Daily risk check report

Report for: **02-Jun-14**

	VaR statistics						*VaR back-test*		*Exposure Statistics*				*Limit check*		
	Last (Diff)	Benchmark	**Ratio**	Avg (min/max)	**Bench.Avg**	Ratio Avg	**VaR events (exp.)**	Check	**Gross**	G.Avg(min/max)	**Net**	N.Avg(min/max)	**Limit type**	Limit	**Check**
OMGI Team: Discretionary equities															
Hedge Fund															
UKSEF - UK SPECIALIST EQUITY, Inv.Manager: **OMGI**, Responsible: **Ashton Bradbury** VaR model: **BBG/HVaR 95%, 1d, 1y Lbck** - Last risk data: **02/06/14**, observations: **61**	**0.45%** (0b)			0.44% (0.36/0.58)			8 (3.1)		200%	193% (166/208)	2%	2% (-2/8)	**Absolute**		0.64%
OMGI Team: Systematic equities															
Hedge Fund															
ARBEA - OM Arbea Fund, Inv.Manager: **OMGI**, Responsible: **Ian Heslop** VaR model: **BBG/HVaR 95%, 1d, 1y Lbck** - Last risk data: **02/06/14**, observations: **61**	**0.45%** (-0b)			0.5% (0.39/0.61)			12 (3.1)		394%	395% (343/412)	0%	0% (-3/3)	**Absolute**		0.64%
GSAF - Old Mutual Global Statistical Arbitrage Fund, Inv.Manager: **OMGI**, Responsible: **Paul Simpson** VaR model: **BBG/HVaR 95%, 1d, 1y Lbck** - Last risk data: **02/06/14**, observations: **61**	**0.36%** (2b)			0.35% (0.23/0.55)			3 (3.1)		405%	366% (284/429)	-3%	-3% (-9/4)	**Absolute**		0.51%

* Data source: Vivaldi and Factset
** When limit is equal to "absolute" or "relative" this indicate complex products as per UCITS regulations.
*** "Exposure" values are computed using the commitment approach.