16	HSBC London	7,055.00	(144.32)
EUR	100,000.00	RON	452,939.70	20-Jan-16	Royal Bank Of Scotland	108,630.00	(143.96)
USD	28,120.92	BRL	112,000.00	5-Jan-16	HSBC London	28,120.92	(143.96)
CLP	5,000,000.00	USD	7,173.55	1-Feb-16	HSBC London	7,055.00	(143.55)
CLP	5,000,000.00	USD	7,172.95	1-Feb-16	HSBC London	7,055.00	(142.95)
USD	28,784.28	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	28,784.28	(142.83)
CLP	5,000,000.00	USD	7,170.72	1-Feb-16	HSBC London	7,055.00	(140.72)
CAD	150,776.60	EUR	100,000.00	21-Jan-16	Deutsche Bank AG	108,542.72	(140.24)
MXN	500,000.00	USD	29,066.61	11-Jan-16	Royal Bank Of Scotland	28,950.00	(139.61)
KRW	16,000,000.00	USD	13,745.00	21-Jan-16	Deutsche Bank AG	13,645.44	(139.40)
INR	6,850,000.00	USD	103,190.62	29-Jan-16	Deutsche Bank AG	103,544.60	(139.22)
SEK	131,000.00	USD	15,696.06	10-Feb-16	Deutsche Bank AG	15,538.70	(138.50)
CLP	25,000,000.00	USD	35,288.41	1-Feb-16	HSBC London	35,275.00	(138.41)
USD	46,213.07	MYR	200,000.00	7-Jan-16	Deutsche Bank AG	46,213.07	(137.61)
PLN	428,972.20	EUR	100,000.00	26-Jan-16	HSBC London	108,629.49	(137.54)
PLN	428,977.50	EUR	100,000.00	26-Jan-16	HSBC London	108,630.83	(136.19)
KRW	65,000,000.00	USD	55,408.27	21-Jan-16	Deutsche Bank AG	55,434.60	(135.52)
USD	18,999.63	JPY	2,300,000.00	4-Feb-16	Deutsche Bank AG	18,999.63	(134.77)
USD	57,803.47	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	57,803.47	(134.70)
MXN	500,000.00	USD	28,997.05	10-Feb-16	Royal Bank Of Scotland	28,950.00	(134.05)
KRW	64,000,000.00	USD	54,555.84	21-Jan-16	Deutsche Bank AG	54,581.76	(133.44)
EUR	100,000.00	CHF	108,815.00	27-Jan-16	HSBC London	108,630.00	(133.17)
USD	32,022.71	ZAR	500,000.00	19-Jan-16	Deutsche Bank AG	32,022.71	(132.75)
CLP	5,000,000.00	USD	7,162.20	1-Feb-16	HSBC London	7,055.00	(132.20)
INR	6,630,000.00	USD	99,873.46	29-Jan-16	Deutsche Bank AG	100,219.08	(131.74)
MXN	500,000.00	USD	28,994.28	10-Feb-16	Royal Bank Of Scotland	28,950.00	(131.28)
USD	24,850.89	BRL	100,000.00	2-Feb-16	HSBC London	24,850.89	(131.25)
PLN	26,000.00	USD	6,707.55	23-Feb-16	HSBC London	6,584.03	(130.77)
CLP	4,000,000.00	USD	5,754.37	1-Feb-16	HSBC London	5,644.00	(130.37)
CLP	4,000,000.00	USD	5,754.37	1-Feb-16	HSBC London	5,644.00	(130.37)
SEK	914,506.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,475.13	(129.73)
SEK	914,506.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,475.13	(129.73)
CLP	5,000,000.00	USD	7,159.12	1-Feb-16	HSBC London	7,055.00	(129.12)
CLP	5,000,000.00	USD	7,159.12	1-Feb-16	HSBC London	7,055.00	(129.12)
USD	19,857.03	BRL	80,000.00	2-Feb-16	HSBC London	19,857.03	(128.96)
USD	71,867.17	CAD	100,000.00	8-Feb-16	Deutsche Bank AG	71,867.17	(128.62)
MXN	500,000.00	USD	29,055.49	11-Jan-16	Royal Bank Of Scotland	28,950.00	(128.49)
USD	23,355.78	BRL	94,000.00	2-Feb-16	HSBC London	23,355.78	(127.48)
MXN	500,000.00	USD	28,990.28	10-Feb-16	Royal Bank Of Scotland	28,950.00	(127.28)
NZD	38,000.00	USD	26,078.43	4-Feb-16	Royal Bank Of Scotland	26,014.80	(125.76)
TRY	158,000.00	USD	53,397.79	25-Feb-16	Deutsche Bank AG	54,130.96	(125.40)
USD	19,611.25	BRL	79,000.00	2-Feb-16	HSBC London	19,611.25	(124.89)
MXN	500,000.00	USD	29,051.23	11-Jan-16	Royal Bank Of Scotland	28,950.00	(124.23)
USD	8,071.78	NZD	12,000.00	4-Feb-16	Royal Bank Of Scotland	8,071.78	(124.10)
USD	115,168.54	CLP	82,000,000.00	1-Feb-16	HSBC London	115,168.54	(123.90)
MXN	500,000.00	USD	28,986.66	10-Feb-16	Royal Bank Of Scotland	28,950.00	(123.66)
EUR	100,000.00	GBP	73,856.40	10-Feb-16	Royal Bank Of Scotland	108,630.00	(123.29)
AUD	986,000.00	USD	716,031.23	9-Feb-16	Royal Bank Of Scotland	717,364.30	(123.25)
CLP	50,000,000.00	USD	70,423.23	1-Feb-16	HSBC London	70,550.00	(123.23)
NZD	39,000.00	USD	26,757.73	4-Feb-16	Royal Bank Of Scotland	26,699.40	(122.09)
TRY	100,000.00	USD	33,838.61	25-Feb-16	Deutsche Bank AG	34,260.10	(121.91)
NZD	39,000.00	USD	26,756.16	4-Feb-16	Royal Bank Of Scotland	26,699.40	(120.52)
CLP	4,000,000.00	USD	5,743.94	1-Feb-16	HSBC London	5,644.00	(119.94)
CLP	25,000,000.00	USD	35,268.49	1-Feb-16	HSBC London	35,275.00	(118.49)
CLP	25,000,000.00	USD	35,268.49	1-Feb-16	HSBC London	35,275.00	(118.49)
CLP	4,000,000.00	USD	5,742.47	1-Feb-16	HSBC London	5,644.00	(118.47)
KRW	37,000,000.00	USD	31,580.21	21-Jan-16	Deutsche Bank AG	31,555.08	(117.26)
MXN	500,000.00	USD	28,980.23	10-Feb-16	Royal Bank Of Scotland	28,950.00	(117.23)
USD	19,619.04	BRL	79,000.00	2-Feb-16	HSBC London	19,619.04	(117.00)
CLP	4,000,000.00	USD	5,740.94	1-Feb-16	HSBC London	5,644.00	(116.94)
SEK	914,620.20	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,488.59	(116.26)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments	Unrealised
	Purchases		Sales	Maturity	Counterparty	(in USD)	(loss) (in USD)
SEK	914,621.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,488.74	(116.10)
TRY	85,000.00	USD	28,775.11	25-Feb-16	Deutsche Bank AG	29,121.09	(115.91)
MXN	500,000.00	USD	28,978.56	10-Feb-16	Royal Bank Of Scotland	28,950.00	(115.56)
KRW	37,000,000.00	USD	31,578.32	21-Jan-16	Deutsche Bank AG	31,555.08	(115.37)
HUF	19,927,908.00	EUR	63,000.00	2-Mar-16	Deutsche Bank AG	68,504.18	(115.29)
TRY	84,000.00	USD	28,436.89	25-Feb-16	Deutsche Bank AG	28,778.48	(114.86)
USD	7,398.47	NZD	11,000.00	4-Feb-16	Royal Bank Of Scotland	7,398.47	(114.42)
SEK	337,822.29	EUR	37,000.00	4-Mar-16	Deutsche Bank AG	40,071.13	(112.68)
USD	25,202.74	PLN	100,000.00	15-Jan-16	HSBC London	25,202.74	(112.00)
USD	8,491.62	INR	570,000.00	8-Jan-16	Deutsche Bank AG	8,491.62	(111.56)
USD	8,492.13	INR	570,000.00	8-Jan-16	Deutsche Bank AG	8,492.13	(111.05)
INR	7,500,000.00	USD	113,308.46	8-Jan-16	Deutsche Bank AG	113,370.00	(110.96)
USD	28,010.38	CLP	20,000,000.00	1-Feb-16	HSBC London	28,010.38	(110.01)
AUD	100,000.00	USD	72,716.20	9-Feb-16	Royal Bank Of Scotland	72,755.00	(108.90)
TRY	100,000.00	USD	33,825.48	25-Feb-16	Deutsche Bank AG	34,260.10	(108.78)
TWD	710,000.00	USD	21,636.45	21-Jan-16	Deutsche Bank AG	21,615.24	(108.54)
USD	25,206.33	PLN	100,000.00	15-Jan-16	HSBC London	25,206.33	(108.41)
INR	7,500,000.00	USD	112,938.20	29-Jan-16	Deutsche Bank AG	113,370.00	(108.20)
USD	3,661.94	COP	12,000,000.00	1-Feb-16	HSBC London	3,661.94	(106.40)
NZD	33,000.00	USD	22,643.76	4-Feb-16	Royal Bank Of Scotland	22,591.80	(105.91)
INR	6,520,000.00	USD	98,192.77	29-Jan-16	Deutsche Bank AG	98,556.32	(105.89)
NZD	32,000.00	USD	21,960.53	4-Feb-16	Royal Bank Of Scotland	21,907.20	(105.65)
USD	19,880.72	BRL	80,000.00	2-Feb-16	HSBC London	19,880.72	(104.99)
MXN	500,000.00	USD	28,967.81	10-Feb-16	Royal Bank Of Scotland	28,950.00	(104.81)
USD	6,725.50	NZD	10,000.00	4-Feb-16	Royal Bank Of Scotland	6,725.50	(104.40)
TRY	100,000.00	USD	33,820.96	25-Feb-16	Deutsche Bank AG	34,260.10	(104.26)
TRY	100,000.00	USD	33,820.96	25-Feb-16	Deutsche Bank AG	34,260.10	(104.26)
USD	32,198.83	BRL	128,000.00	5-Jan-16	HSBC London	32,198.83	(103.80)
CZK	199,000.00	USD	8,119.88	10-Mar-16	Royal Bank Of Scotland	8,000.00	(103.56)
USD	6,726.49	NZD	10,000.00	4-Feb-16	Royal Bank Of Scotland	6,726.49	(103.41)
USD	24,879.03	BRL	100,000.00	2-Feb-16	HSBC London	24,879.03	(102.77)
USD	6,727.38	NZD	10,000.00	4-Feb-16	Royal Bank Of Scotland	6,727.38	(102.51)
EUR	100,000.00	CAD	151,113.60	21-Jan-16	Deutsche Bank AG	108,630.00	(102.30)
MXN	500,000.00	USD	28,965.17	10-Feb-16	Royal Bank Of Scotland	28,950.00	(102.17)
SEK	500,000.00	USD	59,482.06	10-Feb-16	Deutsche Bank AG	59,308.00	(102.06)
USD	6,729.18	NZD	10,000.00	4-Feb-16	Royal Bank Of Scotland	6,729.18	(100.71)
CHF	17,151.80	USD	17,251.24	22-Jan-16	Royal Bank Of Scotland	17,134.67	(99.75)
USD	24,882.43	BRL	100,000.00	2-Feb-16	HSBC London	24,882.43	(99.33)
SEK	914,766.90	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,505.99	(98.85)
CLP	25,000,000.00	USD	35,248.60	1-Feb-16	HSBC London	35,275.00	(98.60)
SEK	914,771.50	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,506.54	(98.31)
INR	7,500,000.00	USD	112,928.00	29-Jan-16	Deutsche Bank AG	113,370.00	(98.00)
CLP	11,000,000.00	USD	15,563.32	1-Feb-16	HSBC London	15,521.00	(97.32)
CLP	25,000,000.00	USD	35,247.11	1-Feb-16	HSBC London	35,275.00	(97.11)
HUF	4,300,000.00	USD	14,870.55	22-Jan-16	Deutsche Bank AG	14,781.68	(95.45)
CLP	11,000,000.00	USD	15,560.02	1-Feb-16	HSBC London	15,521.00	(94.02)
CLP	25,000,000.00	USD	35,243.63	1-Feb-16	HSBC London	35,275.00	(93.63)
USD	6,053.57	NZD	9,000.00	4-Feb-16	Royal Bank Of Scotland	6,053.57	(93.34)
USD	27,919.61	BRL	111,000.00	5-Jan-16	HSBC London	27,919.61	(92.83)
GBP	240,436.38	EUR	326,000.00	10-Feb-16	Royal Bank Of Scotland	354,379.18	(92.47)
CLP	3,000,000.00	USD	4,310.04	1-Feb-16	HSBC London	4,233.00	(92.04)
NZD	106,206.70	AUD	100,000.00	10-Feb-16	HSBC London	72,709.11	(91.88)
MXN	127,197.13	USD	7,444.04	22-Jan-16	Royal Bank Of Scotland	7,364.71	(91.28)
CLP	10,000,000.00	USD	14,151.08	1-Feb-16	HSBC London	14,110.00	(91.08)
CLP	11,000,000.00	USD	15,556.72	1-Feb-16	HSBC London	15,521.00	(90.72)
GBP	138,631.20	EUR	188,000.00	10-Feb-16	Royal Bank Of Scotland	204,328.53	(90.67)
KRW	36,000,000.00	USD	30,703.10	21-Jan-16	Deutsche Bank AG	30,702.24	(90.50)
AUD	100,000.00	USD	72,697.79	9-Feb-16	Royal Bank Of Scotland	72,755.00	(90.49)
GBP	73,711.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,643.67	(89.90)
JPY	17,478,020.00	AUD	200,000.00	12-Jan-16	HSBC London	145,293.03	(89.19)
USD	473,733.78	CLP	337,000,000.00	1-Feb-16	HSBC London	473,733.78	(88.53)
CLP	11,000,000.00	USD	15,554.52	1-Feb-16	HSBC London	15,521.00	(88.52)
KRW	35,000,000.00	USD	29,850.24	21-Jan-16	Deutsche Bank AG	29,849.40	(87.99)
INR	5,000,000.00	USD	75,306.88	29-Jan-16	Deutsche Bank AG	75,580.00	(86.88)
CLP	10,000,000.00	USD	14,146.47	1-Feb-16	HSBC London	14,110.00	(86.47)
USD	6,060.54	NZD	9,000.00	4-Feb-16	Royal Bank Of Scotland	6,060.54	(86.35)
USD	83,108.32	JPY	10,000,000.00	4-Feb-16	Deutsche Bank AG	83,108.32	(85.12)
SGD	13,000.00	USD	9,242.50	19-Jan-16	Deutsche Bank AG	9,163.64	(85.08)
SGD	13,000.00	USD	9,242.50	19-Jan-16	Deutsche Bank AG	9,163.64	(85.08)
SGD	13,000.00	USD	9,242.45	19-Jan-16	Deutsche Bank AG	9,163.64	(85.03)
SGD	13,000.00	USD	9,242.43	19-Jan-16	Deutsche Bank AG	9,163.64	(85.01)
SEK	914,884.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,519.98	(84.86)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

						Commitments (in USD)	Unrealised (loss) (in USD)
	Purchases		Sales	Maturity	Counterparty		
HUF	4,300,000.00	USD	14,859.35	22-Jan-16	Deutsche Bank AG	14,781.68	(84.25)
HUF	4,300,000.00	USD	14,859.25	22-Jan-16	Deutsche Bank AG	14,781.68	(84.15)
SGD	13,000.00	USD	9,241.51	19-Jan-16	Deutsche Bank AG	9,163.64	(84.09)
MXN	504,000.00	USD	29,177.62	10-Feb-16	Royal Bank Of Scotland	29,181.60	(83.72)
AUD	100,000.00	JPY	8,734,817.00	12-Feb-16	HSBC London	72,755.00	(83.71)
USD	5,380.23	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,380.23	(83.69)
NOK	86,316.97	USD	9,833.20	22-Jan-16	Deutsche Bank AG	9,751.83	(83.61)
SEK	914,895.40	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,521.23	(83.61)
JPY	10,000,000.00	USD	83,349.79	9-Mar-16	Deutsche Bank AG	83,129.00	(83.59)
CLP	11,000,000.00	USD	15,549.46	1-Feb-16	HSBC London	15,521.00	(83.46)
USD	5,381.58	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,381.58	(82.34)
MXN	500,000.00	USD	29,009.15	11-Jan-16	Royal Bank Of Scotland	28,950.00	(82.15)
USD	5,382.62	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,382.62	(81.30)
AUD	35,000.00	JPY	3,063,386.00	12-Feb-16	HSBC London	25,464.25	(80.84)
HUF	3,778,693.68	EUR	12,000.00	2-Mar-16	Deutsche Bank AG	12,989.64	(80.58)
USD	5,383.42	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,383.42	(80.50)
USD	5,383.46	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,383.46	(80.45)
USD	5,383.50	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,383.50	(80.41)
USD	5,383.50	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,383.50	(80.41)
USD	28,847.01	MXN	500,000.00	11-Jan-16	Royal Bank Of Scotland	28,847.01	(80.05)
TWD	540,000.00	USD	16,453.38	21-Jan-16	Deutsche Bank AG	16,439.76	(80.04)
MXN	496,000.00	USD	28,712.08	10-Feb-16	Royal Bank Of Scotland	28,718.40	(79.98)
MXN	500,000.00	USD	29,006.62	11-Jan-16	Royal Bank Of Scotland	28,950.00	(79.62)
USD	5,384.34	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,384.34	(79.57)
RON	452,009.50	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	108,596.19	(79.48)
MXN	500,000.00	USD	29,006.29	11-Jan-16	Royal Bank Of Scotland	28,950.00	(79.29)
MYR	62,000.00	USD	14,447.57	7-Jan-16	Deutsche Bank AG	14,440.42	(79.07)
AUD	100,000.00	JPY	8,753,840.00	12-Jan-16	HSBC London	72,755.00	(78.75)
USD	5,385.54	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,385.54	(78.37)
USD	5,385.90	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,385.90	(78.00)
MYR	67,000.00	USD	15,604.62	7-Jan-16	Deutsche Bank AG	15,604.97	(77.37)
USD	5,386.66	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,386.66	(77.24)
KRW	102,000,000.00	USD	86,812.94	21-Jan-16	Deutsche Bank AG	86,989.68	(77.24)
GBP	56,014.93	EUR	76,000.00	10-Feb-16	Royal Bank Of Scotland	82,560.41	(77.11)
MXN	500,000.00	USD	29,004.07	11-Jan-16	Royal Bank Of Scotland	28,950.00	(77.07)
USD	5,387.14	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,387.14	(76.76)
CLP	10,000,000.00	USD	14,136.47	1-Feb-16	HSBC London	14,110.00	(76.47)
CLP	10,000,000.00	USD	14,136.47	1-Feb-16	HSBC London	14,110.00	(76.47)
SEK	814,240.44	EUR	89,000.00	4-Mar-16	Deutsche Bank AG	96,581.94	(76.37)
TRY	232,000.00	USD	79,043.44	22-Jan-16	Deutsche Bank AG	79,483.43	(75.98)
USD	5,387.94	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,387.94	(75.96)
USD	83,117.50	JPY	10,000,000.00	4-Feb-16	Deutsche Bank AG	83,117.50	(75.94)
CLP	25,000,000.00	USD	35,225.51	1-Feb-16	HSBC London	35,275.00	(75.51)
EUR	69,000.00	HUF	21,851,506.50	25-Jan-16	Deutsche Bank AG	74,954.70	(74.41)
USD	5,389.54	NZD	8,000.00	4-Feb-16	Royal Bank Of Scotland	5,389.54	(74.35)
SEK	500,000.00	USD	59,453.29	10-Feb-16	Deutsche Bank AG	59,308.00	(73.29)
TRY	100,000.00	USD	33,789.23	25-Feb-16	Deutsche Bank AG	34,260.10	(72.53)
CLP	25,000,000.00	USD	35,221.54	1-Feb-16	HSBC London	35,275.00	(71.54)
USD	6,419.11	INR	430,000.00	8-Jan-16	Deutsche Bank AG	6,419.11	(70.99)
HUF	2,831,016.60	EUR	9,000.00	2-Mar-16	Deutsche Bank AG	9,731.90	(70.73)
GBP	6,189.63	USD	9,193.90	29-Jan-16	Deutsche Bank AG	9,122.90	(70.22)
EUR	100,000.00	RON	453,050.60	26-Feb-16	Royal Bank Of Scotland	108,630.00	(69.94)
TRY	90,000.00	USD	30,414.95	25-Feb-16	Deutsche Bank AG	30,834.09	(69.92)
SEK	915,013.32	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,535.22	(69.62)
INR	5,000,000.00	USD	75,534.41	8-Jan-16	Deutsche Bank AG	75,580.00	(69.41)
SEK	915,016.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,535.63	(69.21)
SEK	915,016.80	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,535.63	(69.21)
INR	11,440,000.00	USD	172,172.47	29-Jan-16	Deutsche Bank AG	172,927.04	(69.11)
USD	3,179.42	BRL	13,000.00	2-Feb-16	HSBC London	3,179.42	(68.86)
USD	3,180.66	BRL	13,000.00	2-Feb-16	HSBC London	3,180.66	(67.61)
USD	3,181.13	BRL	13,000.00	2-Feb-16	HSBC London	3,181.13	(67.13)
EUR	100,000.00	PLN	429,780.50	26-Jan-16	HSBC London	108,630.00	(66.98)
USD	22,429.38	CLP	16,000,000.00	1-Feb-16	HSBC London	22,429.38	(66.86)
KRW	85,000,000.00	USD	72,346.58	21-Jan-16	Deutsche Bank AG	72,491.40	(66.83)
USD	10,176.22	BRL	41,000.00	2-Feb-16	HSBC London	10,176.22	(66.61)
SEK	915,042.20	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,538.65	(66.19)
USD	56,505.67	JPY	6,800,000.00	4-Feb-16	Deutsche Bank AG	56,505.67	(65.85)
CNH	500,000.00	USD	75,801.22	29-Jan-16	HSBC London	76,115.50	(65.72)
HUF	2,800,000.00	USD	9,686.44	22-Jan-16	Deutsche Bank AG	9,625.28	(65.44)
INR	1,150,000.00	USD	17,365.17	29-Jan-16	Deutsche Bank AG	17,383.40	(64.57)
USD	3,183.78	BRL	13,000.00	2-Feb-16	HSBC London	3,183.78	(64.45)
USD	4,716.52	NZD	7,000.00	4-Feb-16	Royal Bank Of Scotland	4,716.52	(64.39)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
INR	1,140,000.00	USD	17,214.17	29-Jan-16	Deutsche Bank AG	17,232.24	(64.01)
GBP	48,646.62	EUR	66,000.00	10-Feb-16	Royal Bank Of Scotland	71,700.25	(63.91)
USD	10,179.00	BRL	41,000.00	2-Feb-16	HSBC London	10,179.00	(63.79)
INR	1,140,000.00	USD	17,212.87	29-Jan-16	Deutsche Bank AG	17,232.24	(62.71)
USD	2,935.92	BRL	12,000.00	2-Feb-16	HSBC London	2,935.92	(62.48)
TRY	90,000.00	USD	30,407.08	25-Feb-16	Deutsche Bank AG	30,834.09	(62.05)
GBP	48,647.89	EUR	66,000.00	10-Feb-16	Royal Bank Of Scotland	71,702.13	(62.03)
SEK	915,081.30	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,543.28	(61.55)
USD	173,751.88	MYR	750,000.00	7-Jan-16	Deutsche Bank AG	173,751.88	(60.92)
NZD	19,000.00	USD	13,037.03	4-Feb-16	Royal Bank Of Scotland	13,007.40	(60.69)
NZD	100,000.00	USD	68,357.10	4-Feb-16	Royal Bank Of Scotland	68,460.00	(60.60)
JPY	8,717,600.00	AUD	100,000.00	12-Feb-16	HSBC London	72,468.54	(59.60)
INR	1,150,000.00	USD	17,359.80	29-Jan-16	Deutsche Bank AG	17,383.40	(59.20)
SGD	9,000.00	USD	6,398.94	19-Jan-16	Deutsche Bank AG	6,344.06	(59.19)
TRY	43,000.00	USD	14,556.98	25-Feb-16	Deutsche Bank AG	14,731.84	(58.80)
HUF	4,102,086.30	EUR	13,000.00	2-Mar-16	Deutsche Bank AG	14,101.33	(58.15)
KRW	10,000,000.00	USD	8,561.20	21-Jan-16	Deutsche Bank AG	8,528.40	(57.70)
KRW	10,000,000.00	USD	8,561.20	21-Jan-16	Deutsche Bank AG	8,528.40	(57.70)
TRY	42,000.00	USD	14,218.29	25-Feb-16	Deutsche Bank AG	14,389.24	(57.28)
USD	8,436.93	BRL	34,000.00	2-Feb-16	HSBC London	8,436.93	(57.14)
GBP	3,545.50	USD	5,283.14	29-Jan-16	Deutsche Bank AG	5,225.71	(56.98)
INR	5,000,000.00	USD	75,521.86	8-Jan-16	Deutsche Bank AG	75,580.00	(56.86)
SEK	216,000.00	USD	25,707.90	10-Feb-16	Deutsche Bank AG	25,621.06	(55.74)
USD	21,034.56	CLP	15,000,000.00	1-Feb-16	HSBC London	21,034.56	(55.64)
USD	57,882.43	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	57,882.43	(55.35)
EUR	28,000.00	HUF	8,874,572.00	25-Jan-16	Deutsche Bank AG	30,416.40	(55.27)
INR	5,000,000.00	USD	75,519.57	8-Jan-16	Deutsche Bank AG	75,580.00	(54.57)
GBP	73,735.97	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,679.45	(54.16)
GBP	5,991.83	USD	8,885.94	29-Jan-16	Deutsche Bank AG	8,831.36	(53.83)
USD	8,190.82	BRL	33,000.00	2-Feb-16	HSBC London	8,190.82	(53.40)
USD	10,189.63	BRL	41,000.00	2-Feb-16	HSBC London	10,189.63	(53.04)
USD	83,140.53	JPY	10,000,000.00	4-Feb-16	Deutsche Bank AG	83,140.53	(52.93)
PLN	429,309.20	EUR	100,000.00	26-Jan-16	HSBC London	108,714.83	(52.31)
USD	10,190.39	BRL	41,000.00	2-Feb-16	HSBC London	10,190.39	(52.27)
CLP	17,000,000.00	USD	23,954.02	1-Feb-16	HSBC London	23,987.00	(52.02)
GBP	44,966.07	EUR	61,000.00	10-Feb-16	Royal Bank Of Scotland	66,275.49	(51.99)
CLP	17,000,000.00	USD	23,953.34	1-Feb-16	HSBC London	23,987.00	(51.34)
SEK	198,000.00	USD	23,565.57	10-Feb-16	Deutsche Bank AG	23,485.97	(51.09)
CLP	9,000,000.00	USD	12,704.85	1-Feb-16	HSBC London	12,699.00	(50.85)
HUF	3,787,443.60	EUR	12,000.00	2-Mar-16	Deutsche Bank AG	13,019.72	(50.58)
SEK	512,311.24	EUR	56,000.00	4-Mar-16	Deutsche Bank AG	60,768.31	(50.40)
AUD	46,000.00	USD	33,449.49	9-Feb-16	Royal Bank Of Scotland	33,467.30	(50.13)
HUF	2,200,000.00	USD	7,609.14	22-Jan-16	Deutsche Bank AG	7,562.72	(49.79)
RON	452,133.30	EUR	100,000.00	20-Jan-16	Royal Bank Of Scotland	108,625.93	(49.76)
USD	28,215.14	BRL	112,000.00	5-Jan-16	HSBC London	28,215.14	(49.60)
USD	10,193.17	BRL	41,000.00	2-Feb-16	HSBC London	10,193.17	(49.46)
SEK	915,183.90	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,555.45	(49.38)
TRY	100,000.00	USD	33,766.05	25-Feb-16	Deutsche Bank AG	34,260.10	(49.35)
EUR	557,856.64	USD	606,387.38	22-Jan-16	Deutsche Bank AG	605,999.67	(49.09)
CLP	16,000,000.00	USD	22,544.96	1-Feb-16	HSBC London	22,576.00	(48.96)
CLP	16,000,000.00	USD	22,544.32	1-Feb-16	HSBC London	22,576.00	(48.32)
USD	83,145.15	JPY	10,000,000.00	4-Feb-16	Deutsche Bank AG	83,145.15	(48.31)
CLP	18,000,000.00	USD	25,355.93	1-Feb-16	HSBC London	25,398.00	(47.93)
SEK	503,179.28	EUR	55,000.00	4-Mar-16	Deutsche Bank AG	59,685.11	(47.55)
USD	15,599.05	BRL	62,000.00	5-Jan-16	HSBC London	15,599.05	(47.53)
INR	910,000.00	USD	13,736.37	29-Jan-16	Deutsche Bank AG	13,755.56	(46.33)
CLP	17,000,000.00	USD	23,947.27	1-Feb-16	HSBC London	23,987.00	(45.27)
CLP	17,000,000.00	USD	23,947.27	1-Feb-16	HSBC London	23,987.00	(45.27)
USD	15,349.00	BRL	61,000.00	5-Jan-16	HSBC London	15,349.00	(45.21)
EUR	22,000.00	HUF	6,973,278.40	25-Jan-16	Deutsche Bank AG	23,898.60	(44.80)
HUF	10,000,000.00	USD	34,404.44	22-Jan-16	Deutsche Bank AG	34,376.00	(43.74)
INR	800,000.00	USD	12,118.00	8-Jan-16	Deutsche Bank AG	12,092.80	(43.60)
GBP	47,923.14	EUR	65,000.00	10-Feb-16	Royal Bank Of Scotland	70,633.92	(42.92)
SEK	31,710.00	USD	3,806.38	22-Jan-16	Deutsche Bank AG	3,761.31	(42.59)
USD	128,495.53	ILS	500,000.00	20-Jan-16	HSBC London	128,495.53	(42.46)
HUF	2,700,000.00	USD	9,319.67	22-Jan-16	Deutsche Bank AG	9,281.52	(42.28)
CLP	5,000,000.00	USD	7,072.24	1-Feb-16	HSBC London	7,055.00	(42.24)
AUD	46,000.00	USD	33,441.40	9-Feb-16	Royal Bank Of Scotland	33,467.30	(42.04)
INR	800,000.00	USD	12,116.16	8-Jan-16	Deutsche Bank AG	12,092.80	(41.76)
CLP	11,000,000.00	USD	15,507.64	1-Feb-16	HSBC London	15,521.00	(41.64)
AUD	100,000.00	JPY	8,729,740.00	12-Feb-16	HSBC London	72,755.00	(41.51)
TRY	100,000.00	USD	33,758.20	25-Feb-16	Deutsche Bank AG	34,260.10	(41.50)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
AUD	200,000.00	JPY	17,454,480.00	12-Feb-16	HSBC London	145,510.00	(41.46)
USD	28,079.16	CLP	20,000,000.00	1-Feb-16	HSBC London	28,079.16	(40.99)
AUD	149,697.70	EUR	100,000.00	8-Feb-16	HSBC London	108,912.56	(40.99)
TRY	31,000.00	USD	10,492.91	25-Feb-16	Deutsche Bank AG	10,620.63	(40.73)
GBP	48,662.53	EUR	66,000.00	10-Feb-16	Royal Bank Of Scotland	71,723.70	(40.48)
EUR	33,000.00	HUF	10,452,123.00	25-Jan-16	Deutsche Bank AG	35,847.90	(40.41)
INR	800,000.00	USD	12,114.79	8-Jan-16	Deutsche Bank AG	12,092.80	(40.39)
CLP	16,000,000.00	USD	22,536.07	1-Feb-16	HSBC London	22,576.00	(40.07)
CLP	16,000,000.00	USD	22,536.07	1-Feb-16	HSBC London	22,576.00	(40.07)
TRY	50,000.00	USD	16,897.20	25-Feb-16	Deutsche Bank AG	17,130.05	(38.85)
CLP	7,000,000.00	USD	9,879.92	1-Feb-16	HSBC London	9,877.00	(37.92)
TRY	100,000.00	USD	33,754.53	25-Feb-16	Deutsche Bank AG	34,260.10	(37.83)
CLP	12,000,000.00	USD	16,909.79	1-Feb-16	HSBC London	16,932.00	(37.79)
EUR	45,000.00	HUF	14,247,670.50	25-Jan-16	Deutsche Bank AG	48,883.50	(37.15)
TRY	42,000.00	USD	14,198.16	25-Feb-16	Deutsche Bank AG	14,389.24	(37.15)
HUF	2,100,000.00	USD	7,252.81	22-Jan-16	Deutsche Bank AG	7,218.96	(37.06)
SEK	238,000.00	USD	28,301.78	10-Feb-16	Deutsche Bank AG	28,230.61	(36.90)
CLP	7,000,000.00	USD	9,878.80	1-Feb-16	HSBC London	9,877.00	(36.80)
GBP	73,747.80	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,696.88	(36.74)
USD	26,677.56	CLP	19,000,000.00	1-Feb-16	HSBC London	26,677.56	(36.57)
HUF	2,700,000.00	USD	9,313.88	22-Jan-16	Deutsche Bank AG	9,281.52	(36.49)
SEK	238,000.00	USD	28,301.21	10-Feb-16	Deutsche Bank AG	28,230.61	(36.33)
AUD	100,000.00	JPY	8,729,110.00	12-Feb-16	HSBC London	72,755.00	(36.27)
SGD	5,000.00	USD	3,558.26	19-Jan-16	Deutsche Bank AG	3,524.48	(36.17)
SGD	5,000.00	USD	3,558.26	19-Jan-16	Deutsche Bank AG	3,524.48	(36.17)
INR	6,440,000.00	USD	96,919.35	29-Jan-16	Deutsche Bank AG	97,347.04	(35.99)
SGD	5,000.00	USD	3,558.06	19-Jan-16	Deutsche Bank AG	3,524.48	(35.97)
TRY	41,000.00	USD	13,859.70	25-Feb-16	Deutsche Bank AG	14,046.64	(35.85)
KRW	57,000,000.00	USD	48,505.68	21-Jan-16	Deutsche Bank AG	48,611.88	(35.73)
SGD	5,000.00	USD	3,557.60	19-Jan-16	Deutsche Bank AG	3,524.48	(35.51)
SGD	5,000.00	USD	3,557.48	19-Jan-16	Deutsche Bank AG	3,524.48	(35.39)
SGD	5,000.00	USD	3,557.44	19-Jan-16	Deutsche Bank AG	3,524.48	(35.35)
SGD	5,000.00	USD	3,557.29	19-Jan-16	Deutsche Bank AG	3,524.48	(35.20)
SGD	5,000.00	USD	3,557.20	19-Jan-16	Deutsche Bank AG	3,524.48	(35.11)
SGD	5,000.00	USD	3,557.19	19-Jan-16	Deutsche Bank AG	3,524.48	(35.10)
SGD	5,000.00	USD	3,557.16	19-Jan-16	Deutsche Bank AG	3,524.48	(35.07)
AUD	22,000.00	USD	16,008.65	9-Feb-16	Royal Bank Of Scotland	16,006.10	(35.04)
SGD	5,000.00	USD	3,557.09	19-Jan-16	Deutsche Bank AG	3,524.48	(35.00)
SGD	5,000.00	USD	3,557.06	19-Jan-16	Deutsche Bank AG	3,524.48	(34.97)
TRY	50,000.00	USD	16,892.82	25-Feb-16	Deutsche Bank AG	17,130.05	(34.47)
AUD	23,000.00	USD	16,733.69	9-Feb-16	Royal Bank Of Scotland	16,733.65	(34.01)
AUD	23,000.00	USD	16,733.46	9-Feb-16	Royal Bank Of Scotland	16,733.65	(33.78)
SEK	217,000.00	USD	25,804.57	10-Feb-16	Deutsche Bank AG	25,739.67	(33.65)
INR	800,000.00	USD	12,107.91	8-Jan-16	Deutsche Bank AG	12,092.80	(33.51)
CLP	6,000,000.00	USD	8,469.22	1-Feb-16	HSBC London	8,466.00	(33.22)
SGD	5,000.00	USD	3,555.15	19-Jan-16	Deutsche Bank AG	3,524.48	(33.06)
SEK	216,000.00	USD	25,685.13	10-Feb-16	Deutsche Bank AG	25,621.06	(32.97)
CLP	7,000,000.00	USD	9,874.76	1-Feb-16	HSBC London	9,877.00	(32.76)
INR	800,000.00	USD	12,107.00	8-Jan-16	Deutsche Bank AG	12,092.80	(32.60)
TRY	78,000.00	USD	26,331.41	25-Feb-16	Deutsche Bank AG	26,722.88	(32.38)
KRW	56,000,000.00	USD	47,651.87	21-Jan-16	Deutsche Bank AG	47,759.04	(32.27)
NOK	12,845.99	USD	1,483.10	22-Jan-16	Deutsche Bank AG	1,451.30	(32.13)
TRY	100,000.00	USD	33,748.67	25-Feb-16	Deutsche Bank AG	34,260.10	(31.97)
SEK	185,000.00	USD	22,002.31	10-Feb-16	Deutsche Bank AG	21,943.96	(31.71)
AUD	24,000.00	USD	17,456.92	9-Feb-16	Royal Bank Of Scotland	17,461.20	(31.17)
CZK	2,000,000.00	USD	80,597.10	10-Mar-16	Royal Bank Of Scotland	80,402.00	(31.10)
AUD	23,000.00	USD	16,730.70	9-Feb-16	Royal Bank Of Scotland	16,733.65	(31.02)
USD	26,590.88	JPY	3,200,000.00	4-Feb-16	Deutsche Bank AG	26,590.88	(31.02)
AUD	24,000.00	USD	17,456.71	9-Feb-16	Royal Bank Of Scotland	17,461.20	(30.96)
USD	27,982.25	BRL	111,000.00	5-Jan-16	HSBC London	27,982.25	(30.09)
INR	4,610,000.00	USD	69,382.78	29-Jan-16	Deutsche Bank AG	69,684.76	(29.94)
USD	27,982.53	BRL	111,000.00	5-Jan-16	HSBC London	27,982.53	(29.81)
CLP	7,000,000.00	USD	9,871.70	1-Feb-16	HSBC London	9,877.00	(29.70)
AUD	300,000.00	JPY	26,236,617.00	12-Jan-16	HSBC London	218,265.00	(29.22)
AUD	23,000.00	USD	16,728.40	9-Feb-16	Royal Bank Of Scotland	16,733.65	(28.72)
SGD	4,000.00	USD	2,846.28	19-Jan-16	Deutsche Bank AG	2,819.58	(28.61)
USD	19,908.37	BRL	79,000.00	5-Jan-16	HSBC London	19,908.37	(28.35)
CLP	12,000,000.00	USD	16,900.27	1-Feb-16	HSBC London	16,932.00	(28.27)
SEK	184,000.00	USD	21,880.09	10-Feb-16	Deutsche Bank AG	21,825.34	(28.25)
SGD	4,000.00	USD	2,845.77	19-Jan-16	Deutsche Bank AG	2,819.58	(28.10)
CLP	7,000,000.00	USD	9,869.75	1-Feb-16	HSBC London	9,877.00	(27.75)
SGD	4,000.00	USD	2,845.34	19-Jan-16	Deutsche Bank AG	2,819.58	(27.67)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
JPY	10,000,000.00	USD	83,293.63	9-Mar-16	Deutsche Bank AG	83,129.00	(27.43)
EUR	36,000.00	HUF	11,397,412.80	25-Jan-16	Deutsche Bank AG	39,106.80	(27.23)
USD	115,848.01	MYR	500,000.00	7-Jan-16	Deutsche Bank AG	115,848.01	(27.12)
USD	57,910.59	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	57,910.59	(27.05)
AUD	23,000.00	USD	16,726.68	9-Feb-16	Royal Bank Of Scotland	16,733.65	(27.00)
CLP	13,000,000.00	USD	18,304.75	1-Feb-16	HSBC London	18,343.00	(26.75)
USD	28,836.67	MXN	500,000.00	10-Feb-16	Royal Bank Of Scotland	28,836.67	(26.41)
SEK	154,000.00	USD	18,315.43	10-Feb-16	Deutsche Bank AG	18,266.86	(26.39)
USD	28,238.62	BRL	112,000.00	5-Jan-16	HSBC London	28,238.62	(26.08)
EUR	100,000.00	GBP	73,790.10	10-Feb-16	Royal Bank Of Scotland	108,630.00	(25.57)
USD	9,816.82	CLP	7,000,000.00	1-Feb-16	HSBC London	9,816.82	(25.27)
INR	5,140,000.00	USD	77,351.39	29-Jan-16	Deutsche Bank AG	77,696.24	(25.23)
USD	21,065.05	CLP	15,000,000.00	1-Feb-16	HSBC London	21,065.05	(25.04)
TRY	186,000.00	USD	63,335.06	22-Jan-16	Deutsche Bank AG	63,723.79	(24.94)
USD	71,971.34	CAD	100,000.00	8-Feb-16	Deutsche Bank AG	71,971.34	(24.45)
EUR	22,000.00	HUF	6,967,345.00	25-Jan-16	Deutsche Bank AG	23,898.60	(24.41)
SEK	154,000.00	USD	18,312.68	10-Feb-16	Deutsche Bank AG	18,266.86	(23.64)
USD	652,439.40	EUR	600,000.00	10-Feb-16	Deutsche Bank AG	652,439.40	(23.38)
USD	1,892.71	PHP	90,000.00	19-Jan-16	Deutsche Bank AG	1,892.71	(23.26)
USD	71,972.74	CAD	100,000.00	8-Feb-16	Deutsche Bank AG	71,972.74	(23.06)
USD	7,800.31	BRL	31,000.00	5-Jan-16	HSBC London	7,800.31	(22.98)
USD	22,473.11	CLP	16,000,000.00	1-Feb-16	HSBC London	22,473.11	(22.97)
USD	27,990.01	BRL	111,000.00	5-Jan-16	HSBC London	27,990.01	(22.32)
USD	1,739.43	SEK	14,842.06	22-Jan-16	Deutsche Bank AG	1,739.43	(22.22)
SEK	915,414.40	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,582.79	(22.03)
HUF	1,500,000.00	USD	5,175.99	22-Jan-16	Deutsche Bank AG	5,156.40	(21.88)
EUR	100,000.00	RON	452,430.00	20-Jan-16	Royal Bank Of Scotland	108,630.00	(21.50)
USD	32,281.01	BRL	128,000.00	5-Jan-16	HSBC London	32,281.01	(21.49)
USD	7,008.79	CLP	5,000,000.00	1-Feb-16	HSBC London	7,008.79	(21.29)
HUF	4,112,890.60	EUR	13,000.00	2-Mar-16	Deutsche Bank AG	14,138.47	(21.11)
HUF	4,112,919.20	EUR	13,000.00	2-Mar-16	Deutsche Bank AG	14,138.57	(21.01)
HUF	3,796,177.20	EUR	12,000.00	2-Mar-16	Deutsche Bank AG	13,049.74	(20.64)
USD	57,917.29	MYR	250,000.00	7-Jan-16	Deutsche Bank AG	57,917.29	(20.31)
HUF	3,796,270.80	EUR	12,000.00	2-Mar-16	Deutsche Bank AG	13,050.06	(20.31)
SEK	500,000.00	USD	59,400.21	10-Feb-16	Deutsche Bank AG	59,308.00	(20.21)
NZD	106,311.60	AUD	100,000.00	10-Feb-16	HSBC London	72,780.92	(20.12)
AUD	23,000.00	USD	16,719.68	9-Feb-16	Royal Bank Of Scotland	16,733.65	(20.00)
TRY	15,000.00	USD	5,077.21	25-Feb-16	Deutsche Bank AG	5,139.02	(19.70)
EUR	2,000.00	JPY	263,751.00	3-Feb-16	Deutsche Bank AG	2,172.60	(19.69)
SEK	1,831,038.00	EUR	200,000.00	4-Mar-16	Deutsche Bank AG	217,190.40	(19.25)
HUF	1,400,000.00	USD	4,829.59	22-Jan-16	Deutsche Bank AG	4,812.64	(19.09)
HUF	1,400,000.00	USD	4,829.59	22-Jan-16	Deutsche Bank AG	4,812.64	(19.09)
USD	15,628.54	BRL	62,000.00	5-Jan-16	HSBC London	15,628.54	(17.99)
GBP	73,760.60	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,715.75	(17.89)
AUD	100,000.00	JPY	8,726,825.00	12-Feb-16	HSBC London	72,755.00	(17.27)
USD	11,230.88	CLP	8,000,000.00	1-Feb-16	HSBC London	11,230.88	(17.18)
HUF	20,000,000.00	USD	68,738.16	22-Jan-16	Deutsche Bank AG	68,752.00	(16.76)
USD	55,503.98	BRL	220,000.00	5-Jan-16	HSBC London	55,503.98	(15.91)
USD	8,420.32	CLP	6,000,000.00	1-Feb-16	HSBC London	8,420.32	(15.74)
USD	49,068.51	JPY	5,900,000.00	4-Feb-16	Deutsche Bank AG	49,068.51	(15.64)
TRY	33,000.00	USD	11,247.70	22-Jan-16	Deutsche Bank AG	11,305.83	(15.26)
INR	7,710,000.00	USD	116,004.39	29-Jan-16	Deutsche Bank AG	116,544.36	(15.15)
GBP	600.00	USD	899.49	29-Jan-16	Deutsche Bank AG	884.34	(15.07)
MYR	11,000.00	USD	2,564.31	7-Jan-16	Deutsche Bank AG	2,562.01	(15.06)
EUR	100,000.00	NOK	962,872.00	4-Feb-16	Deutsche Bank AG	108,630.00	(14.96)
INR	38,880,000.00	USD	584,925.53	29-Jan-16	Deutsche Bank AG	587,710.08	(14.81)
TRY	17,000.00	USD	5,746.56	25-Feb-16	Deutsche Bank AG	5,824.22	(14.72)
USD	9,828.53	CLP	7,000,000.00	1-Feb-16	HSBC London	9,828.53	(13.52)
TRY	79,000.00	USD	26,649.11	25-Feb-16	Deutsche Bank AG	27,065.48	(12.92)
MXN	500,000.00	USD	28,939.37	11-Jan-16	Royal Bank Of Scotland	28,950.00	(12.37)
EUR	45,000.00	HUF	14,240,286.00	25-Jan-16	Deutsche Bank AG	48,883.50	(11.76)
USD	11,236.55	CLP	8,000,000.00	1-Feb-16	HSBC London	11,236.55	(11.49)
USD	9,830.60	CLP	7,000,000.00	1-Feb-16	HSBC London	9,830.60	(11.44)
USD	9,917.50	JPY	1,193,720.00	22-Jan-16	Deutsche Bank AG	9,917.50	(10.78)
GBP	73,765.70	EUR	100,000.00	10-Feb-16	Royal Bank Of Scotland	108,723.27	(10.39)
CHF	100,000.00	USD	100,053.63	1-Feb-16	Royal Bank Of Scotland	99,900.10	(10.13)
USD	9,831.99	CLP	7,000,000.00	1-Feb-16	HSBC London	9,831.99	(10.05)
TRY	21,000.00	USD	7,090.12	25-Feb-16	Deutsche Bank AG	7,194.62	(9.61)
USD	8,427.58	CLP	6,000,000.00	1-Feb-16	HSBC London	8,427.58	(8.45)
INR	3,740,000.00	USD	56,272.76	29-Jan-16	Deutsche Bank AG	56,533.84	(8.20)
USD	8,427.91	CLP	6,000,000.00	1-Feb-16	HSBC London	8,427.91	(8.12)
JPY	8,743,424.00	AUD	100,000.00	12-Jan-16	HSBC London	72,683.21	(7.86)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
TRY	34,000.00	USD	11,580.65	22-Jan-16	Deutsche Bank AG	11,648.43	(7.83)
KRW	100,000,000.00	USD	85,042.02	21-Jan-16	Deutsche Bank AG	85,284.00	(7.02)
TRY	62,000.00	USD	21,110.36	22-Jan-16	Deutsche Bank AG	21,241.26	(6.99)
INR	1,140,000.00	USD	17,157.05	29-Jan-16	Deutsche Bank AG	17,232.24	(6.89)
CLP	2,000,000.00	USD	2,818.89	1-Feb-16	HSBC London	2,822.00	(6.89)
USD	34,102.72	JPY	4,100,000.00	4-Feb-16	Deutsche Bank AG	34,102.72	(6.61)
PLN	100,000.00	USD	25,321.12	15-Jan-16	HSBC London	25,323.20	(6.42)
SEK	500,000.00	USD	59,386.08	10-Feb-16	Deutsche Bank AG	59,308.00	(6.08)
SEK	500,000.00	USD	59,386.08	10-Feb-16	Deutsche Bank AG	59,308.00	(6.08)
NZD	106,332.20	AUD	100,000.00	10-Feb-16	HSBC London	72,795.02	(6.02)
TRY	34,000.00	USD	11,578.54	22-Jan-16	Deutsche Bank AG	11,648.43	(5.72)
INR	1,140,000.00	USD	17,155.76	29-Jan-16	Deutsche Bank AG	17,232.24	(5.60)
TRY	122,000.00	USD	41,139.89	25-Feb-16	Deutsche Bank AG	41,797.32	(5.52)
TRY	34,000.00	USD	11,578.27	22-Jan-16	Deutsche Bank AG	11,648.43	(5.45)
USD	55,966.69	HKD	433,696.63	22-Jan-16	Royal Bank Of Scotland	55,966.69	(5.33)
USD	28,007.67	BRL	111,000.00	5-Jan-16	HSBC London	28,007.67	(4.63)
TRY	100,000.00	USD	33,721.22	25-Feb-16	Deutsche Bank AG	34,260.10	(4.52)
AUD	100,000.00	JPY	8,725,280.00	12-Feb-16	HSBC London	72,755.00	(4.43)
AUD	100,000.00	JPY	8,725,260.00	12-Feb-16	HSBC London	72,755.00	(4.26)
TRY	62,000.00	USD	21,107.35	22-Jan-16	Deutsche Bank AG	21,241.26	(3.98)
HUF	300,000.00	USD	1,034.79	22-Jan-16	Deutsche Bank AG	1,031.28	(3.97)
TRY	47,000.00	USD	16,001.59	22-Jan-16	Deutsche Bank AG	16,102.25	(3.87)
INR	1,140,000.00	USD	17,153.17	29-Jan-16	Deutsche Bank AG	17,232.24	(3.01)
TRY	62,000.00	USD	21,106.02	22-Jan-16	Deutsche Bank AG	21,241.26	(2.65)
GBP	105.00	USD	156.93	29-Jan-16	Deutsche Bank AG	154.76	(2.16)
SEK	500,000.00	USD	59,381.64	10-Feb-16	Deutsche Bank AG	59,308.00	(1.64)
USD	7,337.77	HKD	56,869.03	22-Jan-16	Royal Bank Of Scotland	7,337.77	(1.63)
TRY	62,000.00	USD	21,104.65	22-Jan-16	Deutsche Bank AG	21,241.26	(1.28)
PLN	100,000.00	USD	25,315.45	15-Jan-16	HSBC London	25,323.20	(0.75)
PLN	100,000.00	USD	25,315.45	15-Jan-16	HSBC London	25,323.20	(0.75)
CLP	16,000,000.00	USD	22,496.56	1-Feb-16	HSBC London	22,576.00	(0.56)
INR	2,500,000.00	USD	37,733.00	8-Jan-16	Deutsche Bank AG	37,790.00	(0.50)
USD	2,045.45	AUD	2,814.84	22-Jan-16	Royal Bank Of Scotland	2,045.45	(0.23)
SEK	915,598.70	EUR	100,000.00	4-Mar-16	Deutsche Bank AG	108,604.66	(0.16)
Unrealised loss on forward foreign exchange contracts							(3,707,048.94)

Man GLG Multi-Strategy Alternative

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
EUR	970.87	USD	1,052.13	29-Jan-16	Credit Suisse Group	1,054.66	3.30
SEK	45,000.03	USD	5,336.90	29-Jan-16	Credit Suisse Group	5,337.72	5.46
USD	827.03	CHF	819.35	29-Jan-16	Credit Suisse Group	827.03	7.42
USD	19,124.89	EUR	17,582.00	29-Jan-16	Credit Suisse Group	19,124.89	11.45
USD	2,192.81	EUR	2,004.81	29-Jan-16	Credit Suisse Group	2,192.81	13.37
USD	1,381.88	SEK	11,512.36	29-Jan-16	Credit Suisse Group	1,381.88	15.13
USD	1,903.65	NOK	16,708.68	29-Jan-16	Credit Suisse Group	1,903.65	16.54
SEK	28,500.03	USD	3,362.47	29-Jan-16	Credit Suisse Group	3,380.56	21.03
SEK	41,000.04	USD	4,846.40	29-Jan-16	Credit Suisse Group	4,863.26	21.08
SEK	64,500.02	USD	7,630.99	29-Jan-16	Credit Suisse Group	7,650.73	26.39
USD	1,772.11	NOK	15,339.08	29-Jan-16	Credit Suisse Group	1,772.11	39.70
USD	14,969.36	CHF	14,901.07	29-Jan-16	Credit Suisse Group	14,969.36	63.68
AUD	14,668.60	USD	10,579.58	29-Jan-16	Credit Suisse Group	10,672.14	76.97
SEK	118,000.00	USD	13,915.77	29-Jan-16	Credit Suisse Group	13,996.69	93.07
SEK	275,528.36	USD	32,580.09	4-Jan-16	Credit Suisse Group	32,682.07	105.29
USD	51,741.33	SEK	434,938.81	29-Jan-16	Credit Suisse Group	51,741.33	105.74
USD	18,156.54	CHF	18,043.28	29-Jan-16	Credit Suisse Group	18,156.54	107.63
SEK	134,839.00	USD	15,863.77	29-Jan-16	Credit Suisse Group	15,994.06	144.18
USD	250,582.16	EUR	230,368.27	29-Jan-16	Credit Suisse Group	250,582.16	148.25
SEK	157,999.97	USD	18,595.67	29-Jan-16	Credit Suisse Group	18,741.32	161.93
SEK	144,000.02	USD	16,860.36	29-Jan-16	Credit Suisse Group	17,080.71	235.18
USD	21,059.13	CHF	20,814.00	29-Jan-16	Credit Suisse Group	21,059.13	238.49
USD	417,825.96	EUR	384,118.06	29-Jan-16	Credit Suisse Group	417,825.96	250.26
SEK	356,644.48	USD	42,031.16	29-Jan-16	Credit Suisse Group	42,303.74	309.32
SEK	98,266.98	USD	11,281.45	29-Jan-16	Credit Suisse Group	11,656.04	384.71
USD	37,190.00	CHF	36,774.89	29-Jan-16	Credit Suisse Group	37,190.00	403.41
USD	38,439.59	SEK	320,359.39	29-Jan-16	Credit Suisse Group	38,439.59	406.49
SEK	353,999.99	USD	41,537.96	29-Jan-16	Credit Suisse Group	41,990.06	488.56
USD	152,149.45	SEK	1,276,376.26	29-Jan-16	Credit Suisse Group	152,149.45	618.80
USD	199,092.58	CHF	198,364.10	29-Jan-16	Credit Suisse Group	199,092.58	667.30
CHF	52,791.75	USD	52,127.75	29-Jan-16	Credit Suisse Group	52,739.01	680.05

Notes to the Financial Statements
For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised profit (in USD)
EUR	245,196.06	USD	265,853.58	29-Jan-16	Credit Suisse Group	266,356.48	699.55
USD	1,334,779.13	EUR	1,227,105.53	29-Jan-16	Credit Suisse Group	1,334,779.13	789.67
USD	98,732.81	EUR	89,945.00	29-Jan-16	Credit Suisse Group	98,732.81	952.72
CHF	189,929.82	USD	188,808.67	29-Jan-16	Credit Suisse Group	189,740.08	1,178.89
SEK	1,108,947.38	USD	130,013.74	29-Jan-16	Credit Suisse Group	131,538.90	1,639.38
USD	91,473.15	GBP	60,918.91	29-Jan-16	Credit Suisse Group	91,473.15	1,676.94
USD	259,838.79	EUR	237,462.68	29-Jan-16	Credit Suisse Group	259,838.79	1,691.39
USD	83,696.11	GBP	55,610.52	29-Jan-16	Credit Suisse Group	83,696.11	1,724.61
USD	107,115.29	CHF	105,330.00	29-Jan-16	Credit Suisse Group	107,115.29	1,750.99
USD	160,162.26	EUR	145,695.30	29-Jan-16	Credit Suisse Group	160,162.26	1,775.30
SEK	593,176.97	USD	68,484.79	29-Jan-16	Credit Suisse Group	70,360.28	1,936.59
SEK	607,000.00	USD	69,873.15	29-Jan-16	Credit Suisse Group	71,999.91	2,189.28
AUD	250,000.00	USD	179,361.25	29-Jan-16	Credit Suisse Group	181,887.50	2,260.50
USD	215,951.14	CHF	213,301.42	29-Jan-16	Credit Suisse Group	215,951.14	2,581.51
AUD	320,000.00	USD	229,463.68	29-Jan-16	Credit Suisse Group	232,816.00	3,012.16
EUR	1,304,971.57	USD	1,414,914.12	29-Jan-16	Credit Suisse Group	1,417,590.62	3,723.08
USD	1,384,342.26	EUR	1,265,129.14	29-Jan-16	Credit Suisse Group	1,384,342.26	9,011.18
AUD	3,147,225.06	USD	2,277,033.07	29-Jan-16	Credit Suisse Group	2,289,763.59	9,385.02
SEK	2,432,000.01	USD	279,258.95	29-Jan-16	Credit Suisse Group	288,474.11	9,465.66
CHF	1,500,000.00	USD	1,463,454.61	29-Jan-16	Credit Suisse Group	1,498,501.50	37,001.39
CHF	17,828,870.69	USD	17,557,086.98	29-Jan-16	Credit Suisse Group	17,811,059.65	277,203.69
SEK	105,692,731.38	USD	12,118,241.28	29-Jan-16	Credit Suisse Group	12,536,849.03	429,494.10
EUR	23,071,109.73	USD	24,579,729.60	29-Jan-16	Credit Suisse Group	25,062,146.50	500,919.93
EUR	121,977,944.07	USD	129,954,081.83	29-Jan-16	Credit Suisse Group	132,504,640.64	2,648,385.12
Unrealised profit on forward foreign exchange contracts							3,956,318.83

Man GLG Multi-Strategy Alternative

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
GBP	5,727,893.81	USD	8,642,962.17	29-Jan-16	Credit Suisse Group	8,442,342.69	(199,897.77)
USD	146,299.02	SEK	1,270,435.38	29-Jan-16	Credit Suisse Group	146,299.02	(4,521.87)
NOK	1,520,348.16	USD	175,839.98	29-Jan-16	Credit Suisse Group	171,764.37	(4,128.82)
EUR	282,204.75	USD	309,876.90	29-Jan-16	Credit Suisse Group	306,559.02	(3,091.55)
USD	68,036.42	SEK	592,047.82	29-Jan-16	Credit Suisse Group	68,036.42	(2,248.95)
USD	67,461.26	SEK	587,136.26	29-Jan-16	Credit Suisse Group	67,461.26	(2,241.02)
EUR	383,567.19	USD	419,043.32	29-Jan-16	Credit Suisse Group	416,669.04	(2,066.66)
USD	95,752.71	EUR	89,945.89	29-Jan-16	Credit Suisse Group	95,752.71	(2,026.16)
USD	164,904.58	SEK	1,405,370.42	29-Jan-16	Credit Suisse Group	164,904.58	(1,937.91)
USD	204,662.54	SEK	1,739,592.29	29-Jan-16	Credit Suisse Group	204,662.54	(1,858.50)
GBP	61,675.23	USD	92,744.31	29-Jan-16	Credit Suisse Group	90,903.12	(1,833.42)
EUR	145,695.30	USD	160,068.87	5-Jan-16	Credit Suisse Group	158,268.80	(1,781.56)
USD	53,052.11	SEK	459,507.72	29-Jan-16	Credit Suisse Group	53,052.11	(1,498.89)
SEK	1,171,927.97	USD	140,618.42	29-Jan-16	Credit Suisse Group	139,009.41	(1,488.30)
USD	43,600.20	SEK	379,779.19	29-Jan-16	Credit Suisse Group	43,600.20	(1,485.52)
USD	121,908.42	SEK	1,037,856.36	29-Jan-16	Credit Suisse Group	121,908.42	(1,303.72)
EUR	102,643.32	USD	112,717.66	29-Jan-16	Credit Suisse Group	111,501.44	(1,133.90)
USD	335,071.72	EUR	309,192.32	29-Jan-16	Credit Suisse Group	335,071.72	(1,051.09)
USD	31,301.41	SEK	271,760.91	29-Jan-16	Credit Suisse Group	31,301.41	(960.94)
EUR	122,139.02	USD	133,721.10	29-Jan-16	Credit Suisse Group	132,679.62	(943.53)
USD	129,704.43	SEK	1,099,724.69	29-Jan-16	Credit Suisse Group	129,704.43	(853.04)
USD	30,838.67	CHF	31,544.75	29-Jan-16	Credit Suisse Group	30,838.67	(714.74)
SEK	1,276,376.29	USD	152,065.20	7-Jan-16	Credit Suisse Group	151,398.65	(637.19)
CHF	60,409.53	USD	60,969.72	29-Jan-16	Credit Suisse Group	60,349.18	(541.83)
SEK	409,999.96	USD	49,214.13	29-Jan-16	Credit Suisse Group	48,632.56	(539.34)
SEK	320,359.39	USD	38,415.52	7-Jan-16	Credit Suisse Group	37,999.75	(408.40)
EUR	69,594.54	USD	76,031.34	29-Jan-16	Credit Suisse Group	75,600.55	(374.98)
USD	29,182.25	AUD	40,671.22	29-Jan-16	Credit Suisse Group	29,182.25	(365.40)
GBP	20,278.34	USD	30,212.70	29-Jan-16	Credit Suisse Group	29,888.25	(321.90)
AUD	320,000.00	USD	232,758.40	29-Jan-16	Credit Suisse Group	232,816.00	(282.56)
CHF	20,814.00	USD	21,038.59	4-Jan-16	Credit Suisse Group	20,793.21	(242.37)
USD	22,171.60	SEK	188,553.76	29-Jan-16	Credit Suisse Group	22,171.60	(213.13)
AUD	140,000.00	USD	101,901.38	29-Jan-16	Credit Suisse Group	101,857.00	(193.20)
AUD	40,845.47	USD	29,825.65	29-Jan-16	Credit Suisse Group	29,717.12	(151.95)
USD	25,216.37	AUD	34,917.69	29-Jan-16	Credit Suisse Group	25,216.37	(151.10)
USD	13,758.13	SEK	117,104.36	29-Jan-16	Credit Suisse Group	13,758.13	(144.26)
NOK	24,745.96	USD	2,910.61	29-Jan-16	Credit Suisse Group	2,795.72	(115.75)
USD	32,597.73	SEK	275,528.37	29-Jan-16	Credit Suisse Group	32,597.73	(112.62)
NOK	39,179.97	USD	4,537.16	29-Jan-16	Credit Suisse Group	4,426.44	(112.10)
SEK	200,000.03	USD	23,840.85	29-Jan-16	Credit Suisse Group	23,723.20	(97.05)
USD	3,111.16	CHF	3,196.20	29-Jan-16	Credit Suisse Group	3,111.16	(85.90)

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Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in USD)	Unrealised (loss) (in USD)
USD	17,784.23	SEK	150,452.74	29-Jan-16	Credit Suisse Group	17,784.23	(77.30)
NOK	17,355.68	USD	2,032.74	29-Jan-16	Credit Suisse Group	1,960.79	(72.55)
SEK	247,313.01	USD	29,420.93	29-Jan-16	Credit Suisse Group	29,335.28	(60.18)
USD	2,451.95	CHF	2,489.11	29-Jan-16	Credit Suisse Group	2,451.95	(37.87)
CHF	1,742.00	USD	1,769.03	29-Jan-16	Credit Suisse Group	1,740.26	(26.50)
USD	1,886.23	SEK	16,109.81	29-Jan-16	Credit Suisse Group	1,886.23	(26.29)
SEK	11,512.34	USD	1,381.29	5-Jan-16	Credit Suisse Group	1,365.55	(15.57)
EUR	2,004.81	USD	2,191.47	4-Jan-16	Credit Suisse Group	2,177.83	(13.45)
CHF	2,228.00	USD	2,234.78	29-Jan-16	Credit Suisse Group	2,225.77	(6.10)
NOK	5,240.18	USD	597.75	29-Jan-16	Credit Suisse Group	592.02	(5.91)
USD	108,093.07	EUR	99,433.60	29-Jan-16	Credit Suisse Group	108,093.07	(1.39)
Unrealised loss on forward foreign exchange contracts							(244,502.00)

Man GLG Flexible Bond

	Purchases		Sales	Maturity	Counterparty	Commitments (in EUR)	Unrealised profit (in EUR)
USD	2,595.73	EUR	2,382.61	29-Jan-16	Citibank London	2,389.51	5.14
USD	1,176.07	EUR	1,076.62	29-Jan-16	Citibank London	1,082.64	5.22
USD	18,768.63	EUR	17,257.94	29-Jan-16	Citibank London	17,277.58	6.89
EUR	2,690.32	USD	2,915.90	29-Jan-16	Citibank London	2,690.32	8.05
EUR	255,700.03	USD	277,960.00	29-Jan-16	Citibank London	255,700.03	11.06
EUR	18,417.62	GBP	13,574.71	29-Jan-16	Citibank London	18,417.62	11.38
EUR	301.57	GBP	212.80	29-Jan-16	Citibank London	301.57	13.04
USD	50,000.00	EUR	45,969.61	29-Jan-16	Citibank London	46,027.80	24.23
USD	14,919.42	EUR	13,694.48	29-Jan-16	Citibank London	13,734.16	29.55
USD	6,723.69	EUR	6,155.11	29-Jan-16	Citibank London	6,189.53	29.86
EUR	1,296.20	USD	1,371.00	29-Jan-16	Citibank London	1,296.20	35.07
USD	5,679.75	EUR	5,187.51	29-Jan-16	Citibank London	5,228.53	37.16
USD	4,553.26	EUR	4,147.17	29-Jan-16	Citibank London	4,191.53	41.27
EUR	15,342.85	USD	16,629.30	29-Jan-16	Citibank London	15,342.85	45.97
EUR	9,048.19	CHF	9,779.58	29-Jan-16	Citibank London	9,048.19	49.42
EUR	16,105.88	GBP	11,838.26	29-Jan-16	Citibank London	16,105.88	54.16
USD	20,000.00	EUR	18,339.57	29-Jan-16	Citibank London	18,411.12	57.97
EUR	18,321.37	CHF	19,830.74	29-Jan-16	Citibank London	18,321.37	73.95
EUR	12,605.53	CHF	13,618.75	29-Jan-16	Citibank London	12,605.53	74.11
EUR	9,050.94	CHF	9,745.15	29-Jan-16	Citibank London	9,050.94	83.83
EUR	28,060.35	USD	30,410.97	29-Jan-16	Citibank London	28,060.35	86.06
EUR	22,690.99	CHF	24,561.70	29-Jan-16	Citibank London	22,690.99	90.34
EUR	20,922.16	CHF	22,630.01	29-Jan-16	Citibank London	20,922.16	98.96
USD	23,224.46	EUR	21,260.52	29-Jan-16	Citibank London	21,379.42	103.12
USD	56,916.96	EUR	52,243.85	29-Jan-16	Citibank London	52,395.25	112.75
EUR	26,125.88	CHF	28,237.71	29-Jan-16	Citibank London	26,125.88	142.69
EUR	6,927.31	USD	7,365.01	29-Jan-16	Citibank London	6,927.31	152.52
EUR	53,580.63	USD	58,073.21	29-Jan-16	Citibank London	53,580.63	160.55
USD	104,968.94	EUR	96,350.57	29-Jan-16	Citibank London	96,629.79	207.93
USD	46,945.79	EUR	42,975.89	29-Jan-16	Citibank London	43,216.23	208.46
USD	27,629.76	EUR	25,167.84	29-Jan-16	Citibank London	25,434.74	248.14
EUR	61,261.65	CHF	66,239.28	29-Jan-16	Citibank London	61,261.65	310.99
EUR	87,203.21	CHF	94,428.00	29-Jan-16	Citibank London	87,203.21	314.52
EUR	107,360.28	USD	116,362.12	29-Jan-16	Citibank London	107,360.28	321.70
EUR	36,658.59	CHF	39,482.11	29-Jan-16	Citibank London	36,658.59	328.70
EUR	16,823.60	USD	17,886.58	29-Jan-16	Citibank London	16,823.60	370.42
EUR	24,476.46	GBP	17,774.66	29-Jan-16	Citibank London	24,476.46	375.66
USD	140,000.00	EUR	128,377.00	29-Jan-16	Citibank London	128,877.84	405.76
EUR	62,102.12	CHF	66,885.35	29-Jan-16	Citibank London	62,102.12	556.84
USD	104,900.00	EUR	95,850.73	29-Jan-16	Citibank London	96,566.33	644.36
EUR	31,940.05	GBP	23,024.85	29-Jan-16	Citibank London	31,940.05	720.61
EUR	279,610.60	USD	303,033.58	29-Jan-16	Citibank London	279,610.60	857.65
EUR	36,043.18	GBP	25,919.19	29-Jan-16	Citibank London	36,043.18	899.37
EUR	375,477.31	CHF	407,092.50	22-Jan-16	Citibank London	375,477.31	941.64
JPY	12,489,695.00	EUR	94,439.47	29-Jan-16	Citibank London	95,577.27	1,129.68
USD	628,221.21	EUR	576,641.76	29-Jan-16	Citibank London	578,312.81	1,244.41
USD	280,290.41	EUR	256,588.09	29-Jan-16	Citibank London	258,023.02	1,244.58
EUR	347,217.89	CHF	375,846.01	29-Jan-16	Citibank London	347,217.89	1,380.07
EUR	55,592.56	USD	58,898.71	29-Jan-16	Citibank London	55,592.56	1,414.04
USD	159,529.63	EUR	145,314.92	29-Jan-16	Citibank London	146,855.96	1,432.70
EUR	58,962.83	USD	62,365.57	29-Jan-16	Citibank London	58,962.83	1,595.36
EUR	186,431.08	CHF	200,790.37	29-Jan-16	Citibank London	186,431.08	1,671.63
EUR	644,957.25	USD	699,034.98	29-Jan-16	Citibank London	644,957.25	1,932.56
USD	437,890.07	EUR	400,860.57	29-Jan-16	Citibank London	403,102.34	1,944.38

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases	Sales	Maturity	Counterparty	Commitments (in EUR)	Unrealised profit (in EUR)
USD	997,335.66 EUR	915,450.45	29-Jan-16	Citibank London	918,103.34	1,975.57
EUR	224,059.51 NOK	2,136,068.43	29-Jan-16	Citibank London	224,059.51	2,139.76
EUR	183,766.56 GBP	133,450.17	29-Jan-16	Citibank London	183,766.56	2,820.38
EUR	1,010,171.39 USD	1,094,871.23	29-Jan-16	Citibank London	1,010,171.39	3,026.89
EUR	149,810.44 USD	159,257.19	29-Jan-16	Citibank London	149,810.44	3,315.88
EUR	159,151.59 USD	169,294.32	29-Jan-16	Citibank London	159,151.59	3,424.18
JPY	90,000,000.00 EUR	684,395.03	29-Jan-16	Citibank London	688,724.11	4,270.57
JPY	26,937,602.00 EUR	201,749.26	29-Jan-16	Citibank London	206,139.73	4,372.96
EUR	104,122.51 GBP	73,423.03	29-Jan-16	Citibank London	104,122.51	4,569.59
EUR	231,198.86 USD	245,933.16	29-Jan-16	Citibank London	231,198.86	4,974.30
EUR	291,326.42 USD	311,223.14	29-Jan-16	Citibank London	291,326.42	5,043.16
EUR	230,617.75 USD	245,189.10	29-Jan-16	Citibank London	230,617.75	5,077.71
EUR	142,408.19 GBP	100,314.75	29-Jan-16	Citibank London	142,408.19	6,393.39
EUR	349,277.88 USD	371,471.00	29-Jan-16	Citibank London	349,277.88	7,575.88
EUR	186,282.58 GBP	130,993.54	29-Jan-16	Citibank London	186,282.58	8,671.22
EUR	415,861.02 USD	441,885.60	29-Jan-16	Citibank London	415,861.02	9,387.60
EUR	924,200.35 USD	983,099.64	29-Jan-16	Citibank London	924,200.35	19,884.39
EUR	1,251,501.54 GBP	902,307.58	29-Jan-16	Citibank London	1,251,501.54	28,061.16
EUR	1,553,005.29 GBP	1,124,000.00	29-Jan-16	Citibank London	1,553,005.29	28,967.88
USD	4,725,144.84 EUR	4,311,000.00	22-Jan-16	Citibank London	4,349,760.51	36,331.32
EUR	2,642,791.62 NOK	25,000,000.03	29-Jan-16	Citibank London	2,642,791.62	45,520.89
EUR	1,628,395.04 NOK	14,999,999.99	29-Jan-16	Citibank London	1,628,395.04	70,077.39
EUR	82,779,201.29 GBP	60,221,786.16	22-Jan-16	Citibank London	82,779,201.29	1,110,758.20
Unrealised profit on forward foreign exchange contracts						1,440,986.75

Man GLG Flexible Bond

	Purchases	Sales	Maturity	Counterparty	Commitments (in EUR)	Unrealised (loss) (in EUR)
USD	106,423,506.04EUR	99,953,608.89	29-Jan-16	Citibank London	97,968,798.71	(2,057,085.80)
USD	67,663,800.22EUR	63,550,255.72	29-Jan-16	Citibank London	62,288,318.35	(1,307,890.04)
NOK	237,237,298.36EUR	25,768,249.77	29-Jan-16	Citibank London	24,673,073.21	(1,121,017.73)
GBP	14,201,938.41EUR	20,130,573.47	29-Jan-16	Citibank London	10,467,168.83	(873,852.74)
EUR	87,355,620.50USD	95,612,735.82	22-Jan-16	Citibank London	87,355,620.50	(612,446.29)
USD	11,345,301.97EUR	10,655,577.12	29-Jan-16	Citibank London	10,443,985.98	(219,296.10)
GBP	2,037,580.97EUR	2,888,174.29	29-Jan-16	Citibank London	1,501,745.99	(125,373.43)
USD	6,113,332.82EUR	5,741,679.64	29-Jan-16	Citibank London	5,627,665.30	(118,166.10)
CHF	18,182,207.16EUR	16,818,542.88	29-Jan-16	Citibank London	16,721,023.78	(88,072.13)
JPY	3,061,077,457.00EUR	23,502,348.31	29-Jan-16	Citibank London	23,424,864.87	(79,473.40)
EUR	6,300,000.00USD	6,933,080.70	22-Jan-16	Citibank London	6,300,000.00	(78,768.85)
USD	1,552,124.57EUR	1,457,764.91	29-Jan-16	Citibank London	1,428,817.61	(30,001.40)
CHF	6,040,290.53EUR	5,587,269.16	29-Jan-16	Citibank London	5,554,872.45	(29,258.34)
CHF	3,621,747.00EUR	3,350,116.23	29-Jan-16	Citibank London	3,330,691.22	(17,543.25)
NOK	2,275,098.33EUR	244,697.35	29-Jan-16	Citibank London	236,614.01	(8,331.16)
EUR	542,319.74AUD	820,231.49	22-Jan-16	Citibank London	542,319.74	(6,129.68)
USD	275,310.43EUR	258,573.24	29-Jan-16	Citibank London	253,438.67	(5,321.54)
EUR	872,528.18USD	954,273.60	29-Jan-16	Citibank London	872,528.18	(5,289.95)
EUR	696,874.98USD	762,797.96	29-Jan-16	Citibank London	696,874.98	(4,808.78)
EUR	694,318.83USD	760,000.00	29-Jan-16	Citibank London	694,318.83	(4,791.14)
GBP	135,520.03EUR	187,721.15	29-Jan-16	Citibank London	99,881.51	(3,966.56)
EUR	398,471.54USD	436,198.03	29-Jan-16	Citibank London	398,471.54	(2,778.99)
USD	90,843.98EUR	85,744.66	29-Jan-16	Citibank London	83,626.97	(2,179.38)
USD	74,999.99EUR	70,907.90	29-Jan-16	Citibank London	69,041.69	(1,917.14)
EUR	145,479.45USD	159,746.62	22-Jan-16	Citibank London	145,479.45	(1,494.97)
EUR	244,912.34JPY	32,170,926.00	29-Jan-16	Citibank London	244,912.34	(1,254.53)
EUR	116,992.95USD	128,308.16	29-Jan-16	Citibank London	116,992.95	(1,035.52)
EUR	164,044.60USD	179,413.61	29-Jan-16	Citibank London	164,044.60	(994.57)
EUR	135,084.18USD	147,653.09	29-Jan-16	Citibank London	135,084.18	(739.03)
GBP	23,300.00EUR	32,224.20	29-Jan-16	Citibank London	17,172.66	(631.22)
CHF	188,327.00EUR	173,902.16	29-Jan-16	Citibank London	173,192.41	(611.90)
EUR	77,274.77USD	84,607.37	29-Jan-16	Citibank London	77,274.77	(554.00)
CHF	148,043.91EUR	136,768.19	29-Jan-16	Citibank London	136,146.60	(544.67)
EUR	80,691.37USD	88,309.44	29-Jan-16	Citibank London	80,691.37	(542.84)
EUR	78,126.19USD	85,502.08	29-Jan-16	Citibank London	78,126.19	(525.58)
GBP	17,646.93EUR	24,444.37	29-Jan-16	Citibank London	13,006.21	(516.51)
EUR	31,390.55USD	34,665.81	29-Jan-16	Citibank London	31,390.55	(498.09)
EUR	46,776.37USD	51,352.03	29-Jan-16	Citibank London	46,776.37	(461.51)
NOK	839,031.39EUR	87,617.06	29-Jan-16	Citibank London	87,260.66	(447.79)
EUR	44,090.51USD	48,407.85	29-Jan-16	Citibank London	44,090.51	(439.08)
GBP	53,202.95EUR	72,555.35	29-Jan-16	Citibank London	39,211.85	(416.30)
CHF	75,021.92EUR	69,384.31	29-Jan-16	Citibank London	68,992.91	(352.42)

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For the year ended December 31, 2015

Note 12 - Outstanding forward foreign exchange contracts (continued)

	Purchases		Sales	Maturity	Counterparty	Commitments (in EUR)	Unrealised (loss) (in EUR)
GBP	24,830.68	EUR	34,015.00	29-Jan-16	Citibank London	18,300.81	(346.53)
EUR	48,099.19	USD	52,653.13	29-Jan-16	Citibank London	48,099.19	(335.45)
EUR	40,707.87	USD	44,570.64	29-Jan-16	Citibank London	40,707.87	(291.84)
CHF	74,293.97	EUR	68,567.93	29-Jan-16	Citibank London	68,323.46	(205.87)
EUR	27,753.47	USD	30,387.00	29-Jan-16	Citibank London	27,753.47	(198.98)
EUR	57,605.62	USD	62,821.12	29-Jan-16	Citibank London	57,605.62	(182.21)
CHF	48,847.52	EUR	45,127.06	29-Jan-16	Citibank London	44,921.97	(179.71)
GBP	2,516.79	EUR	3,569.10	29-Jan-16	Citibank London	1,854.93	(156.53)
EUR	108,961.53	USD	118,589.37	29-Jan-16	Citibank London	108,961.53	(126.18)
CHF	29,284.81	EUR	27,054.34	29-Jan-16	Citibank London	26,931.38	(107.74)
CHF	24,788.82	EUR	22,878.28	29-Jan-16	Citibank London	22,796.71	(68.69)
GBP	2,550.00	EUR	3,524.39	29-Jan-16	Citibank London	1,879.41	(66.79)
GBP	7,302.42	EUR	9,958.65	29-Jan-16	Citibank London	5,382.06	(57.14)
CHF	14,475.80	EUR	13,360.11	29-Jan-16	Citibank London	13,312.48	(40.11)
USD	12,404.20	EUR	11,448.20	29-Jan-16	Citibank London	11,418.76	(37.86)
EUR	3,738.43	USD	4,100.00	29-Jan-16	Citibank London	3,738.43	(33.09)
EUR	59,974.98	USD	65,224.95	29-Jan-16	Citibank London	59,974.98	(23.96)
GBP	839.00	EUR	1,153.39	29-Jan-16	Citibank London	618.36	(15.77)
EUR	11,479.49	CHF	12,477.06	29-Jan-16	Citibank London	11,479.49	(1.35)
CHF	404.00	EUR	372.81	29-Jan-16	Citibank London	371.53	(1.07)
Unrealised loss on forward foreign exchange contracts							(6,818,297.32)

Note 13 - Outstanding future contracts*

Man Convertibles Far East

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment in futures currency	Unrealised loss (in EUR)
Sale Hang Seng Index Future (HKG)	Merril Lynch	(10)	HKD	28-Jan-16	(1,301,227.70)	(1,128.40)
						(1,128.40)

Man AHL Trend Alternative

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment in futures currency	Unrealised profit (in USD)
Sale 90 days australian bank bill future (ASX)	JP Morgan Chase Bank NA	(2)	AUD	8-Dec-16	(1,447,568.93)	0.01
Sale 3 Month New Zealand Dollar (ASX)	JP Morgan Chase Bank NA	(1)	NZD	16-Mar-16	(679,955.81)	16.65
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(4)	USD	19-Jun-17	(984,700.00)	162.50
Purchase Bank Acceptance Future (BAX)	JP Morgan Chase Bank NA	3	CAD	18-Dec-17	534,087.13	323.95
Purchase Bank Acceptance Future (BAX)	JP Morgan Chase Bank NA	12	CAD	19-Jun-17	2,139,588.04	359.95
Purchase Bank Acceptance Future (BAX)	JP Morgan Chase Bank NA	7	CAD	18-Sep-17	1,247,085.18	431.93
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	6	EUR	19-Jun-17	1,631,323.87	583.89
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	6	EUR	14-Mar-16	1,632,138.59	787.57
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	7	EUR	19-Sep-16	1,904,541.90	814.73
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(8)	USD	19-Dec-16	(1,975,400.00)	825.00
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(6)	USD	14-Mar-16	(1,488,975.00)	1,100.00
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	7	EUR	13-Jun-16	1,904,446.85	1,208.51
Purchase QBX Index Future	JP Morgan Chase Bank NA	18	NOK	21-Jan-16	109,669.26	1,351.43
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(10)	USD	19-Sep-16	(2,473,375.00)	1,362.50
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(10)	USD	13-Jun-16	(2,477,500.00)	1,875.00
Purchase Topix Index Future (TSE)	JP Morgan Chase Bank NA	11	JPY	10-Mar-16	1,415,063.40	2,036.66
Sale 90 days australian bank bill future (ASX)	JP Morgan Chase Bank NA	(13)	AUD	10-Mar-16	(9,406,658.22)	2,431.77
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(54)	USD	13-Mar-17	(13,313,700.00)	2,962.50
Sale Nikkei 225 Futures (SGX)	JP Morgan Chase Bank NA	(29)	JPY	10-Mar-16	(2,274,534.13)	4,904.61
Sale SET50 Index Futures (TFEX)	JP Morgan Chase Bank NA	(271)	THB	30-Mar-16	(1,196,797.76)	6,723.27
Sale S&P 60 Future (TSE)	JP Morgan Chase Bank NA	(11)	CAD	17-Mar-16	(1,205,083.14)	10,568.00
Sale KFE Korea 200 Index (KRX)	JP Morgan Chase Bank NA	(62)	KRW	10-Mar-16	(6,357,026.72)	15,500.37
Sale 10 Year US Treasury Note Future (CBT)	Merril Lynch	(152)	USD	21-Mar-16	(19,137,750.00)	19,656.38
Sale 90 days australian bank bill future (ASX)	JP Morgan Chase Bank NA	(137)	AUD	9-Jun-16	(99,148,726.29)	23,883.64
Sale Hang Seng Index Future (HKG)	JP Morgan Chase Bank NA	(45)	HKD	28-Jan-16	(6,360,856.43)	36,283.24
Purchase 10 Year Korean Treasury Bond future (KRX)	JP Morgan Chase Bank NA	192	KRW	15-Mar-16	20,656,467.07	37,149.71
Sale IBEX 35 Future (BME)	JP Morgan Chase Bank NA	(32)	EUR	15-Jan-16	(3,311,494.30)	53,667.57
Sale Hang Seng China Enterprises Index (HSCEI)	JP Morgan Chase Bank NA	(52)	HKD	28-Jan-16	(3,255,813.99)	61,373.12
Sale BIST 30 Future (BIFOP)	Credit Suisse Europe	(747)	TRY	29-Feb-16	(2,279,633.65)	69,522.31
Purchase 10 Year Japanese Bond (TSE)	JP Morgan Chase Bank NA	55	JPY	14-Mar-16	68,142,503.88	86,537.29
Purchase FTSE/JSE Top40 Index Future (LIF)	JP Morgan Chase Bank NA	110	ZAR	17-Mar-16	3,284,779.87	119,437.01
Purchase Euro-BTP Futures	JP Morgan Chase Bank NA	246	EUR	8-Mar-16	36,856,334.02	128,139.95
Purchase 10 Year Government of Canada Bond Future (MSE)	JP Morgan Chase Bank NA	541	CAD	21-Mar-16	54,910,110.76	614,959.69
						1,306,940.71

Notes to the Financial Statements
For the year ended December 31, 2015

Note 13 - Outstanding future contracts* (continued)

Man AHL Trend Alternative

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment in futures currency	Unrealised loss (in USD)
Purchase E-mini S&P 500 Future (CME)	JP Morgan Chase Bank NA	113	USD	18-Mar-16	11,500,575.00	(167,462.50)
Purchase Nasdaq 100 Future (CME)	JP Morgan Chase Bank NA	167	USD	18-Mar-16	15,323,085.00	(155,391.00)
Purchase Euro Bund Future (EUX)	JP Morgan Chase Bank NA	260	EUR	8-Mar-16	44,602,608.96	(131,246.77)
Purchase 10 Year Australian Bond Future (ASX)	JP Morgan Chase Bank NA	219	AUD	15-Mar-16	20,218,194.31	(130,396.87)
Purchase US Ultra Bond (CBT)	Merrill Lynch	57	USD	21-Mar-16	9,045,187.50	(108,593.75)
Sale FTSE 100 Index Future (LIF)	JP Morgan Chase Bank NA	(36)	GBP	18-Mar-16	(3,288,683.59)	(72,560.10)
Sale Mini MSCI Emerging Markets Index Future	Merrill Lynch	(78)	USD	18-Mar-16	(3,071,250.00)	(62,530.00)
Sale Swiss Market Index Future (EUZ)	JP Morgan Chase Bank NA	(28)	CHF	18-Mar-16	(2,446,433.57)	(54,145.85)
Purchase Euro-OAT Futures (EUX)	JP Morgan Chase Bank NA	141	EUR	8-Mar-16	22,982,903.42	(52,109.81)
Sale CBOE Volatility Index (VIX)	JP Morgan Chase Bank NA	(66)	USD	20-Jan-16	(1,222,650.00)	(48,700.00)
Purchase 20 Year US Long Bond (CBT)	Merrill Lynch	41	USD	21-Mar-16	6,303,750.00	(41,968.75)
Purchase FTSE 50 Index Future (SGX)	JP Morgan Chase Bank NA	118	USD	28-Jan-16	1,235,460.00	(38,497.50)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	144	GBP	15-Mar-17	26,222,449.68	(36,313.21)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	113	EUR	17-Dec-18	30,589,773.48	(31,136.07)
Sale Mini MSCI EAFE Future	Merrill Lynch	(16)	USD	18-Mar-16	(1,358,560.00)	(22,090.00)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	54	GBP	20-Dec-17	9,798,597.74	(19,897.65)
Sale MSCI Singapore Index Future	JP Morgan Chase Bank NA	(157)	SGD	28-Jan-16	(3,581,233.15)	(17,625.90)
Purchase CAC40 Index Future (FSE)	JP Morgan Chase Bank NA	30	EUR	15-Jan-16	1,511,640.77	(15,816.53)
Sale S&P CNX Nifty (NSE)	JP Morgan Chase Bank NA	(428)	USD	28-Jan-16	(6,803,488.00)	(14,927.88)
Purchase Bank Acceptance Future (BAX)	JP Morgan Chase Bank NA	208	CAD	13-Mar-17	37,116,140.18	(14,073.87)
Purchase Euro Buxl Futures (EUX)	JP Morgan Chase Bank NA	8	EUR	8-Mar-16	1,315,726.56	(13,470.12)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	38	EUR	18-Dec-17	10,320,365.99	(8,269.46)
Sale Russel 2000 Future (CME)	JP Morgan Chase Bank NA	(7)	USD	18-Mar-16	(792,050.00)	(6,870.00)
Purchase 90 Day Eurodollar Future	JP Morgan Chase Bank NA	16	USD	17-Jun-19	3,910,800.00	(4,462.50)
Sale FTSE Bursa Malaysia index Future (KLCI)	JP Morgan Chase Bank NA	(7)	EUR	18-Mar-16	(815,235.56)	(4,095.35)
Purchase Bank Acceptance Future (BAX)	JP Morgan Chase Bank NA	80	CAD	19-Sep-16	14,289,116.46	(3,968.40)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	266	EUR	13-Mar-17	72,350,920.37	(3,815.63)
Purchase DAX Index Future (EUX)	JP Morgan Chase Bank NA	5	EUR	18-Mar-16	1,462,702.95	(3,408.27)
Sale Long Gilt Future (LIF)	JP Morgan Chase Bank NA	(19)	GBP	29-Mar-16	(3,270,038.76)	(3,036.23)
Purchase Dollar Index	JP Morgan Chase Bank NA	56	USD	14-Mar-16	5,529,720.00	(2,585.00)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	6	GBP	20-Sep-17	1,089,838.51	(2,431.94)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	6	GBP	21-Jun-17	1,091,054.48	(2,395.09)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	6	EUR	17-Sep-18	1,625,702.27	(2,036.81)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	7	GBP	21-Dec-16	1,276,507.94	(1,897.65)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	4	GBP	21-Mar-18	725,306.19	(1,713.41)
Purchase SPI 200 index (ASX)	JP Morgan Chase Bank NA	35	AUD	17-Mar-16	3,346,639.06	(1,691.55)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	4	GBP	20-Jun-18	724,790.33	(1,658.14)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	6	EUR	18-Jun-18	1,627,087.30	(1,480.08)
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(45)	USD	18-Dec-17	(11,050,312.50)	(1,437.50)
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(12)	USD	18-Mar-19	(2,934,900.00)	(1,400.00)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	7	GBP	21-Sep-16	1,278,442.44	(1,344.93)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	3	EUR	18-Mar-19	811,425.36	(1,167.77)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	6	EUR	19-Mar-18	1,628,390.86	(1,127.04)
Purchase FTSE Bursa Malaysia index Future (KLCI)	JP Morgan Chase Bank NA	31	MYR	29-Jan-16	609,566.23	(984.04)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	2	EUR	17-Jun-19	540,488.57	(977.67)
Purchase DJ Euro Stoxx 50 Future (EUX)	JP Morgan Chase Bank NA	4	EUR	18-Mar-16	142,609.46	(955.94)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	8	GBP	15-Jun-16	1,462,993.14	(700.10)
Purchase Bank Acceptance Future (BAX)	JP Morgan Chase Bank NA	15	CAD	19-Dec-16	2,678,264.48	(647.90)
Purchase Stockholm 30 Index Future (OMX)	JP Morgan Chase Bank NA	18	SEK	15-Jan-16	309,160.74	(551.56)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	1	EUR	16-Sep-19	270,013.44	(502.41)
Sale Bank Acceptance Future (BAX)	JP Morgan Chase Bank NA	(12)	CAD	14-Mar-16	(2,142,503.60)	(422.94)
Purchase 90 Day Eurodollar Future	JP Morgan Chase Bank NA	1	USD	17-Dec-18	244,725.00	(400.00)
Purchase 90 Day Eurodollar Future	JP Morgan Chase Bank NA	1	USD	16-Dec-19	244,125.00	(362.50)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	7	EUR	19-Dec-16	1,904,351.79	(325.89)
Sale 90 days australian bank bill future (ASX)	JP Morgan Chase Bank NA	(79)	AUD	8-Sep-16	(57,177,560.39)	(284.13)
Purchase TAIEX Future (FTX)	Credit Suisse Europe	7	TWD	20-Jan-16	352,693.74	(231.37)
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(2)	USD	18-Sep-17	(491,725.00)	(200.00)
Purchase 90 Day Eurodollar Future	JP Morgan Chase Bank NA	1	USD	17-Sep-18	244,925.00	(200.00)
Purchase 90 days australian bank bill future (ASX)	JP Morgan Chase Bank NA	1	AUD	8-Jun-17	723,713.33	(177.55)
Purchase MSCI Tawain Index Future	JP Morgan Chase Bank NA	48	USD	28-Jan-16	1,461,120.00	(170.00)
Sale VSTOXX Mini INDEX (FVS)	Credit Suisse Europe	(4)	EUR	20-Jan-16	(10,080.86)	(168.38)
Purchase 90 Day Eurodollar Future (CME)	JP Morgan Chase Bank NA	1	USD	16-Sep-19	244,275.00	(162.50)
Sale 3 Month New Zealand Dollar (ASX)	JP Morgan Chase Bank NA	(14)	NZD	15-Jun-16	(9,520,080.82)	(133.26)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	5	GBP	16-Mar-16	915,291.90	(92.12)
Purchase 90 days australian bank bill future (ASX)	JP Morgan Chase Bank NA	1	AUD	7-Sep-17	723,642.33	(71.00)
Sale Mexican Bolsa Index Future	Credit Suisse Europe	(5)	MXN	18-Mar-16	(124,887.41)	(69.48)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	6	EUR	18-Sep-17	1,630,509.14	(13.58)
						(1,320,051.20)

Notes to the Financial Statements
For the year ended December 31, 2015

Note 13 - Outstanding future contracts* (continued)

Man AHL Diversity Alternative

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment in futures currency	Unrealised profit (in USD)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	2	EUR	19-Jun-17	543,774.62	13.58
Sale FTSE Bursa Malaysia index Future (KLCI)	Credit Suisse Europe	(2)	EUR	18-Mar-16	(232,924.45)	32.59
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(1)	USD	19-Jun-17	(246,175.00)	50.00
Purchase Bank Acceptance Future (BAX)	Merrill Lynch	2	CAD	18-Sep-17	356,310.05	71.99
Purchase MSCI Tawain Index Future	JP Morgan Chase Bank NA	13	USD	28-Jan-16	395,720.00	80.00
Purchase Bank Acceptance Future (BAX)	Merrill Lynch	1	CAD	18-Dec-17	178,029.04	89.99
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	2	EUR	14-Mar-16	544,046.20	176.52
Purchase Dollar Index	Merrill Lynch	15	USD	14-Mar-16	1,481,175.00	180.00
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(2)	USD	19-Dec-16	(493,850.00)	237.50
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(2)	USD	14-Mar-16	(496,325.00)	287.50
Purchase QBX Index Future	Credit Suisse Europe	5	NOK	21-Jan-16	30,463.68	323.68
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(3)	USD	19-Sep-16	(742,012.50)	337.50
Purchase Bank Acceptance Future (BAX)	Merrill Lynch	3	CAD	19-Jun-17	534,897.01	413.94
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(3)	USD	13-Jun-16	(743,250.00)	475.00
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	2	EUR	13-Jun-16	544,127.67	475.26
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	2	EUR	19-Sep-16	544,154.83	515.99
Sale 90 days australian bank bill future (ASX)	Credit Suisse Europe	(3)	AUD	10-Mar-16	(2,170,767.28)	568.01
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(15)	USD	13-Mar-17	(3,698,250.00)	675.00
Purchase Topix Index Future (TSE)	Credit Suisse Europe	3	JPY	10-Mar-16	385,926.38	789.73
Purchase 10 Year US Treasury Note Future (CBT)	Merrill Lynch	3	USD	21-Mar-16	377,718.75	828.12
Purchase DAX Index Future (EUX)	Credit Suisse Europe	1	EUR	18-Mar-16	292,540.59	855.46
Sale SET50 Index Futures (TFEX)	JP Morgan Chase Bank NA	(74)	THB	30-Mar-16	(326,800.86)	1,863.53
Sale Long Gilt Future (LIF)	JP Morgan Chase Bank NA	(12)	GBP	29-Mar-16	(2,065,287.64)	2,770.93
Sale S&P 60 Future (TSE)	Merrill Lynch	(3)	CAD	17-Mar-16	(328,659.04)	3,037.94
Sale 90 days australian bank bill future (ASX)	Credit Suisse Europe	(28)	AUD	9-Jun-16	(20,263,973.26)	4,510.47
Sale KFE Korea 200 Index (KRX)	JP Morgan Chase Bank NA	(17)	KRW	10-Mar-16	(1,743,055.71)	6,396.30
Purchase 10 Year Korean Treasury Bond future (KRX)	JP Morgan Chase Bank NA	50	KRW	15-Mar-16	5,379,288.30	9,875.89
Sale Hang Seng Index Future (HKG)	Credit Suisse Europe	(13)	HKD	28-Jan-16	(1,837,580.75)	10,825.62
Sale IBEX 35 Future (BME)	Merrill Lynch	(9)	EUR	15-Jan-16	(931,357.77)	13,457.08
Sale Hang Seng China Enterprises Index (HSCEI)	Credit Suisse Europe	(14)	HKD	28-Jan-16	(876,565.31)	16,354.55
Sale BIST 30 Future (BIFOP)	Credit Suisse Europe	(203)	TRY	29-Feb-16	(619,498.84)	18,801.94
Purchase FTSE/JSE Top40 Index Future (LIF)	JP Morgan Chase Bank NA	30	ZAR	17-Mar-16	895,849.06	31,464.45
Purchase 10 Year Japanese Bond (TSE)	Credit Suisse Europe	20	JPY	14-Mar-16	24,779,092.32	36,327.37
Purchase Euro-BTP Futures	Credit Suisse Europe	65	EUR	8-Mar-16	9,738,462.24	41,355.44
Purchase 10 Year Government of Canada Bond Future (MSE)	Merrill Lynch	130	CAD	21-Mar-16	13,194,666.17	123,871.64
						328,390.51

Man AHL Diversity Alternative

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment in futures currency	Unrealised loss (in USD)
Purchase E-mini S&P 500 Future (CME)	JP Morgan Chase Bank NA	31	USD	18-Mar-16	3,155,025.00	(44,537.50)
Purchase Nasdaq 100 Future (CME)	JP Morgan Chase Bank NA	45	USD	18-Mar-16	4,128,975.00	(41,349.00)
Purchase 10 Year Australian Bond Future (ASX)	Credit Suisse Europe	45	AUD	15-Mar-16	4,154,423.49	(27,300.22)
Purchase US Ultra Bond (CBT)	Merrill Lynch	16	USD	21-Mar-16	2,539,000.00	(25,875.00)
Purchase Euro Bund Future (EUX)	Credit Suisse Europe	64	EUR	8-Mar-16	10,979,103.74	(20,965.59)
Sale FTSE 100 Index Future (LIF)	JP Morgan Chase Bank NA	(9)	GBP	18-Mar-16	(822,170.90)	(19,145.96)
Sale Mini MSCI Emerging Markets Index Future	Merrill Lynch	(21)	USD	18-Mar-16	(826,875.00)	(16,345.00)
Purchase Euro-OAT Futures (EUX)	Credit Suisse Europe	36	EUR	8-Mar-16	5,867,975.34	(15,056.12)
Sale CBOE Volatility Index (VIX)	Credit Suisse Europe	(18)	USD	20-Jan-16	(333,450.00)	(13,350.00)
Sale Swiss Market Index Future (EUX)	Credit Suisse Europe	(7)	CHF	18-Mar-16	(611,608.39)	(12,947.05)
Purchase FTSE 50 Index Future (SGX)	JP Morgan Chase Bank NA	32	USD	28-Jan-16	335,040.00	(10,355.00)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	39	GBP	15-Mar-17	7,101,913.46	(9,506.66)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	30	EUR	17-Dec-18	8,121,178.80	(7,780.62)
Purchase 20 Year US Long Bond (CBT)	Merrill Lynch	11	USD	21-Mar-16	1,691,250.00	(7,406.25)
Sale Mini MSCI EAFE Future	Merrill Lynch	(4)	USD	18-Mar-16	(339,640.00)	(5,920.00)
Sale MSCI Singapore Index Future	JP Morgan Chase Bank NA	(43)	SGD	28-Jan-16	(980,847.29)	(4,729.85)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	14	GBP	20-Dec-17	2,540,377.19	(4,716.48)
Purchase CAC40 Index Future (FSE)	Credit Suisse Europe	9	EUR	15-Jan-16	453,492.23	(4,687.38)
Purchase Euro Buxl Futures (EUX)	Credit Suisse Europe	2	EUR	8-Mar-16	328,931.64	(3,932.41)
Sale S&P CNX Nifty (NSE)	JP Morgan Chase Bank NA	(116)	USD	28-Jan-16	(1,843,936.00)	(3,852.60)
Purchase Bank Acceptance Future (BAX)	Merrill Lynch	57	CAD	13-Mar-17	10,171,249.95	(3,797.43)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	11	EUR	18-Dec-17	2,987,474.37	(2,403.44)
Sale Nikkei 225 Futures (SGX)	JP Morgan Chase Bank NA	(8)	JPY	10-Mar-16	(627,457.69)	(2,182.14)
Sale Russel 2000 Future (CME)	Merrill Lynch	(2)	USD	18-Mar-16	(226,300.00)	(1,540.00)
Purchase Bank Acceptance Future (BAX)	Merrill Lynch	22	CAD	19-Sep-16	3,929,507.03	(1,052.84)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	72	EUR	13-Mar-17	19,583,707.77	(896.20)
Purchase 90 Day Eurodollar Future	JP Morgan Chase Bank NA	4	USD	17-Jun-19	977,700.00	(875.00)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	2	EUR	17-Sep-18	541,900.76	(855.46)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	2	GBP	21-Jun-17	363,684.83	(847.49)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	2	EUR	18-Jun-18	542,362.43	(828.30)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	2	GBP	20-Sep-17	363,279.50	(773.80)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	2	EUR	18-Sep-17	543,503.05	(515.99)

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Notes to the Financial Statements For the year ended December 31, 2015

Note 13 - Outstanding future contracts* (continued)

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment in futures currency	Unrealised loss (in USD)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	2	GBP	21-Dec-16	364,716.56	(515.87)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	2	EUR	19-Mar-18	542,796.95	(488.84)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	1	GBP	20-Jun-18	181,197.58	(460.59)
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(4)	USD	18-Mar-19	(978,300.00)	(425.00)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	1	GBP	21-Mar-18	181,326.55	(423.75)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	2	GBP	21-Sep-16	365,269.27	(405.32)
Sale 90 Day Eurodollar Future	JP Morgan Chase Bank NA	(12)	USD	18-Dec-17	(2,946,750.00)	(350.00)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	1	EUR	18-Mar-19	270,475.12	(339.47)
Purchase DJ Euro Stoxx 50 Future (EUX)	Credit Suisse Europe	1	EUR	18-Mar-16	35,652.37	(217.26)
Purchase Bank Acceptance Future (BAX)	Merrill Lynch	4	CAD	19-Dec-16	714,203.86	(215.97)
Sale Mexican Bolsa Index Future	Credit Suisse Europe	(1)	MXN	18-Mar-16	(24,977.48)	(213.65)
Purchase Stockholm 30 Index Future (OMX)	Credit Suisse Europe	5	SEK	15-Jan-16	85,877.98	(207.58)
Purchase 90 Day Sterling Future	JP Morgan Chase Bank NA	2	GBP	15-Jun-16	365,748.29	(165.81)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	2	EUR	19-Dec-16	544,100.51	(162.95)
Sale Bank Acceptance Future (BAX)	Merrill Lynch	(3)	CAD	14-Mar-16	(535,625.90)	(152.98)
Purchase FTSE Bursa Malaysia index Future (KLCI)	JP Morgan Chase Bank NA	8	MYR	29-Jan-16	157,307.41	(128.10)
Purchase TAIEX Future (FTX)	Credit Suisse Europe	2	TWD	20-Jan-16	100,769.64	(60.89)
Sale 90 days australian bank bill future (ASX)	Credit Suisse Europe	(14)	AUD	8-Sep-16	(10,132,732.22)	(53.27)
Sale 3 Month New Zealand Dollar (ASX)	Credit Suisse Europe	(3)	NZD	15-Jun-16	(2,040,017.32)	(49.98)
Sale VSTOXX Mini INDEX (FVS)	Credit Suisse Europe	(1)	EUR	20-Jan-16	(2,520.22)	(48.88)
Purchase Long Gilt Future (LIF)	JP Morgan Chase Bank NA	1	GBP	16-Mar-16	183,058.38	(18.42)
Purchase SPI 200 index (ASX)	Credit Suisse Europe	10	AUD	17-Mar-16	956,182.59	(18.19)
						(321,449.55)

Man GLG Flexible Bond

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment in futures currency	Unrealised profit (in EUR)
Sale Euro Bund Future (EUX)	HSBC London	(10)	EUR	8-Mar-16	(1,579,200.00)	20,900.00
Sale 10 Year US Treasury Note Future (CBT)	HSBC London	(255)	USD	21-Mar-16	(29,555,457.75)	112,840.03
Purchase 10 Year Australian index (ASX)	HSBC London	810	AUD	15-Mar-16	68,838,831.62	225,980.69
						359,720.72

Man GLG Flexible Bond

Description Contracts	Counterparty	Number of Contracts	Currency	Maturity Date	Commitment in futures currency	Unrealised loss (in EUR)
Sale E-mini S&P 500 Future (CME)	HSBC London	(120)	USD	18-Mar-16	(11,242,750.61)	(74,645.58)
						(74,645.58)

* The collateral associated with future contracts has been recorded in the Statement of Net Assets under "margin paid" or "margin received".

Notes to the Financial Statements For the year ended December 31, 2015

Note 14 - Outstanding Swaps

Man GLG Flexible Bond

Description	Protection buyer/seller	Maturity Date	Underlying	Counterparty	Currency	Notional In Currency	Unrealised Profit (in EUR)
CDS	Buyer	20-Dec-19	SAFEWAY LTD 1%	JP Morgan Asset Management	EUR	1,000,000.00	11,897.99
CDS	Buyer	20-Dec-19	SAFEWAY 1%	Barclays	EUR	1,000,000.00	11,897.99
CDS	Buyer	20-Dec-19	SAFEWAY LTD 1%	Barclays	EUR	1,000,000.00	11,897.99
CDS	Buyer	20-Dec-20	TELEFONICA SA 1%	Credit Suisse	EUR	1,500,000.00	13,707.27
CDS	Buyer	20-Sep-19	RAIFFEISEN BANK INTERNATIONAL 1%	Barclays	EUR	1,000,000.00	46,614.96
CDS	Buyer	20-Sep-19	RAIFFEISEN BANK INT 1%	Barclays	EUR	1,000,000.00	46,614.96
CDS	Buyer	20-Mar-20	RAIFFEISEN BANK INTERNATIONAL 1%	Barclays	EUR	1,000,000.00	52,608.65
CDS	Buyer	20-Mar-20	RAIFFEISEN BANK INTERNATIONAL 1%	JP Morgan Asset Management	EUR	1,000,000.00	52,608.65
CDS	Buyer	20-Sep-19	RAIFFEISEN BANK INT 1%	Barclays	EUR	2,000,000.00	93,229.93
CDS	Buyer	20-Dec-20	REPUBLIC OF SOUTH AFRICA 1%	Barclays	USD	3,000,000.00	282,875.84
CDS	Buyer	20-Dec-18	REPUBLIC OF TURKEY 1%	Barclays	USD	12,000,000.00	348,077.13
CDS	Buyer	20-Dec-22	REPUBLIC OF BRAZIL 1%	BNP Paribas	USD	2,000,000.00	420,545.80
CDS	Buyer	20-Dec-22	RUSSIAN FEDERATION 1%	Barclays	USD	3,500,000.00	440,131.28
CDS	Buyer	20-Dec-20	REPUBLIC OF TURKEY 1%	Barclays	USD	10,000,000.00	694,366.50
CDS	Buyer	20-Dec-20	REPUBLIC OF TURKEY 1%	Barclays	USD	11,000,000.00	763,803.16
CDS	Buyer	20-Dec-22	RUSSIAN FEDERATION 1%	Barclays	USD	7,500,000.00	943,138.45
CDS	Buyer	20-Dec-25	REPUBLIC OF SOUTH AFRICA 1%	BNP Paribas	USD	5,000,000.00	943,441.44
CDS	Buyer	20-Dec-25	RUSSIAN FEDERATION 1%	Barclays	USD	6,000,000.00	1,031,982.03
CDS	Buyer	20-Dec-25	REPUBLIC OF SOUTH AFRICA 1%	Barclays	USD	9,000,000.00	1,698,194.61
CDS	Buyer	20-Dec-25	REPUBLIC OF BRAZIL 1%	Barclays	USD	8,200,000.00	2,265,315.72
							10,172,950.35

Man GLG Flexible Bond

Description	Protection buyer/seller	Maturity Date	Underlying	Counterparty	Currency	Notional In Currency	Unrealised loss (in EUR)
CDS	Buyer	20-Dec-20	ITRAXX XOVER 5%	BNP Paribas	EUR	18,000,000.00	(1,473,983.09)
CDS	Buyer	20-Dec-20	ITRAX XOVER 5%	BNP Paribas	EUR	17,000,000.00	(1,392,095.14)
CDS	Buyer	20-Dec-20	ITRAXX-XOVERS24V1-5Y	Barclays	EUR	10,500,000.00	(859,823.47)
CDS	Buyer	20-Dec-20	ITRAX XOVER 5%	BNP Paribas	EUR	4,000,000.00	(327,551.80)
CDS	Buyer	20-Mar-20	RAIFFEISEN BANK INTERNATIONAL 5%	BNP Paribas	EUR	400,000.00	(41,977.47)
							(4,095,430.97)

Man GLG Flexible Bond

Description	Maturity Date	Counterparty	Pay	Receive	Currency	Notional amount	Unrealised Profit (in EUR)
IRS	19-Jan-26	BNP Paribas	2.135%	US3M	USD	14,000,000.00	69,191.81
IRS	19-Jan-26	Barclays	2.128%	US3M	USD	14,000,000.00	77,956.92
IRS	25-Jul-26	BNP Paribas	2.223%	US3M	USD	14,000,000.00	101,421.84
IRS	25-Jul-26	BNP Paribas	2.206%	US3M	USD	13,000,000.00	111,604.22
IRS	19-Jan-16	Barclays	2.068%	US3M	USD	13,000,000.00	136,958.23
							497,133.02

Man GLG Flexible Bond

Description	Maturity Date	Counterparty	Pay	Receive	Currency	Notional amount	Unrealised loss (in EUR)
IRS	19-Jan-26	BNP Paribas	2.201%	US3M	USD	27,000,000.00	(15,315.41)
							(15,315.41)

Upon entering into swap contracts, initial margin has been given by the Fund to the counterparties in the form of cash for an amount of EUR 5,290,315.

Note 15 - Dividend paid

Share Class	Record Date	Ex-date	Payment Date	Currency	Amount paid	Amount per share
Man Convertibles Global I EUR Inc	12-May-15	12-May-15	19-May-15	EUR	887,597.41	0.6677
Man GLG Flexible Bond D H USD Inc	12-May-15	12-May-15	19-May-15	EUR	6,933.91	1.8966
Man GLG Flexible Bond D H USD Div	12-May-15	12-May-15	19-May-15	EUR	298,309.71	0.0321
Man GLG Flexible Bond I EUR Inc	12-May-15	12-May-15	19-May-15	EUR	922,992.44	3.4366
Man GLG Flexible Bond I H GBP Inc	12-May-15	12-May-15	19-May-15	EUR	530,444.61	4.4962
Man GLG Flexible Bond I H CHF Inc	12-May-15	12-May-15	19-May-15	EUR	36,931.25	1.1041
Man GLG Flexible Bond I H USD Inc	12-May-15	12-May-15	19-May-15	EUR	377,845.70	9.0674
					2,173,457.62	

Notes to the Financial Statements For the year ended December 31, 2015

Note 16 - Significant events during the year

On June 18, 2015, the Board of Directors resolved to approve the redenomination of the following Sub-Funds and classes:

Former Sub-Fund name	New Sub-Fund Name
Man AHL Trend	Man AHL Trend Alternative
Man AHL Diversity	Man AHL Diversity Alternative
GLG Multi-Strategy	Man GLG Multi-Strategy Alternative
GLG Flexible Bond Fund	Man GLG Flexible Bond

Former Class name	New Class Name
Class MUS D1 Man Convertibles Far East – EUR Shares	Man Convertibles Far East D EUR Acc
Class MUS D2 Man Convertibles Far East - CHF Shares	Man Convertibles Far East D H CHF Acc
Class MUS I169 Man Convertibles Far East – CHF Shares	Man Convertibles Far East I H CHF Acc
Class MUS D170 Man Convertibles Far East – USD Shares	Man Convertibles Far East D H USD Acc
Class MUS D3 Man Convertibles Japan – EUR Shares	Man Convertibles Japan D EUR Acc
Class MUS D5 Man Convertibles Europe - EUR Shares	Man Convertibles Europe D EUR Acc
Class MUS I181 Man Convertibles Europe – EUR Shares	Man Convertibles Europe I EUR Acc
Class MUS D6 Man Convertibles Europe - CHF Shares	Man Convertibles Europe D H CHF Acc
Class MUS D7 Man Convertibles Global - EUR Shares	Man Convertibles Global D EUR Acc
Class MUS I136 Man Convertibles Global – EUR Shares	Man Convertibles Global I EUR Acc
Class MUS I164 Man Convertibles Global – EUR Shares	Man Convertibles Global I EUR Inc
Class MUS I8 Man Convertibles Global - CHF Shares	Man Convertibles Global I H CHF Acc
Class MUS D9 Man Convertibles Global - CHF Shares	Man Convertibles Global D H CHF Acc
Class MUS D165 Man Convertibles Global – USD Shares	Man Convertibles Global D H USD Acc
Class MUS I166 Man Convertibles Global – USD Shares	Man Convertibles Global I H USD Acc
Class MUS D209 Man Convertibles Global – EUR Shares	Man Convertibles Global DR EUR Acc
Class MUS D211 Man Convertibles Global - CHF Shares	Man Convertibles Global DR H CHF Acc
Class MUS D212 Man Convertibles Global – USD Shares	Man Convertibles Global DR H USD Acc
Class MUS D10 Man Convertibles America – USD Shares	Man Convertibles America D USD Acc
Class MUS I189 Man Convertibles America – USD Shares	Man Convertibles America I USD Acc
Class MUS I193 Man Convertibles America – CHF Shares	Man Convertibles America I H CHF Acc
Class MUS D19 Man AHL Trend - EUR Shares	Man AHL Trend Alternative DNY H EUR Acc
Class MUS I20 Man AHL Trend - EUR Shares	Man AHL Trend Alternative IN H EUR Acc
Class MUS D21 Man AHL Trend - USD Shares	Man AHL Trend Alternative DNY USD Acc
Class MUS I121 Man AHL Trend – USD Shares	Man AHL Trend Alternative IN USD Acc
Class MUS D22 Man AHL Trend - CHF Shares	Man AHL Trend Alternative DNY H CHF Acc
Class MUS D23 Man AHL Trend - GBP Shares	Man AHL Trend Alternative DNY H GBP Acc
Class MUS D30 Man AHL Trend - SGD Shares	Man AHL Trend Alternative DNY H SGD Acc
Class MUS D220 Man AHL Trend – CHF Shares	Man AHL Trend Alternative DN H CHF Acc
Class MUS I122 Man AHL Trend – CHF Shares	Man AHL Trend Alternative IN H CHF Acc
Class MUS I124 Man AHL Trend – CAD Shares	Man AHL Trend Alternative IN H CAD Acc
Class MUS D33 Man AHL Diversity - GBP Shares	Man AHL Diversity Alternative DN H GBP Acc
Class MUS D34 Man AHL Diversity - GBP Shares	Man AHL Diversity Alternative DNR H GBP Acc
Class MUS D138 GLG Multi-Strategy - EUR Shares	Man GLG Multi-Strategy Alternative D H EUR Acc
Class MUS D140 GLG Multi-Strategy - USD Shares	Man GLG Multi-Strategy Alternative D USD Acc
Class MUS D142 GLG Multi-Strategy - GBP Shares	Man GLG Multi-Strategy Alternative D H GBP Acc
Class MUS D145 GLG Multi-Strategy - NOK Shares	Man GLG Multi-Strategy Alternative D H NOK Acc
Class MUS D146 GLG Multi-Strategy - SEK Shares	Man GLG Multi-Strategy Alternative D H SEK Acc
Class MUS D153 GLG Multi-Strategy - AUD Shares	Man GLG Multi-Strategy Alternative D H AUD Acc
Class MUS I277 GLG Multi-Strategy - EUR Shares	Man GLG Multi-Strategy Alternative I H EUR Acc
Class MUS D230 GLG Flexible Bond Fund - EUR Shares	Man GLG Flexible Bond D EUR Acc
Class MUS D236 GLG Flexible Bond Fund - USD Shares	Man GLG Flexible Bond D H USD Acc
Class MUS I248 GLG Flexible Bond Fund - EUR Shares	Man GLG Flexible Bond I EUR Acc
Class MUS I249 GLG Flexible Bond Fund - GBP Shares	Man GLG Flexible Bond I H GBP Acc
Class MUS I250 GLG Flexible Bond Fund - CHF Shares	Man GLG Flexible Bond I H CHF Acc
Class MUS I254 GLG Flexible Bond Fund - USD Shares	Man GLG Flexible Bond I H USD Acc
Class MUS I257 GLG Flexible Bond Fund - EUR Shares	Man GLG Flexible Bond I EUR Inc
Class MUS I258 GLG Flexible Bond Fund - GBP Shares	Man GLG Flexible Bond I H GBP Inc
Class MUS I259 GLG Flexible Bond Fund - CHF Shares	Man GLG Flexible Bond I H CHF Inc
Class MUS I263 GLG Flexible Bond Fund - USD Shares	Man GLG Flexible Bond I H USD Inc
Class MUS D266 GLG Flexible Bond Fund - USD Shares	Man GLG Flexible Bond D H USD Div
Class MUS D232 GLG Flexible Bond Fund - CHF Shares	Man GLG Flexible Bond D H CHF Acc
Class MUS D245 GLG Flexible Bond Fund - USD Shares	Man GLG Flexible Bond D H USD Inc
Class MUS D304 GLG Flexible Bond Fund - EUR Shares	Man GLG Flexible Bond DY EUR Acc
Class MUS I253 GLG Flexible Bond Fund - NOK Shares	Man GLG Flexible Bond I H NOK Acc
Class MUS I312 GLG Flexible Bond Fund – JPY Shares	Man GLG Flexible Bond I H JPY Acc
Class MUS D303 GLG Flexible Bond Fund - USD Shares	Man GLG Flexible Bond DY H USD Acc

Notes to the Financial Statements For the year ended December 31, 2015

Note 16 - Significant events during the year (continued)

The following share classes have been launched:

Man Convertibles Far East D H USD Acc	launched on June 10, 2015
Man Convertibles Global DR EUR Acc	launched on March 10, 2015
Man Convertibles Global DR H CHF Acc	launched on March 10, 2015
Man Convertibles Global DR H USD Acc	launched on March 10, 2015
Man AHL Trend Alternative DN H CHF Acc	launched on April 2, 2015
Man AHL Trend Alternative IN H CHF Acc	launched on January 7, 2015
Man AHL Trend Alternative IN H CAD Acc	launched on July 24, 2015
Man AHL Diversity Alternative IN H EUR Acc	launched on October 26, 2015
Man AHL Diversity Alternative IN H JPY Acc	launched on July 17, 2015
Man GLG Flexible Bond I H NOK Acc	launched on February 16, 2015
Man GLG Flexible Bond I H JPY Acc	launched on April 8, 2015
Man GLG Flexible Bond DY H USD Acc	launched on April 23, 2015

Note 17 - Purchases and Sales

A detailed list of investments purchased and sold during the period covered by this report is available upon request, free of charge, from the registered office of the Company, the Facilities Agent and the Paying and Information Agents and for Swiss investors, the Swiss Representative.

Note 18 - Unaudited - Global risk exposure

The methodology used in order to calculate Global Risk Exposure is the commitment approach for the following Sub-Funds of Man Umbrella SICAV:

Man Convertibles Far East
Man Convertibles Japan
Man Convertibles Europe
Man Convertibles Global
Man Convertibles America

For the other Sub-Funds listed below, the absolute Value-at-Risk (VaR) approach is used:

Man GLG Multi-Strategy Alternative
Man AHL Trend Alternative
Man AHL Diversity Alternative
Man GLG Flexible Bond Fund

During the period from January 1, 2015 to December 31, 2015 the minimum, maximum and average utilisation of VaR with respect to the regulatory limit are summarised in the table below; the table also contains information about the type of model and the parameters used to compute VaR as well as on the level of leverage reached during the period, which has been measured in accordance with ESMA guidelines and CSSF 11/512 documentation.

	VaR Min	VaR Max	VaR Arithmetic average	Type of model	holding period	Confidence Interval	Period of Observation	leverage level Min	Leverage level Max	Leverage level Median
Man AHL Trend Alternative	6.05%	16.39%	9.83%	Absolute VaR	1 Month	99.00%	2 years	1118.97%	2849.88%	2193.92%
Man AHL Diversity Alternative	4.31%	12.78%	7.26%	Absolute VaR	1 Month	99.00%	2 years	1020.33%	2784.51%	1970.93%
Man GLG Multi-Strategy Alternative	1.67%	4.26%	2.78%	Absolute VaR	1 Month	99.00%	1 year	0.00%	16.53%	1.25%
Man GLG Flexible Bond Fund	1.35%	4.03%	2.75%	Absolute VaR	1 Month	99.00%	1 year	125.05%	275.85%	171.92%

Man Umbrella SICAV

Information for Investors in Switzerland (TER and performance data)
As at December 31, 2015

Representative

The representative in Switzerland is Man Investments (CH) AG, Huobstrasse 3, 8808 Pfäffikon SZ.

Paying agent

The paying agent in Switzerland is RBC Investor Services Bank S.A., Esch-sur-Alzette, Zweigniederlassung Zürich, Badenerstrasse 567, 8048 Zürich.

Place where the relevant documents may be obtained

The Prospectus, the Key Investor Information Documents, the Articles of Association, the annual and semi-annual reports, a list of all purchases / sales during the period covered by this report and further information may be obtained free of charge from the representative in Switzerland.

Total Expense Ratios (TER)

The commissions and costs incurred in managing the Fund must be disclosed in the figure known internationally as the "Total Expense Ratio (TER)". This figure expresses the total commissions and costs currently charged to the corresponding Sub-Fund (expenses), which are calculated and shown as a percentage of the relevant Sub-Fund's assets.

Share classes not subject to a performance fee

	Man Convertibles Far East	Man Convertibles Japan	Man Convertibles Europe	Man Convertibles Global	Man Convertibles America	GLG Multi- Strategy	GLG Flexible Bond Fund
Man Convertibles Far East D EUR Acc	1.76%	-	-	-	-	-	-
Man Convertibles Far East D H CHF Acc	1.76%	-	-	-	-	-	-
Man Convertibles Far East I H CHF Acc	0.97%	-	-	-	-	-	-
Man Convertibles Far East D H USD Acc	1.77%	-	-	-	-	-	-
Man Convertibles Japan D EUR Acc	-	1.99%	-	-	-	-	-
Man Convertibles Europe D EUR Acc	-	-	1.76%	-	-	-	-
Man Convertibles Europe I EUR Acc	-	-	0.97%	-	-	-	-
Man Convertibles Europe D H CHF Acc	-	-	1.75%	-	-	-	-
Man Convertibles Global D EUR Acc	-	-	-	1.72%	-	-	-
Man Convertibles Global I EUR Acc	-	-	-	0.93%	-	-	-
Man Convertibles Global I EUR Inc	-	-	-	0.93%	-	-	-
Man Convertibles Global I H CHF Acc	-	-	-	0.93%	-	-	-
Man Convertibles Global D H CHF Acc	-	-	-	1.72%	-	-	-
Man Convertibles Global D H USD Acc	-	-	-	1.72%	-	-	-
Man Convertibles Global I H USD Acc	-	-	-	0.93%	-	-	-
Man Convertibles Global DR EUR Acc	-	-	-	0.97%	-	-	-
Man Convertibles Global DR H CHF Acc	-	-	-	0.97%	-	-	-
Man Convertibles Global DR H USD Acc	-	-	-	0.96%	-	-	-
Man Convertibles America D USD Acc	-	-	-	-	1.86%	-	-
Man Convertibles America I USD Acc	-	-	-	-	1.07%	-	-
Man GLG Multi-Strategy Alternative D H EUR Acc	-	-	-	-	-	2.80%	-
Man GLG Multi-Strategy Alternative D USD Acc	-	-	-	-	-	2.79%	-
Man GLG Multi-Strategy Alternative D H CHF Acc	-	-	-	-	-	2.80%	-
Man GLG Multi-Strategy Alternative D H GBP Acc	-	-	-	-	-	2.79%	-
Man GLG Multi-Strategy Alternative D H NOK Acc	-	-	-	-	-	2.80%	-
Man GLG Multi-Strategy Alternative D H SEK Acc	-	-	-	-	-	2.79%	-
Man GLG Multi-Strategy Alternative D H AUD Acc	-	-	-	-	-	1.80%	-
Man GLG Multi-Strategy Alternative I H EUR Acc	-	-	-	-	-	1.78%	-
Man GLG Flexible Bond D EUR Acc	-	-	-	-	-	-	1.49%
Man GLG Flexible Bond D H USD Acc	-	-	-	-	-	-	1.48%
Man GLG Flexible Bond I EUR Acc	-	-	-	-	-	-	0.79%
Man GLG Flexible Bond I H GBP Acc	-	-	-	-	-	-	0.79%
Man GLG Flexible Bond I H CHF Acc	-	-	-	-	-	-	0.79%
Man GLG Flexible Bond I H USD Acc	-	-	-	-	-	-	0.79%
Man GLG Flexible Bond I EUR Inc	-	-	-	-	-	-	0.79%
Man GLG Flexible Bond I H GBP Inc	-	-	-	-	-	-	0.79%
Man GLG Flexible Bond I H CHF Inc	-	-	-	-	-	-	0.79%
Man GLG Flexible Bond I H USD Inc	-	-	-	-	-	-	0.80%
Man GLG Flexible Bond D H USD Div	-	-	-	-	-	-	1.98%
Man GLG Flexible Bond D H CHF Acc	-	-	-	-	-	-	1.48%
Man GLG Flexible Bond D H USD Inc	-	-	-	-	-	-	1.50%
Man GLG Flexible Bond DY EUR Acc	-	-	-	-	-	-	1.83%
Man GLG Flexible Bond I H NOK Acc	-	-	-	-	-	-	0.80%
Man GLG Flexible Bond I H JPY Acc	-	-	-	-	-	-	0.79%
Man GLG Flexible Bond DY H USD Acc	-	-	-	-	-	-	1.81%

Man Umbrella SICAV

Information for Investors in Switzerland (TER and performance data)
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Total Expense Ratios (TER) (continued)

Share classes subject to a performance fee

Man AHL Trend Alternative DNY H EUR Acc	
TER with performance fee:	6.22%
TER without performance fee:	2.77%
Performance fee:	3.45%
Man AHL Trend Alternative IN H EUR Acc	
TER with performance fee:	4.63%
TER without performance fee:	1.74%
Performance fee:	2.89%
Man AHL Trend Alternative DNY USD Acc	
TER with performance fee:	6.42%
TER without performance fee:	2.77%
Performance fee:	3.65%
Man AHL Trend Alternative IN USD Acc	
TER with performance fee:	5.85%
TER without performance fee:	1.73%
Performance fee:	4.12%
Man AHL Trend Alternative DNY H CHF Acc	
TER with performance fee:	5.11%
TER without performance fee:	2.78%
Performance fee:	2.33%
Man AHL Trend Alternative DNY H GBP Acc	
TER with performance fee:	5.32%
TER without performance fee:	2.78%
Performance fee:	2.54%
Man AHL Trend Alternative DNY H SGD Acc	
TER with performance fee:	6.74%
TER without performance fee:	2.77%
Performance fee:	3.97%
Man AHL Trend Alternative DN H CHF Acc	
TER with performance fee:	3.29%
TER without performance fee:	2.34%
Performance fee:	0.95%
Man AHL Trend Alternative IN H CHF Acc	
TER with performance fee:	2.36%
TER without performance fee:	1.76%
Performance fee:	0.60%
Man AHL Trend Alternative IN H CAD Acc	
TER with performance fee:	5.36%
TER without performance fee:	1.72%
Performance fee:	3.64%
Man AHL Diversity Alternative DN H GBP Acc	
TER with performance fee:	4.29%
TER without performance fee:	2.12%
Performance fee:	2.17%
Man AHL Diversity Alternative DNR H GBP Acc	
TER with performance fee:	1.51%
TER without performance fee:	1.36%
Performance fee:	0.15%
Man AHL Diversity Alternative IN H EUR Acc	
TER with performance fee:	1.08%
TER without performance fee:	1.08%
Performance fee:	0.00%
Man AHL Diversity Alternative IN H JPY Acc	
TER with performance fee:	1.28%
TER without performance fee:	1.28%
Performance fee:	0.00%

Man Umbrella SICAV

Information for Investors in Switzerland (TER and performance data)
As at December 31, 2015

Man Umbrella SICAV – Performance¹

	2015	2014	2013	2012	2011	2010
Man Convertibles Far East						
Man Convertibles Far East D EUR Acc	6.15%	1.53%	3.31%	11.58%	-13.07%	13.30%
Man Convertibles Far East D H CHF Acc	5.00%	1.21%	3.08%	11.08%	-13.87%	12.20%
Man Convertibles Far East I H CHF Acc	5.71%	2.01%	3.08%	na	na	na
ML Convertible Asia/Pacific (VR40) TR linked to Thomson Reuters Convertible Asia ex Japan H to EUR (BM MCFE) (hedged to EUR)	6.46%	2.88%	4.26%	9.79%	-5.79%	14.60%
ML Convertible Asia/Pacific (VR40) TR linked to Thomson Reuters Convertible Asia ex Japan H to CHF (BM MCFE CHF) (hedged to CHF)	5.61%	2.68%	4.14%	9.28%	-6.98%	13.80%
Thomson Reuters Convertible Asia ex Japan (hedged to CHF)	5.61%	2.68%	3.16%	na	na	na
Man Convertibles Japan						
Man Convertibles Japan D EUR Acc	6.40%	2.26%	29.97%	3.22%	-7.59%	5.30%
ML Convertible Japan (VR20) TR linked to Thomson Reuters Convertible Japan H to EUR (BM MCJ) (hedged to EUR)	6.77%	3.28%	33.73%	1.90%	-1.36%	4.40%
Man Convertibles Europe						
Man Convertibles Europe D EUR Acc	3.03%	0.72%	8.96%	11.38%	-10.14%	8.70%
Man Convertibles Europe D H CHF Acc	1.66%	0.39%	8.77%	10.88%	-10.35%	7.70%
Man Convertibles Europe I EUR Acc	3.85%	1.50%	9.82%	6.75%	na	na
ML Convertible Europe (VR30) TR linked to Thomson Reuters Convertible Europe H to EUR (BM MCE) (hedged to EUR)	6.58%	2.08%	12.98%	15.62%	-8.29%	8.80%
ML Convertible Europe (VR30) TR linked to Thomson Reuters Convertible Europe H to CHF (BM MCE CHF) (hedged to CHF)	5.70%	1.93%	12.92%	15.09%	4.80%	8.10%
ML Convertible Europe (VR30) TR (BM MCE EUR) linked to Thomson Reuters Convertible Europe H to EUR (hedged to EUR)	6.58%	2.08%	12.98%	na	na	na
Man Convertibles Global						
Man Convertibles Global D EUR Acc	2.69%	2.42%	16.92%	8.03%	-7.58%	12.10%
Man Convertibles Global I H CHF Acc	2.18%	2.92%	17.69%	8.55%	-7.92%	11.60%
Man Convertibles Global D H CHF Acc	1.49%	2.13%	16.79%	7.67%	-8.57%	4.60%
Man Convertibles Global I EUR Acc	3.51%	3.22%	17.84%	8.87%	-6.75%	na
Man Convertibles Global I EUR Inc	3.50%	3.23%	16.67%	8.11%	-7.15%	na
Man Convertibles Global D H USD Acc	2.71%	2.39%	1.79%	na	na	na
Man Convertibles Global I H USD Acc	3.59%	1.31%	na	na	na	na
ML Convertible Global (G300) Euro Hedged TR linked to Thomson Reuters Convertible Global Vanilla H to EUR (BM MCG)	2.27%	6.66%	18.15%	13.35%	-5.83%	11.90%
ML Convertible Global (G300) CHF Hedged TR linked to Thomson Reuters Convertible Global Vanilla H to CHF (BM MCG) (hedged to CHF)	1.48%	6.50%	18.08%	12.83%	-7.02%	11.20%
ML Convertible Global (G300) Euro Hedged TR linked to Thomson Reuters Convertible Global Vanilla H to CHF (BM MCG CHF-D) (Hedged to CHF)	1.48%	6.50%	18.08%	12.83%	-6.70%	6.20%
ML Convertible Global (G300) Euro Hedged TR linked to Thomson Reuters Convertible Global Vanilla H to EUR (BM MCG EUR-I)	2.27%	6.66%	18.15%	13.35%	-5.48%	na
ML Convertible Global (G300) Euro Hedged TR linked to Thomson Reuters Convertible Global Vanilla H to EUR (BM MCG EUR-I-D)	2.27%	6.66%	18.15%	13.35%	-8.40%	na
Thomson Reuters Global Vanilla Convertible Bond index (hedged to USD) (bmark for MUS I165)	2.47%	6.63%	1.18%	na	na	na
Thomson Reuters Global Vanilla Hedged Convertible Bond Index (USD)	2.47%	6.63%	na	na	na	na
Man Convertibles America						
Man Convertibles America D USD Acc	-2.29%	5.47%	24.40%	6.91%	-5.16%	13.00%
Man Convertibles America I USD Acc	-1.51%	3.18%	6.02%	na	na	na
ML Convertible U.S. (VR10) TR (BM MCA) linked to Thomson Reuters US Vanilla Hedged Convertible Bond Index (USD)	-1.42%	11.52%	23.85%	15.78%	-5.03%	16.70%
Thomson Reuters US Vanilla Hedged Convertible Bond Index (USD) bespoke bmark for Man Conv cl I189	-1.42%	11.52%	5.27%	na	na	na
Man AHL Trend Alternative						
Man AHL Trend Alternative DNY H EUR Acc	-3.84%	31.38%	-4.45%	-1.40%	-8.90%	12.60%
Man AHL Trend Alternative IN H EUR Acc	-2.84%	31.10%	-3.74%	-2.82%	-7.96%	13.74%
Man AHL Trend Alternative IN USD Acc	-2.75%	31.39%	-3.77%	-2.75%	-8.64%	7.59%
Man AHL Trend Alternative DNY H SGD Acc	-2.70%	31.62%	-4.58%	-3.70%	-9.41%	1.96%
Man AHL Trend Alternative DNY USD Acc	-3.65%	31.07%	-4.83%	-3.75%	-9.21%	7.15%
Man AHL Trend Alternative DNY H GBP Acc	-3.28%	30.89%	-4.32%	-3.52%	-2.80%	na
Man AHL Trend Alternative IN H CHF Acc	-4.50%	31.28%	-4.69%	-4.16%	-8.87%	na
HFRX Investable Global Hedge Fund Index	-3.64%	-0.58%	6.72%	3.51%	-8.92%	4.75%
HFRX Investable Global Hedge Fund Index	-3.64%	-0.58%	6.72%	3.51%	-8.92%	4.75%
HFRX Investable Global Hedge Fund Index	-3.64%	-0.58%	6.72%	3.51%	-8.92%	4.75%
HFRX Investable Global Hedge Fund Index	-3.64%	-0.58%	6.72%	3.51%	-8.92%	4.75%
HFRX Investable Global Hedge Fund Index	-3.64%	-0.58%	6.72%	3.51%	-9.28%	4.75%
HFRX Investable Global Hedge Fund Index	-3.64%	-0.58%	6.72%	3.51%	-9.42%	4.75%

¹ Please note that share class names have changed. Please refer to Note 16 for details

Man Umbrella SICAV

Information for Investors in Switzerland (TER and performance data)
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Man Umbrella SICAV – Performance (continued)

	2015	2014	2013	2012	2011	2010
Man AHL Diversity Alternative						
Man AHL Diversity Alternative DN H GBP Acc	-2.35%	25.93%	-2.60%	-2.34%	-6.19%	9.97%
Man AHL Diversity Alternative DNR H GBP Acc	-0.17%	26.15%	-1.86%	-1.60%	-5.38%	10.85%
HFRX Investable Global Hedge Fund Index	-3.64%	-0.58%	6.72%	3.51%	-8.92%	4.75%
HFRX Investable Global Hedge Fund Index	-3.64%	-0.58%	6.72%	3.51%	-8.92%	4.75%
Man GLG Multi-Strategy Alternative						
Man GLG Multi-Strategy Alternative D H CHF Acc	0.69%	-1.16%	4.60%	2.36%	-1.38%	na
Man GLG Multi-Strategy Alternative D H EUR Acc	1.39%	-0.89%	4.65%	2.55%	-4.18%	na
Man GLG Multi-Strategy Alternative D H NOK Acc	2.82%	0.50%	6.24%	4.15%	-0.99%	na
Man GLG Multi-Strategy Alternative D H SEK Acc	1.05%	-0.71%	5.58%	4.10%	-1.01%	na
Man GLG Multi-Strategy Alternative D H GBP Acc	2.27%	-0.61%	5.52%	-0.94%	na	na
Man GLG Multi-Strategy Alternative D USD Acc	1.97%	-0.97%	4.75%	1.58%	na	na
Man GLG Multi-Strategy Alternative D H AUD Acc	5.12%	2.56%	2.78%	na	na	na
Man GLG Multi-Strategy Alternative I H EUR Acc	2.51%	0.64%	na	na	na	na
MSCI World Net Total Return Index	2.08%	9.81%	26.68%	15.83%	-8.60%	na
MSCI World Net Total Return Index	2.08%	9.81%	26.68%	3.82%	-11.70%	na
MSCI World Net Total Return Index	2.08%	9.81%	26.68%	13.71%	-2.50%	na
Man GLG Flexible Bond						
Man GLG Flexible Bond D EUR Acc	-4.28%	3.84%	1.06%	na	na	na
Man GLG Flexible Bond D H USD Acc	-3.91%	3.83%	6.40%	na	na	na
Man GLG Flexible Bond I EUR Acc	-3.62%	4.56%	0.25%	na	na	na
Man GLG Flexible Bond I H GBP Acc	-3.01%	-0.41%	na	na	na	na
Man GLG Flexible Bond I H CHF Acc	-4.67%	2.02%	na	na	na	na
Man GLG Flexible Bond I H USD Acc	-3.15%	4.51%	7.31%	na	na	na
Man GLG Flexible Bond I EUR Inc	-3.62%	3.69%	na	na	na	na
Man GLG Flexible Bond I H GBP Inc	-3.09%	3.52%	na	na	na	na
Man GLG Flexible Bond I H CHF Inc	-4.69%	-0.62%	na	na	na	na
Man GLG Flexible Bond I H USD Inc	-3.32%	3.72%	na	na	na	na
Man GLG Flexible Bond D H USD Div	-4.28%	3.86%	5.35%	na	na	na
Man GLG Flexible Bond D H CHF Acc	-5.43%	2.89%	na	na	na	na
Man GLG Flexible Bond D H USD Inc	-3.90%	-0.67%	na	na	na	na
Man GLG Flexible Bond DY EUR Acc	-4.62%	-0.62%	na	na	na	na
3 Month LIBOR - EUR	-0.02%	0.18%	0.03%	na	na	na
3 Month LIBOR - EUR	-0.02%	0.18%	0.01%	na	na	na
3 Month LIBOR - USD	0.32%	0.23%	0.25%	na	na	na
3 Month LIBOR - USD	0.32%	0.23%	0.19%	na	na	na
3 Month LIBOR - USD	0.32%	0.23%	0.25%	na	na	na

Historical performance is not an indicator of current or future performance.

Performance data does not take into account the commissions and costs levied charged on the issue and repurchase of shares.