

Derivatives report

ASFO - Old Mutual Asia Pacific Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	23	2.2%	1.00	50.00				0.11%	0.00%	0.30%
Totals for instrument type						net:	2.2%						0.11%	0.00%	0.30%
						gross:	2.2%								
Grand totals						total net:	2.2%						0.11%	0.00%	0.30%
						total gross:	2.2%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
	Cash			Cash balances		1,492,558	2.0%	0.00							
Totals for instrument type						net:	2.0%								
						gross:	2.0%								
Grand totals						total net:	2.0%								
						total gross:	2.0%								

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE	Jun15 UKT 5 03/07/25	168	4.0%	7.63	100,000.00				0.06%	0.02%	4.96%
Totals for instrument type						net:	4.0%						0.06%	0.02%	4.96%
						gross:	4.0%								
Grand totals						total net:	4.0%						0.06%	0.02%	4.96%
						total gross:	4.0%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
	Cash			Cash balances		14,674,020	2.6%	0.00							
Totals for instrument type						net:	2.6%								
						gross:	2.6%								

Short bonds

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
GB	FixedIn	Financial	7684184	SLMA 5.15 09/17/15	SLMA 5.15 09/17/15	6,500,000	1.2%	0.42							
Totals for instrument type						net:	1.2%								
						gross:	1.2%								
Grand totals						total net:	3.8%								
						total gross:	3.8%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE	Jun15 UKT 5 03/07/25	83	6.5%	7.63	100,000.00				0.10%	0.01%	3.96%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT	Jun15 T 4.75 02/15/41	43	2.5%	20.31	100,000.00				0.07%	0.01%	2.61%
Totals for instrument type						net:	9.0%						0.18%	0.01%	6.58%
						gross:	9.0%								
Grand totals						total net:	9.0%						0.18%	0.01%	6.58%
						total gross:	9.0%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
	Cash			Cash balances		8,129,408	4.9%	0.00							
Totals for instrument type						net:	4.9%								
						gross:	4.9%								

Short bonds

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
EUR	FixedIn	Financial	BG0R7G7	RHIGIM 7 1/4 11/15/20	RHIGIM 7 1/4 11/15/20	2,000,000	1.0%	1.20							
EUR	FixedIn	Financial	B1L9VL0	HELLAS 0 07/15/15	HELLAS 0 07/15/15	898,397	0.0%								
GB	FixedIn	Financial	7684184	SLMA 5.15 09/17/15	SLMA 5.15 09/17/15	230,000	0.1%	0.42							
USD	FixedIn	Industrial	B3VMYV4	HYVANL 8 5/8 03/24/16	HYVANL 8 5/8 03/24/16	2,610,000	1.0%	0.61							
Totals for instrument type						net:	2.1%								
						gross:	2.1%								
Grand totals						total net:	7.0%								
						total gross:	7.0%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

FOUND3 - F3 - multi-asset macro seg.

Derivatives

Credit derivatives

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
EUR	FixedIn	Index	SP3A3BT3	ITRX XOVER22 BP 5Y 500 Ba	MARKIT ITRX EUR XOVER	350,000	-20.6%	4.68	264.68				0.00%		
USD	FixedIn	Index	SP3A2V2K	CDX HY23 SP 5Y 500 Barclay	MARKIT CDX.NA.HY.23 12/	245,000	12.9%	4.45	314.55				0.00%		
Totals for instrument type						net:	-7.7%						0.00%		
						gross:	33.5%								

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	14	52.6%	1.00	50.00				4.65%		
USD	Equities	Equity Index	IHJ5 Index	SGX CNX NIFTY Apr15	SGX CNX NIFTY Apr15	-40	-33.4%	1.00	2.00				1.18%		
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-7	-29.4%	1.00	20.00				1.35%		
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	-10	-64.4%	1.00	10,000.00				1.97%		
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	12	23.2%	1.00	10.00				1.76%		
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	-6	-29.9%	1.00	50.00				1.48%		
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-4	-24.3%	11.60	100,000.00				0.47%		
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-7	-49.0%	20.31	100,000.00				1.43%		
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT Jun15	T 2.125 12/31/21	-1	-5.0%	7.95	100,000.00				0.07%		
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	-9	-85.6%	7.63	100,000.00				1.34%		
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-4	-38.8%	17.07	100,000.00				1.34%		
Totals for instrument type						net:	-284.1%						17.04%		
						gross:	435.6%								
Grand totals						total net:	-291.8%						17.04%		
						total gross:	469.1%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		967,688	70.1%	0.00							
Totals for instrument type						net:	70.1%								
						gross:	70.1%								
Grand totals						total net:	70.1%								
						total gross:	70.1%								

Derivatives

Credit derivatives

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
USD	FixedIn	Index	SP1A2UJ1	CDX IG23 SP 5Y 100 Barclays	MARKIT CDX.NA.IG.23 12/	1,350,000	135.1%	4.61	0.00				0.00%		
Totals for instrument type						net:	135.1%						0.00%		
						gross:	135.1%								

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	-28	-109.2%	1.00	10.00				8.27%		
AUD	Equities	Equity Index	XPM5 Index	SPI 200 FUTURES Jun15	SPI 200 FUTURES Jun15	2	23.0%	1.00	25.00				0.93%		
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	5	65.0%	1.00	10,000.00				1.98%		
USD	Equities	Equity Index	IHJ5 Index	SGX CNX NIFTY Apr15	SGX CNX NIFTY Apr15	12	20.2%	1.00	2.00				0.71%		
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	8	60.7%	1.00	50.00				5.37%		
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	25	251.9%	1.00	50.00				12.45%		
GB	Equities	Equity Index	Z M5 Index	FTSE 100 IDX FUT Jun15	FTSE 100 IDX FUT Jun15	-24	-243.7%	1.00	10.00				9.65%		
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	7	134.4%	7.63	100,000.00				2.11%		
Totals for instrument type						net:	202.2%						41.47%		
						gross:	908.0%								
Grand totals						total net:	337.3%						41.47%		
						total gross:	1043.2%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
	Cash			Cash balances		707,826	103.5%	0.00							
Totals for instrument type						net:	103.5%								
						gross:	103.5%								
Grand totals						total net:	103.5%								
						total gross:	103.5%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

FOUND4 - F4 - multi-asset macro seg.

Derivatives

Credit derivatives

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
EUR	FixedIn	Index	SP3A3BT3	ITRX XOVER22 BP 5Y 500 Ba	MARKIT ITRX EUR XOVER	11,700,000	-16.9%	4.68	264.68				0.00%		
USD	FixedIn	Index	SP3A2V2K	CDX HY23 SP 5Y 500 Barclay	MARKIT CDX.NA.HY.23 12/	9,261,000	11.9%	4.45	314.55				0.00%		
Totals for instrument type						net:	-4.9%						0.00%		
						gross:	28.8%								

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	429	20.3%	1.00	10.00				1.54%		
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	-355	-56.0%	1.00	10,000.00				1.71%		
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	-214	-26.2%	1.00	50.00				1.29%		
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-264	-27.2%	1.00	20.00				1.25%		
USD	Equities	Equity Index	IHJ5 Index	SGX CNX NIFTY Apr15	SGX CNX NIFTY Apr15	-1,526	-31.2%	1.00	2.00				1.10%		
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	549	50.5%	1.00	50.00				4.47%		
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-159	-23.6%	11.60	100,000.00				0.46%		
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	-42	-5.1%	7.95	100,000.00				0.07%		
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-129	-30.6%	17.07	100,000.00				1.06%		
USD	FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-31	-5.0%	18.01	100,000.00				0.14%		
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-191	-32.8%	20.31	100,000.00				0.95%		
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	-347	-80.8%	7.63	100,000.00				1.27%		
Totals for instrument type						net:	-247.6%						15.31%		
						gross:	389.2%								
Grand totals						total net:	-252.6%						15.31%		
						total gross:	418.0%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
	Cash			Cash balances		41,532,920	73.6%	0.00							
Totals for instrument type						net:	73.6%								
						gross:	73.6%								
Grand totals						total net:	73.6%								
						total gross:	73.6%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

Derivatives

Credit derivatives

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
USD	FixedIn	Index	SP2A1K8S	CDX HY23 BP 5Y 500 Barclay	MARKIT CDX.NA.HY.23 12/	25,578,000	-77.9%	4.45	316.60				0.00%		
USD	FixedIn	Index	SP1A2UJ1	CDX IG23 SP 5Y 100 Barclays	MARKIT CDX.NA.IG.23 12/	21,950,000	62.9%	4.61	0.00				0.00%		
Totals for instrument type						net:	-15.0%						0.00%		
						gross:	140.8%								

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	522	113.3%	1.00	50.00				10.02%		
USD	Equities	Equity Index	IHJ5 Index	SGX CNX NIFTY Apr15	SGX CNX NIFTY Apr15	770	37.2%	1.00	2.00				1.31%		
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	267	99.3%	1.00	10,000.00				3.03%		
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	-474	-52.9%	1.00	10.00				4.01%		
AUD	Equities	Equity Index	XPM5 Index	SPI 200 FUTURES Jun15	SPI 200 FUTURES Jun15	151	49.7%	1.00	25.00				2.00%		
GB	Equities	Equity Index	Z M5 Index	FTSE 100 IDX FUT Jun15	FTSE 100 IDX FUT Jun15	-876	-254.6%	1.00	10.00				10.08%		
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	1,372	395.6%	1.00	50.00				19.55%		
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	134	73.6%	7.63	100,000.00				1.15%		
Totals for instrument type						net:	461.2%						51.16%		
						gross:	1076.2%								
Grand totals						total net:	446.2%						51.16%		
						total gross:	1217.0%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
	Cash			Cash balances		25,679,355	107.4%	0.00							
Totals for instrument type						net:	107.4%								
						gross:	107.4%								
Grand totals						total net:	107.4%								
						total gross:	107.4%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

FOUND5 - F5 - multi-asset macro seg.

Derivatives

Credit derivatives

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
EUR	FixedIn	Index	SP3A3BT3	ITRX XOVER22 BP 5Y 500 Ba	MARKIT ITRX EUR XOVER	1,850,000	-16.9%	4.68	264.68				0.00%		
USD	FixedIn	Index	SP3A2V2K	CDX HY23 SP 5Y 500 Barclay	MARKIT CDX.NA.HY.23 12/	1,421,000	11.6%	4.45	314.55				0.00%		
Totals for instrument type						net:	-5.3%						0.00%		
						gross:	28.5%								

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	80	46.6%	1.00	50.00				4.12%		
USD	Equities	Equity Index	IHJ5 Index	SGX CNX NIFTY Apr15	SGX CNX NIFTY Apr15	-221	-28.6%	1.00	2.00				1.01%		
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-39	-25.4%	1.00	20.00				1.17%		
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	-52	-51.9%	1.00	10,000.00				1.59%		
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	68	20.4%	1.00	10.00				1.54%		
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	-33	-25.5%	1.00	50.00				1.26%		
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	-7	-5.4%	7.95	100,000.00				0.08%		
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-28	-30.4%	20.31	100,000.00				0.88%		
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-20	-30.1%	17.07	100,000.00				1.04%		
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-24	-22.6%	11.60	100,000.00				0.44%		
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	-50	-73.7%	7.63	100,000.00				1.16%		
USD	FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-5	-5.1%	18.01	100,000.00				0.14%		
Totals for instrument type						net:	-231.9%						14.43%		
						gross:	365.9%								
Grand totals						total net:	-237.2%						14.43%		
						total gross:	394.3%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		6,598,924	74.1%	0.00							
Totals for instrument type						net:	74.1%								
						gross:	74.1%								
Grand totals						total net:	74.1%								
						total gross:	74.1%								

Derivatives

Credit derivatives

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	FixedIn	Index	SP2A1K8S	CDX HY23 BP 5Y 500 Barclay	MARKIT CDX.NA.HY.23 12/	5,047,000	-60.8%	4.45	316.60				0.00%		
USD	FixedIn	Index	SP1A2UJ1	CDX IG23 SP 5Y 100 Barclays	MARKIT CDX.NA.IG.23 12/	2,250,000	25.5%	4.61	0.00				0.00%		
Totals for instrument type						net:	-35.3%						0.00%		
						gross:	86.2%								

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	Equities	Equity Index	IHJ5 Index	SGX CNX NIFTY Apr15	SGX CNX NIFTY Apr15	178	34.0%	1.00	2.00				1.20%		
GB	Equities	Equity Index	Z M5 Index	FTSE 100 IDX FUT Jun15	FTSE 100 IDX FUT Jun15	-133	-152.8%	1.00	10.00				6.05%		
AUD	Equities	Equity Index	XPM5 Index	SPI 200 FUTURES Jun15	SPI 200 FUTURES Jun15	35	45.5%	1.00	25.00				1.83%		
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	56	82.3%	1.00	10,000.00				2.51%		
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	119	102.1%	1.00	50.00				9.03%		
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	288	328.3%	1.00	50.00				16.22%		
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	45	19.8%	1.00	10.00				1.50%		
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	5	10.9%	7.63	100,000.00				0.17%		
Totals for instrument type						net:	470.0%						38.52%		
						gross:	775.6%								
Grand totals						total net:	434.8%						38.52%		
						total gross:	861.9%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		6,332,551	104.7%	0.00							
Totals for instrument type						net:	104.7%								
						gross:	104.7%								
Grand totals						total net:	104.7%								
						total gross:	104.7%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE	Jun15 UKT 5 03/07/25	29	7.0%	7.63	100,000.00				0.11%		
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT	Jun15 T 4.75 02/15/41	15	2.7%	20.31	100,000.00				0.08%		
Totals for instrument type						net:	9.7%						0.19%		
						gross:	9.7%								
Grand totals						total net:	9.7%						0.19%		
						total gross:	9.7%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		1,160,741	2.1%	0.00							
Totals for instrument type						net:	2.1%								
						gross:	2.1%								

Short bonds

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
EUR	FixedIn	Financial	BG0R7G7	RHIGIM 7 1/4 11/15/20	RHIGIM 7 1/4 11/15/20	400,000	0.6%	1.20							
USD	FixedIn	Industrial	B3VMYV4	HYVANL 8 5/8 03/24/16	HYVANL 8 5/8 03/24/16	900,000	1.0%	0.61							
Totals for instrument type						net:	1.6%								
						gross:	1.6%								
Grand totals						total net:	3.8%								
						total gross:	3.8%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	47	11.9%	17.07	100,000.00				0.41%		
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	40	9.9%	7.63	100,000.00				0.16%		
Totals for instrument type						net:	21.8%						0.57%		
						gross:	21.8%								
Grand totals						total net:	21.8%						0.57%		
						total gross:	21.8%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		49,509,017	93.6%	0.00							
Totals for instrument type						net:	93.6%								
						gross:	93.6%								
Grand totals						total net:	93.6%								
						total gross:	93.6%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	43	7.1%	7.63	100,000.00				0.11%	0.02%	3.31%
EUR	FixedIn	Bond	IKM5 Comdty	Euro-BTP Future Jun15	BTPS 4.5 03/01/24	25	2.9%	8.43	100,000.00				0.11%	0.00%	0.21%
JPY	FixedIn	Bond	JBM5 Comdty	JPN 10Y BOND(OSE) Jun15	JGB 0.9 06/20/22	6	4.5%	9.83	100,000,000.00				0.03%	0.00%	0.28%
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	32	2.8%	7.95	100,000.00				0.04%	0.01%	1.99%
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	29	4.9%	17.07	100,000.00				0.17%	0.02%	2.89%
Totals for instrument type						net:	22.1%						0.46%	0.05%	8.67%
						gross:	22.1%								
Grand totals						total net:	22.1%						0.46%	0.05%	8.67%
						total gross:	22.1%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		20,394,259	17.2%	0.00							
Totals for instrument type						net:	17.2%								
						gross:	17.2%								
Short bonds															
CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
CAD	FixedIn	Government	B05HX06	CAN 4 1/2 06/01/15	CAN 4 1/2 06/01/15	2,740,000	1.9%	0.17							
USD	FixedIn	Government	BVJF864	TF 0 01/31/17	TF 0 01/31/17	6,500,000	5.5%	0.19							
USD	FixedIn	Government	B64JB23	T 1 1/2 06/30/16	T 1 1/2 06/30/16	9,660,000	8.3%	1.25							
Totals for instrument type						net:	15.6%								
						gross:	15.6%								
Grand totals						total net:	32.8%								
						total gross:	32.8%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

GEFO - Old Mutual Global Equity Fund

Derivatives

Futures

CCY Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	31	0.9%	1.00	50.00				0.05%	0.01%	0.97%
JPY Equities	Equity Index	TMIM5 COMB Index	MINI TPX IDX FUT Jun15	MINI TPX IDX FUT Jun15	127	0.5%	1.00	1,000.00				0.02%	0.00%	0.07%
EUR Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	41	0.5%	1.00	10.00				0.04%	0.01%	0.47%
Totals for instrument type					net:	1.9%						0.10%	0.02%	1.50%
					gross:	1.9%								
Grand totals					total net:	1.9%						0.10%	0.02%	1.50%
					total gross:	1.9%								

Liquidity

Cash Balances

CCY Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
Cash			Cash balances		4,502,415	2.0%	0.00							
Totals for instrument type					net:	2.0%								
					gross:	2.0%								
Grand totals					total net:	2.0%								
					total gross:	2.0%								

GSAF - Old Mutual Global Statistical Arbitrage Fund

Derivatives

Futures

CCY Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
EUR Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	45	1.0%	1.00	10.00				0.08%	0.00%	-0.25%
USD Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	36	2.1%	1.00	50.00				0.10%	0.00%	0.66%
JPY Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	14	1.1%	1.00	10,000.00				0.03%	0.00%	-0.96%
Totals for instrument type					net:	4.2%						0.21%	0.00%	-0.55%
					gross:	4.2%								
Grand totals					total net:	4.2%						0.21%	0.00%	-0.55%
					total gross:	4.2%								

Liquidity

Cash Balances

CCY Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
Cash			Cash balances		182,678,822	104.6%	0.00							
Totals for instrument type					net:	104.6%								
					gross:	104.6%								
Grand totals					total net:	104.6%								
					total gross:	104.6%								

GSBO - Old Mutual Global Strategic Bond Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	505	11.9%	17.07	100,000.00				0.41%	0.03%	11.89%
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	434	10.1%	7.63	100,000.00				0.16%	0.04%	13.82%
Totals for instrument type						net:	22.0%						0.57%	0.07%	25.70%
						gross:	22.0%								
Grand totals						total net:	22.0%						0.57%	0.07%	25.70%
						total gross:	22.0%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		526,979,744	93.0%	0.00							
Totals for instrument type						net:	93.0%								
						gross:	93.0%								
Grand totals						total net:	93.0%								
						total gross:	93.0%								

HBOS - SCOTTISH WIDOWS HIFML European Strategic 1 Acc

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	30	3.0%	1.00	10.00				0.22%	0.04%	3.15%
Totals for instrument type						net:	3.0%						0.22%	0.04%	3.15%
						gross:	3.0%								
Grand totals						total net:	3.0%						0.22%	0.04%	3.15%
						total gross:	3.0%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		825,293	3.1%	0.00							
Totals for instrument type						net:	3.1%								
						gross:	3.1%								
Grand totals						total net:	3.1%								
						total gross:	3.1%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
JPY	Equities	Equity Index	TMIM5 COMB Index	MINI TPX IDX FUT Jun15	MINI TPX IDX FUT Jun15	24	0.7%	1.00	1,000.00				0.02%	0.01%	0.65%
Totals for instrument type						net:	0.7%						0.02%	0.01%	0.65%
						gross:	0.7%								
Grand totals						total net:	0.7%						0.02%	0.01%	0.65%
						total gross:	0.7%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
	Cash			Cash balances		224,026	0.7%	0.00							
Totals for instrument type						net:	0.7%								
						gross:	0.7%								
Grand totals						total net:	0.7%								
						total gross:	0.7%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

Derivatives

Credit derivatives

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
USD	FixedIn	Index	SP5A1SY5	CDX HY23 SP 5Y 500 Barclay	MARKIT CDX.NA.HY.23 12/	7,644,000	10.0%	4.45	314.55				0.00%	0.02%	4.07%
Totals for instrument type						net:	10.0%						0.00%	0.02%	4.07%
						gross:	10.0%								
Grand totals						total net:	10.0%						0.00%	0.02%	4.07%
						total gross:	10.0%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
	Cash			Cash balances		-527,449	-0.6%	0.00							
Totals for instrument type						net:	-0.6%								
						gross:	0.6%								

Short bonds

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
EUR	FixedIn	Financial	B1L9VL0	HELLAS 0 07/15/15	HELLAS 0 07/15/15	260,000	0.0%								
GB	FixedIn	Financial	7684184	SLMA 5.15 09/17/15	SLMA 5.15 09/17/15	70,000	0.1%	0.42							
USD	FixedIn	Industrial	B3VMYV4	HYVANL 8 5/8 03/24/16	HYVANL 8 5/8 03/24/16	990,000	1.1%	0.61							
Totals for instrument type						net:	1.2%								
						gross:	1.2%								
Grand totals						total net:	0.6%								
						total gross:	1.9%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

NAEO - Old Mutual North American Equity Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	185	1.6%	1.00	50.00				0.08%	0.02%	1.39%
Totals for instrument type						net:	1.6%						0.08%	0.02%	1.39%
						gross:	1.6%								
Grand totals						total net:	1.6%						0.08%	0.02%	1.39%
						total gross:	1.6%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
	Cash			Cash balances		12,901,198	1.7%	0.00							
Totals for instrument type						net:	1.7%								
						gross:	1.7%								
Grand totals						total net:	1.7%								
						total gross:	1.7%								

OMGB - Old Mutual Global Strategic Bond Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	70	10.1%	7.63	100,000.00				0.16%	0.03%	7.25%
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	81	12.0%	17.07	100,000.00				0.41%	0.06%	12.67%
Totals for instrument type						net:	22.1%						0.57%	0.09%	19.92%
						gross:	22.1%								
Grand totals						total net:	22.1%						0.57%	0.09%	19.92%
						total gross:	22.1%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
	Cash			Cash balances		125,543,245	92.8%	0.00							
Totals for instrument type						net:	92.8%								
						gross:	92.8%								
Grand totals						total net:	92.8%								
						total gross:	92.8%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

SKDIV - Old Mutual Voyager Diversified Fund

Derivatives

Futures

CCY Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	257	1.7%	1.00	625.00				0.03%	0.00%	-0.45%
USD CashFx	Currency	ECM5 Curncy	EURO FX CURR FUT Jun15	EURO FX CURR FUT Jun1	252	2.4%	1.00	125,000.00				0.06%	0.00%	-0.44%
HKD Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	1,866	10.0%	1.00	50.00				0.89%	0.07%	11.76%
USD Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-800	-4.9%	1.00	20.00				0.22%	-0.02%	-3.36%
JPY Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	-395	-3.6%	1.00	10,000.00				0.11%	0.00%	-0.65%
EUR Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	-376	-1.0%	1.00	10.00				0.08%	-0.01%	-1.70%
GB Equities	Equity Index	Z M5 Index	FTSE 100 IDX FUT Jun15	FTSE 100 IDX FUT Jun15	948	6.8%	1.00	10.00				0.27%	0.07%	10.80%
USD Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	-1,762	-12.8%	1.00	50.00				0.62%	-0.05%	-8.69%
EUR FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-330	-4.6%	17.07	100,000.00				0.16%	0.02%	3.72%
USD FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-43	-0.4%	18.01	100,000.00				0.01%	0.00%	0.31%
EUR FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-372	-3.2%	11.60	100,000.00				0.06%	0.01%	1.14%
USD FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-302	-3.0%	20.31	100,000.00				0.09%	0.02%	2.67%
USD FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	-50	-0.4%	7.95	100,000.00				0.01%	0.00%	0.09%
Totals for instrument type					net:	-13.1%						2.61%	0.09%	15.21%
					gross:	55.0%								
Grand totals					total net:	-13.1%						2.61%	0.09%	15.21%
					total gross:	55.0%								

Liquidity

Cash Balances

CCY Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
Cash			Cash balances		24,618,384	2.6%	0.00							
Totals for instrument type					net:	2.6%								
					gross:	2.6%								
Grand totals					total net:	2.6%								
					total gross:	2.6%								

SKGBLB - Old Mutual Global Bond Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	6	6.6%	7.63	100,000.00				0.10%	0.05%	5.94%
EUR	FixedIn	Bond	IKM5 Comdty	Euro-BTP Future Jun15	BTPS 4.5 03/01/24	6	4.7%	8.43	100,000.00				0.18%	0.00%	-0.62%
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	4	2.3%	7.95	100,000.00				0.03%	0.01%	1.90%
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	4	4.5%	17.07	100,000.00				0.15%	0.02%	2.56%
Totals for instrument type						net:	18.0%						0.46%	0.08%	9.79%
						gross:	18.0%								
Grand totals						total net:	18.0%						0.46%	0.08%	9.79%
						total gross:	18.0%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
	Cash			Cash balances		47,884	0.3%	0.00							
Totals for instrument type						net:	0.3%								
						gross:	0.3%								

Short bonds

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
USD	FixedIn	Government	BVJF864	TF 0 01/31/17	TF 0 01/31/17	1,000,000	5.6%	0.19							
Totals for instrument type						net:	5.6%								
						gross:	5.6%								
Grand totals						total net:	5.9%								
						total gross:	5.9%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

SKGEN3 - Old Mutual Generation Target 3:4 Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	3	2.7%	1.00	625.00				0.06%	-0.01%	-1.70%
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	3	2.2%	1.00	50.00				0.20%	0.01%	3.48%
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-2	-1.7%	1.00	20.00				0.08%	-0.01%	-1.49%
JPY	Equities	Equity Index	TMIM5 Index	MINI TPX IDX FUT Jun15	MINI TPX IDX FUT Jun15	-11	-1.4%	1.00	1,000.00				0.04%	0.00%	0.32%
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	-5	-1.9%	1.00	10.00				0.14%	-0.02%	-4.44%
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	-6	-5.9%	1.00	50.00				0.29%	-0.02%	-5.59%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-1	-1.4%	20.31	100,000.00				0.04%	0.01%	1.45%
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	-4	-7.5%	7.63	100,000.00				0.12%	0.01%	1.65%
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-3	-3.6%	11.60	100,000.00				0.07%	0.00%	1.29%
Totals for instrument type						net:	-18.5%						1.03%	-0.02%	-5.02%
						gross:	28.2%								

Options

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
EUR	Equities	Equity Index	SX5E 04/15 C3800 In	April 15 Calls on SX5E	April 15 Calls on SX5E	-4	-0.2%	1.00	0.14	0.05	1.72	22	0.00%	0.00%	-0.62%
GB	Equities	Equity Index	UKX 04/15 C6800 Ind	April 15 Calls on UKX	April 15 Calls on UKX	-2	-1.6%	1.00	0.82	0.12	6.14	22	0.00%	-0.01%	-3.12%
Totals for instrument type						net:	-1.8%				0.00%		0.00%	-0.01%	-3.74%
						gross:	1.8%								
Grand totals						total net:	-20.3%						1.03%	-0.03%	-8.76%
						total gross:	30.0%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		-73,608	-1.0%	0.00							
Totals for instrument type						net:	-1.0%								
						gross:	1.0%								
Grand totals						total net:	-1.0%								
						total gross:	1.0%								

SKGEN3 - Old Mutual Generation Target 3:6 Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	2	2.8%	1.00	625.00				0.06%	-0.01%	-2.95%
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	-12	-18.6%	1.00	50.00				0.91%	0.02%	7.22%
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	2	2.3%	1.00	50.00				0.20%	0.01%	3.95%
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-1	-1.3%	1.00	20.00				0.06%	0.00%	0.51%
JPY	Equities	Equity Index	TMIM5 Index	MINI TPX IDX FUT Jun15	MINI TPX IDX FUT Jun15	-7	-1.4%	1.00	1,000.00				0.04%	0.00%	-0.86%
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	-3	-1.8%	1.00	10.00				0.13%	0.00%	-0.35%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-1	-2.2%	20.31	100,000.00				0.06%	0.00%	1.45%
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	-2	-5.8%	7.63	100,000.00				0.09%	0.00%	-0.60%
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-2	-3.7%	11.60	100,000.00				0.07%	0.00%	0.23%
Totals for instrument type						net:	-29.7%						1.63%	0.03%	8.62%
						gross:	39.8%								

Options

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
EUR	Equities	Equity Index	SX5E 04/15 C3800 In	April 15 Calls on SX5E	April 15 Calls on SX5E	-12	-1.0%	1.00	0.14	0.05	1.72	22	0.00%	0.00%	-0.73%
GB	Equities	Equity Index	UKX 04/15 C6800 Ind	April 15 Calls on UKX	April 15 Calls on UKX	-6	-7.5%	1.00	0.82	0.12	6.14	22	0.00%	-0.01%	-3.24%
Totals for instrument type						net:	-8.5%				0.00%		0.00%	-0.01%	-3.96%
						gross:	8.5%								
Grand totals						total net:	-38.2%						1.63%	0.01%	4.65%
						total gross:	48.3%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		-29,783	-0.7%	0.00							
Totals for instrument type						net:	-0.7%								
						gross:	0.7%								
Grand totals						total net:	-0.7%								
						total gross:	0.7%								

SKGEN4 - Old Mutual Generation Target 4:4 Fund

Derivatives

Futures

CCY Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	8	1.6%	1.00	625.00				0.03%	0.00%	-0.32%
USD Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	-24	-5.4%	1.00	50.00				0.27%	-0.03%	-6.41%
HKD Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	11	1.8%	1.00	50.00				0.16%	0.01%	2.65%
USD Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-9	-1.7%	1.00	20.00				0.08%	-0.01%	-2.61%
JPY Equities	Equity Index	TMIM5 Index	MINI TPX IDX FUT Jun15	MINI TPX IDX FUT Jun15	-46	-1.3%	1.00	1,000.00				0.04%	0.00%	-0.70%
EUR Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	-22	-1.9%	1.00	10.00				0.14%	-0.02%	-4.18%
USD FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	-1	-0.2%	7.95	100,000.00				0.00%	0.00%	0.09%
USD FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-1	-0.3%	20.31	100,000.00				0.01%	0.00%	0.37%
USD FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-1	-0.3%	18.01	100,000.00				0.01%	0.00%	0.31%
USD FixedIn	Bond	FVM5 Comdty	US 5YR NOTE (CBT) Jun15	T 1.625 08/31/19	-1	-0.2%	5.10	100,000.00				0.00%	0.00%	0.05%
GB FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	-16	-6.8%	7.63	100,000.00				0.11%	0.02%	2.95%
EUR FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-13	-3.5%	11.60	100,000.00				0.07%	0.01%	1.37%
Totals for instrument type					net:	-18.3%						0.92%	-0.03%	-6.44%
					gross:	25.3%								

Options

CCY Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
EUR Equities	Equity Index	SX5E 04/15 C3800 In	April 15 Calls on SX5E	April 15 Calls on SX5E	-20	-0.2%	1.00	0.14	0.05	1.72	22	0.00%	0.00%	-0.55%
GB Equities	Equity Index	UKX 04/15 C6800 Ind	April 15 Calls on UKX	April 15 Calls on UKX	-8	-1.5%	1.00	0.82	0.12	6.14	22	0.00%	-0.01%	-2.51%
Totals for instrument type					net:	-1.7%				0.00%		0.00%	-0.02%	-3.06%
					gross:	1.7%								
Grand totals					total net:	-20.1%						0.92%	-0.05%	-9.50%
					total gross:	27.0%								

Liquidity

Cash Balances

CCY Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
Cash			Cash balances		-830,660	-2.7%	0.00							
Totals for instrument type					net:	-2.7%								
					gross:	2.7%								
Grand totals					total net:	-2.7%								
					total gross:	2.7%								

SKGEN4 - Old Mutual Generation Target 4:6 Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	9	1.8%	1.00	625.00				0.04%	0.00%	-1.07%
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	-83	-18.1%	1.00	50.00				0.88%	-0.03%	-7.28%
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	12	1.9%	1.00	50.00				0.17%	0.01%	2.99%
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-10	-1.9%	1.00	20.00				0.08%	0.00%	-0.82%
JPY	Equities	Equity Index	TMIM5 Index	MINI TPX IDX FUT Jun15	MINI TPX IDX FUT Jun15	-50	-1.4%	1.00	1,000.00				0.04%	0.00%	-0.71%
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	-25	-2.1%	1.00	10.00				0.16%	-0.01%	-3.33%
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-15	-3.9%	11.60	100,000.00				0.08%	0.01%	1.42%
USD	FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-1	-0.3%	18.01	100,000.00				0.01%	0.00%	0.27%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT) Jun15	T 4.75 02/15/41	-1	-0.3%	20.31	100,000.00				0.01%	0.00%	0.31%
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	-1	-0.2%	7.95	100,000.00				0.00%	0.00%	0.09%
USD	FixedIn	Bond	FVM5 Comdty	US 5YR NOTE (CBT) Jun15	T 1.625 08/31/19	-1	-0.2%	5.10	100,000.00				0.00%	0.00%	0.05%
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	-18	-7.4%	7.63	100,000.00				0.12%	0.01%	3.44%
Totals for instrument type						net:	-32.0%						1.59%	-0.02%	-4.65%
						gross:	39.4%								

Options

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
GB	Equities	Equity Index	UKX 04/15 C6800 Ind	April 15 Calls on UKX	April 15 Calls on UKX	-37	-6.5%	1.00	0.82	0.12	6.14	22	0.00%	-0.04%	-9.43%
EUR	Equities	Equity Index	SX5E 04/15 C3800 In	April 15 Calls on SX5E	April 15 Calls on SX5E	-88	-1.0%	1.00	0.14	0.05	1.72	22	0.00%	-0.01%	-1.83%
Totals for instrument type						net:	-7.6%				0.00%		0.00%	-0.05%	-11.25%
						gross:	7.6%								
Grand totals						total net:	-39.6%						1.59%	-0.07%	-15.91%
						total gross:	46.9%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		-970,040	-3.0%	0.00							
Totals for instrument type						net:	-3.0%								
						gross:	3.0%								
Grand totals						total net:	-3.0%								
						total gross:	3.0%								

SKGEQ - Old Mutual World Equity Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	27	1.8%	1.00	50.00				0.09%	0.03%	1.93%
JPY	Equities	Equity Index	TMIM5 COMB Index	MINI TPX IDX FUT Jun15	MINI TPX IDX FUT Jun15	72	0.6%	1.00	1,000.00				0.02%	0.00%	0.13%
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	24	0.6%	1.00	10.00				0.05%	0.01%	0.70%
Totals for instrument type						net:	3.1%						0.15%	0.05%	2.76%
						gross:	3.1%								
Grand totals						total net:	3.1%						0.15%	0.05%	2.76%
						total gross:	3.1%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		3,369,012	2.2%	0.00							
Totals for instrument type						net:	2.2%								
						gross:	2.2%								
Grand totals						total net:	2.2%								
						total gross:	2.2%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

SKINTDI - Old Mutual Voyager International Diversified Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	CashFx	Currency	ECM5 Curncy	EURO FX CURR FUT Jun15	EURO FX CURR FUT Jun1	38	2.4%	1.00	125,000.00				0.06%	0.00%	-0.68%
USD	CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	39	1.7%	1.00	625.00				0.04%	-0.01%	-0.81%
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	143	2.7%	1.00	10.00				0.20%	0.02%	3.32%
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	-34	-2.1%	1.00	10,000.00				0.06%	0.00%	0.17%
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-120	-5.0%	1.00	20.00				0.22%	-0.02%	-2.85%
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	-143	-7.0%	1.00	50.00				0.34%	-0.03%	-3.91%
HKD	Equities	Equity Index	HCM5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	302	10.9%	1.00	50.00				0.97%	0.07%	9.55%
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-85	-5.0%	11.60	100,000.00				0.10%	0.01%	1.12%
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	-8	-0.4%	7.95	100,000.00				0.01%	0.00%	0.09%
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-50	-4.7%	17.07	100,000.00				0.16%	0.02%	2.83%
USD	FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-6	-0.4%	18.01	100,000.00				0.01%	0.00%	0.25%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-69	-4.7%	20.31	100,000.00				0.14%	0.02%	3.39%
Totals for instrument type						net:	-11.4%						2.30%	0.09%	12.47%
						gross:	46.9%								
Grand totals						total net:	-11.4%						2.30%	0.09%	12.47%
						total gross:	46.9%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		1,257,268	0.9%	0.00							
Totals for instrument type						net:	0.9%								
						gross:	0.9%								
Grand totals						total net:	0.9%								
						total gross:	0.9%								

SKINTG - Old Mutual Voyager International Growth Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	CashFx	Currency	ECM5 Curncy	EURO FX CURR FUT Jun15	EURO FX CURR FUT Jun1	66	2.4%	1.00	125,000.00				0.06%	0.00%	-0.59%
USD	CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	34	0.8%	1.00	625.00				0.02%	0.00%	-0.28%
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	-270	-7.4%	1.00	50.00				0.36%	-0.03%	-4.33%
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	422	8.6%	1.00	50.00				0.76%	0.05%	7.40%
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-318	-7.4%	1.00	20.00				0.33%	-0.03%	-4.27%
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	-60	-2.1%	1.00	10,000.00				0.06%	0.00%	-0.03%
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	247	2.6%	1.00	10.00				0.20%	0.03%	3.68%
USD	FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-5	-0.2%	18.01	100,000.00				0.00%	0.00%	0.10%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-75	-2.9%	20.31	100,000.00				0.08%	0.01%	1.83%
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-87	-4.6%	17.07	100,000.00				0.16%	0.02%	3.06%
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	-8	-0.2%	7.95	100,000.00				0.00%	0.00%	0.04%
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-97	-3.2%	11.60	100,000.00				0.06%	0.01%	0.85%
Totals for instrument type						net:	-13.6%						2.10%	0.05%	7.47%
						gross:	42.4%								
Grand totals						total net:	-13.6%						2.10%	0.05%	7.47%
						total gross:	42.4%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		5,789,188	2.3%	0.00							
Totals for instrument type						net:	2.3%								
						gross:	2.3%								
Grand totals						total net:	2.3%								
						total gross:	2.3%								

SKJPNE - Old Mutual Japanese Equity Fund

Derivatives

Futures															
CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity¹	Delta²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
JPY	Equities	Equity Index	TMIM5 COMB Index	MINI TPX IDX FUT Jun15	MINI TPX IDX FUT Jun15	133	2.6%	1.00	1,000.00				0.08%	0.07%	2.50%
Totals for instrument type						net:	2.6%						0.08%	0.07%	2.50%
						gross:	2.6%								
Grand totals						total net:	2.6%						0.08%	0.07%	2.50%
						total gross:	2.6%								

Liquidity

Cash Balances															
CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		218,797,830	2.7%	0.00							
Totals for instrument type						net:	2.7%								
						gross:	2.7%								
Grand totals						total net:	2.7%								
						total gross:	2.7%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest
² contract size for futures, market spread for CDSs, delta for options

SKSPEC - Old Mutual Spectrum 3 Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	167	2.8%	1.00	625.00				0.06%	-0.01%	-1.97%
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	141	2.0%	1.00	50.00				0.17%	0.01%	2.34%
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-73	-1.2%	1.00	20.00				0.05%	-0.01%	-2.83%
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	-49	-1.2%	1.00	10,000.00				0.04%	0.00%	-0.85%
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-138	-3.1%	11.60	100,000.00				0.06%	0.00%	1.37%
USD	FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-26	-0.6%	18.01	100,000.00				0.02%	0.00%	0.97%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-177	-4.6%	20.31	100,000.00				0.13%	0.03%	7.82%
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	199	7.1%	7.63	100,000.00				0.11%	-0.01%	-2.37%
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-65	-2.4%	17.07	100,000.00				0.08%	0.01%	2.32%
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	-32	-0.6%	7.95	100,000.00				0.01%	0.00%	0.35%
Totals for instrument type						net:	-1.8%						0.74%	0.02%	7.15%
						gross:	25.6%								
Grand totals						total net:	-1.8%						0.74%	0.02%	7.15%
						total gross:	25.6%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		-244,768	-0.1%	0.00							
Totals for instrument type						net:	-0.1%								
						gross:	0.1%								
Grand totals						total net:	-0.1%								
						total gross:	0.1%								

SKSPEC - Old Mutual Spectrum 4 Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	204	2.3%	1.00	625.00				0.05%	0.00%	-1.05%
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	289	2.6%	1.00	50.00				0.23%	0.01%	2.44%
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-173	-1.8%	1.00	20.00				0.08%	-0.02%	-4.00%
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	-94	-1.5%	1.00	10,000.00				0.05%	0.00%	-0.69%
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	-40	-0.5%	7.95	100,000.00				0.01%	0.00%	0.24%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-209	-3.6%	20.31	100,000.00				0.10%	0.02%	4.98%
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-72	-1.7%	17.07	100,000.00				0.06%	0.01%	1.25%
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-157	-2.3%	11.60	100,000.00				0.05%	0.00%	0.78%
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	42	1.0%	7.63	100,000.00				0.02%	0.00%	-0.27%
USD	FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-33	-0.5%	18.01	100,000.00				0.01%	0.00%	0.68%
Totals for instrument type						net:	-6.1%						0.65%	0.02%	4.36%
						gross:	17.8%								
Grand totals						total net:	-6.1%						0.65%	0.02%	4.36%
						total gross:	17.8%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		-2,773,099	-0.5%	0.00							
Totals for instrument type						net:	-0.5%								
						gross:	0.5%								
Grand totals						total net:	-0.5%								
						total gross:	0.5%								

SKSPEC - Old Mutual Spectrum 5 Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	126	1.2%	1.00	625.00				0.03%	0.00%	-0.33%
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	-142	-1.9%	1.00	10,000.00				0.06%	0.00%	-0.67%
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	47	0.5%	1.00	50.00				0.02%	0.00%	0.88%
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	464	3.7%	1.00	50.00				0.33%	0.01%	2.68%
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-263	-2.4%	1.00	20.00				0.11%	-0.03%	-4.73%
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-68	-1.4%	17.07	100,000.00				0.05%	0.01%	1.01%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-187	-2.8%	20.31	100,000.00				0.08%	0.02%	3.56%
USD	FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT Jun15	T 4.5 02/15/36	-30	-0.4%	18.01	100,000.00				0.01%	0.00%	0.49%
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	202	4.1%	7.63	100,000.00				0.06%	-0.01%	-1.43%
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-145	-1.9%	11.60	100,000.00				0.04%	0.00%	0.69%
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT Jun15	T 2.125 12/31/21	-35	-0.4%	7.95	100,000.00				0.01%	0.00%	0.16%
Totals for instrument type						net:	-1.7%						0.79%	0.01%	2.31%
						gross:	20.6%								
Grand totals						total net:	-1.7%						0.79%	0.01%	2.31%
						total gross:	20.6%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		6,793,120	1.0%	0.00							
Totals for instrument type						net:	1.0%								
						gross:	1.0%								
Grand totals						total net:	1.0%								
						total gross:	1.0%								

SKSPEC - Old Mutual Spectrum 6 Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	49	0.7%	1.00	625.00				0.02%	0.00%	-0.11%
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-196	-2.8%	1.00	20.00				0.12%	-0.03%	-5.01%
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	-110	-2.3%	1.00	10,000.00				0.07%	-0.01%	-0.89%
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	328	4.0%	1.00	50.00				0.36%	0.02%	2.81%
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	26	0.4%	1.00	50.00				0.02%	0.00%	0.68%
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-62	-1.2%	11.60	100,000.00				0.02%	0.00%	0.49%
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	-15	-0.2%	7.95	100,000.00				0.00%	0.00%	0.10%
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-30	-1.0%	17.07	100,000.00				0.03%	0.00%	0.70%
USD	FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-11	-0.2%	18.01	100,000.00				0.01%	0.00%	0.25%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT) Jun15	T 4.75 02/15/41	-82	-1.9%	20.31	100,000.00				0.05%	0.01%	2.19%
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	103	3.2%	7.63	100,000.00				0.05%	-0.01%	-1.29%
Totals for instrument type						<i>net:</i>	-1.2%						0.76%	0.00%	-0.09%
						<i>gross:</i>	18.1%								
Grand totals						total net:	-1.2%						0.76%	0.00%	-0.09%
						total gross:	18.1%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		1,368,772	0.3%	0.00							
Totals for instrument type						<i>net:</i>	0.3%								
						<i>gross:</i>	0.3%								
Grand totals						total net:	0.3%								
						total gross:	0.3%								

SKSPEC - Old Mutual Spectrum 7 Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	-49	-1.9%	1.00	625.00				0.04%	0.00%	0.25%
USD	CashFx	Currency	ECM5 Curncy	EURO FX CURR FUT Jun15	EURO FX CURR FUT Jun1	16	0.9%	1.00	125,000.00				0.02%	0.00%	-0.11%
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	37	1.6%	1.00	50.00				0.08%	0.02%	2.11%
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	151	4.8%	1.00	50.00				0.42%	0.02%	2.85%
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-91	-3.3%	1.00	20.00				0.15%	-0.04%	-5.11%
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	-53	-2.9%	1.00	10,000.00				0.09%	-0.01%	-0.96%
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	66	1.1%	1.00	10.00				0.08%	0.01%	1.95%
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	-3	-0.1%	7.95	100,000.00				0.00%	0.00%	0.04%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-19	-1.1%	20.31	100,000.00				0.03%	0.01%	1.10%
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-6	-0.5%	17.07	100,000.00				0.02%	0.00%	0.30%
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-13	-0.7%	11.60	100,000.00				0.01%	0.00%	0.22%
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	19	1.5%	7.63	100,000.00				0.02%	0.00%	-0.52%
USD	FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-2	-0.1%	18.01	100,000.00				0.00%	0.00%	0.10%
Totals for instrument type						net:	-0.7%						0.97%	0.02%	2.20%
						gross:	20.4%								
Grand totals						total net:	-0.7%						0.97%	0.02%	2.20%
						total gross:	20.4%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		985,620	0.6%	0.00							
Totals for instrument type						net:	0.6%								
						gross:	0.6%								
Grand totals						total net:	0.6%								
						total gross:	0.6%								

SKSPEC - Old Mutual Spectrum 8 Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	-34	-2.2%	1.00	625.00				0.05%	0.00%	0.19%
USD	CashFx	Currency	ECM5 Curncy	EURO FX CURR FUT Jun15	EURO FX CURR FUT Jun1	9	0.9%	1.00	125,000.00				0.02%	0.00%	-0.07%
USD	CashFx	Currency	JYM5 Curncy	JPN YEN CURR FUT Jun15	JPN YEN CURR FUT Jun1	9	0.6%	1.00	1,250.00				0.02%	0.00%	-0.27%
JPY	Equities	Equity Index	TPM5 Index	TOPIX INDX FUTR Jun15	TOPIX INDX FUTR Jun15	-29	-2.6%	1.00	10,000.00				0.08%	-0.01%	-1.06%
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	37	1.0%	1.00	10.00				0.08%	0.01%	1.74%
HKD	Equities	Equity Index	HCJ5 Index	H-SHARES IDX FUT Apr15	H-SHARES IDX FUT Apr15	97	5.2%	1.00	50.00				0.46%	0.02%	2.43%
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	15	1.1%	1.00	50.00				0.05%	0.01%	1.37%
USD	Equities	Equity Index	NQM5 Index	NASDAQ 100 E-MINI Jun15	NASDAQ 100 E-MINI Jun15	-58	-3.5%	1.00	20.00				0.16%	-0.04%	-5.15%
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-3	-0.3%	11.60	100,000.00				0.01%	0.00%	0.08%
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-2	-0.3%	17.07	100,000.00				0.01%	0.00%	0.16%
USD	FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-1	-0.1%	18.01	100,000.00				0.00%	0.00%	0.08%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-6	-0.6%	20.31	100,000.00				0.02%	0.00%	0.58%
GB	FixedIn	Bond	G M5 Comdty	LONG GILT FUTURE Jun15	UKT 5 03/07/25	4	0.5%	7.63	100,000.00				0.01%	0.00%	-0.18%
Totals for instrument type						net:	-0.3%						0.96%	0.00%	-0.10%
						gross:	18.9%								
Grand totals						total net:	-0.3%						0.96%	0.00%	-0.10%
						total gross:	18.9%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		834,319	0.9%	0.00							
Totals for instrument type						net:	0.9%								
						gross:	0.9%								
Grand totals						total net:	0.9%								
						total gross:	0.9%								

SKSTRA - Old Mutual Voyager Strategic Bond Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
USD	CashFx	Currency	BPM5 Curncy	£ CURRENCY FUT Jun15	£ CURRENCY FUT Jun15	159	7.0%	1.00	625.00				0.14%	-0.03%	-10.07%
USD	FixedIn	Bond	FVM5 Comdty	US 5YR NOTE (CBT) Jun15	T 1.625 08/31/19	-9	-0.4%	5.10	100,000.00				0.00%	0.00%	-0.08%
USD	FixedIn	Bond	WNM5 Comdty	US ULTRA BOND(CBT Jun15	T 4.75 02/15/41	-6	-0.4%	20.31	100,000.00				0.01%	0.00%	-0.16%
USD	FixedIn	Bond	USM5 Comdty	US LONG BOND(CBT) Jun15	T 4.5 02/15/36	-10	-0.6%	18.01	100,000.00				0.02%	0.00%	-0.23%
EUR	FixedIn	Bond	UBM5 Comdty	EURO BUXL 30Y BND Jun15	DBR 4.25 07/04/39	-7	-0.7%	17.07	100,000.00				0.02%	0.00%	-0.19%
EUR	FixedIn	Bond	RXM5 Comdty	EURO-BUND FUTURE Jun15	DBR 1.75 02/15/24	-18	-1.1%	11.60	100,000.00				0.02%	0.00%	-0.49%
USD	FixedIn	Bond	TYM5 Comdty	US 10YR NOTE(CBT) Jun15	T 2.125 12/31/21	-8	-0.4%	7.95	100,000.00				0.01%	0.00%	-0.11%
Totals for instrument type						net:	3.4%						0.23%	-0.03%	-11.33%
						gross:	10.5%								
Grand totals						total net:	3.4%						0.23%	-0.03%	-11.33%
						total gross:	10.5%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MPaR/NaV	MPaR/VaR
	Cash			Cash balances		823,167	0.6%	0.00							
Totals for instrument type						net:	0.6%								
						gross:	0.6%								
Grand totals						total net:	0.6%								
						total gross:	0.6%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options

SKUSCA - Old Mutual North American Equity Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD	Equities	Equity Index	ESM5 Index	S&P500 EMINI FUT Jun15	S&P500 EMINI FUT Jun15	-4	-0.2%	1.00	50.00				0.01%	0.00%	-0.16%
Totals for instrument type						net:	-0.2%						0.01%	0.00%	-0.16%
						gross:	0.2%								
Grand totals						total net:	-0.2%						0.01%	0.00%	-0.16%
						total gross:	0.2%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		-101,478	0.0%	0.00							
Totals for instrument type						net:	0.0%								
						gross:	0.0%								
Grand totals						total net:	0.0%								
						total gross:	0.0%								

SMFO - Old Mutual Managed Fund

Derivatives

Futures

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
JPY	Equities	Equity Index	NKM5 COMB Index	NIKKEI 225 (OSE) Jun15	NIKKEI 225 (OSE) Jun15	125	7.0%	1.00	1,000.00				0.24%	0.07%	13.65%
EUR	Equities	Equity Index	VGM5 Index	EURO STOXX 50 Jun15	EURO STOXX 50 Jun15	372	5.0%	1.00	10.00				0.38%	0.07%	13.32%
Totals for instrument type						net:	12.0%						0.62%	0.14%	26.97%
						gross:	12.0%								
Grand totals						total net:	12.0%						0.62%	0.14%	26.97%
						total gross:	12.0%								

Liquidity

Cash Balances

CCY	Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
	Cash			Cash balances		89,599,828	45.3%	0.00							
Totals for instrument type						net:	45.3%								
						gross:	45.3%								
Grand totals						total net:	45.3%								
						total gross:	45.3%								

¹ duration for fixed income products, spread duration for CDSs, beta for the rest

² contract size for futures, market spread for CDSs, delta for options