

# Derivatives report

report for date: Wed 21-May-14  
prices as of: CoB 21-May



SKGEN4 - Old Mutual Generation Target 4:6 fund

## Derivatives

### Options

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity <sup>1</sup>	Delta <sup>2</sup>	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	Equities	Equity Index	SPX US 06/14 C1	June 14 Calls on SPX	June 14 Calls on SPX	6	0.4%	1.00	0.17	0.11	1.43	30	0.00%	0.00%	0.28%
USD	Equities	Equity Index	SPX US 06/14 C1	June 14 Calls on SPX	June 14 Calls on SPX	-6	-1.3%	1.00	0.60	0.12	2.00	30	0.00%	-0.01%	-1.47%
USD	Equities	Equity Option	SPY US 06/14 C1	June 14 Calls on SPY US	June 14 Calls on SPY US	365	2.9%	0.99	0.21	0.13	0.16	30	0.00%	0.01%	2.27%
USD	Equities	Equity Option	SPY US 06/14 C1	June 14 Calls on SPY US	June 14 Calls on SPY US	-365	-8.2%	0.99	0.59	0.13	0.20	30	0.00%	-0.05%	-9.04%
USD	Equities	Equity Option	EEM US 06/14 C4	June 14 Calls on EEM US	June 14 Calls on EEM US	54	0.0%	0.95	0.03	0.02	0.01	30	0.00%	0.00%	0.01%
USD	Equities	Equity Option	EEM US 06/14 C4	June 14 Calls on EEM US	June 14 Calls on EEM US	-2,987	-12.6%	0.95	0.49	0.10	0.05	30	0.00%	-0.10%	-18.30%
Totals for instrument type						net:	-18.8%				0.00%		0.00%	-0.15%	-26.25%
						gross:	25.3%								
Grand totals						total net:	-18.8%						0.00%	-0.15%	-26.25%
						total gross:	25.3%								

## Liquidity

### Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity <sup>1</sup>	Delta <sup>2</sup>	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		2,376,964	8.0%	0.00							
Totals for instrument type						net:	8.0%								
						gross:	8.0%								
Grand totals						total net:	8.0%								
						total gross:	8.0%								