Report for: 26-Mar-15



Net% Gross% MVaR/NaV MVaR/VaR

			Net%	Gross% IVI	vak/Nav	wvaR/va
MGI Hea	ad of desk: Christine Johnson					
SMFO	Old Mutual Managed Fund	Fund of Fu	nds with de	erivatives		
	<u>CashFx</u>					
		CashFx	33.27%	33.27%	0.00%	-0.04%
			33.3%	33.3%	0.0%	0.0%
	<u>Funds</u>					
		Debt Fund	16.14%	16.14%	0.00%	0.78%
		Equity Fund	38.61%	38.61%	0.37%	72.30%
			54.7%	54.7%	0.4%	73.1%
	<u>Overlay</u>					
		Equity Index	11.98%	11.98%	0.14%	26.97%
			12.0%	12.0%	0.1%	27.0%
			100.0%	100.0%	0.5%	100.0%
AS17	OM INTERNATIONAL GROWTH	Fund of Fu	ınds			
	<u>CashFx</u>					
		CashFx	14.96%	14.96%	0.00%	0.00%
			15.0%	15.0%	0.0%	0.0%
	<u>Funds</u>					
		Equity Fund	68.76%	68.76%	0.69%	99.45%
		Debt Fund	16.28%	16.28%	0.00%	0.55%
			85.0%	85.0%	0.7%	100.0%
			100.0%	100.0%	0.7%	100.0%
U7	PACIFIC STOCKMARKET	Fund of Fu	ınds			
01	CashFx					
	Jasiii A	CashFx	0.22%	0.22%	0.00%	0.01%
			0.2%	0.2%	0.0%	0.0%
	<u>Funds</u>		2.270		2.070	0.070
	· · · · · · ·	Equity Fund	99.78%	99.78%	1.20%	99.99%
			99.8%	99.8%	1.2%	100.0%
			100.0%	100.0%	1.2%	100.0%

^{*} Data source: Vivaldi ** Fund classification as per Bloomberg BFCS

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MGI Hea	ad of desk: John Ventre					
CBAL	Old Mutual Cirilium Balanced Fund	Fund of Fu	ınds with de	rivatives		
	<u>CashFx</u>					
		CashFx	2.59%	2.59%	0.00%	-0.05%
			2.6%	2.6%	0.0%	-0.1%
	<u>Funds</u>		4.4-0/	4.4=0/	0.040/	4.0404
		Alternative Investment	1.47%	1.47% 3.20%	0.01%	1.01%
		Asset Allocation Fund Real Estate Fund	3.20% 1.28%	1.28%	0.01% 0.02%	1.77% 3.52%
			35.58%	35.58%	0.02%	53.53%
		Equity Fund Debt Fund	22.04%	22.04%	0.27 %	8.43%
		Debt i dild				
	Overlay		63.6%	63.6%	0.3%	68.3%
	<u>Overlay</u>	Banks	3.51%	3.51%	0.00%	0.17%
		NotApplicable	0.01%	0.01%	0.00%	0.00%
		Real Estate	2.43%	2.43%	0.00%	3.72%
		Private Equity	1.60%	1.60%	0.01%	2.44%
		Insurance	0.98%	0.98%	0.01%	2.88%
		Closed-end Funds	24.52%	24.52%	0.11%	22.50%
		REITS	0.79%	0.79%	0.00%	0.08%
			33.8%	33.8%	0.2%	31.8%
			100.0%	100.0%	0.5%	100.0%
CBAP	Old Mutual Cirilium Balanced Passive Fur	nd Fund of Fu	ınds with de	rivatives		
CBAP	CashFx	Tuna or ra	nas wiin ac	TIVALIVOS		
	<u>Guotii A</u>	CashFx	-0.30%	0.30%	0.00%	-0.15%
			-0.3%	0.3%	0.0%	-0.1%
	<u>Funds</u>					
		Debt Fund	46.98%	46.98%	-0.01%	-1.29%
		Equity Fund	53.33%	53.33%	0.53%	101.449
			100.3%	100.3%	0.5%	100.1%
			100.0%	100.6%	0.5%	100.0%
CCON	Old Mutual Cirilium Conservative Fund	Fund of Fu	ınds with de	rivatives		
CCON	<u>CashFx</u>	7 0.70 0.77 0				
	Jasin X	CashFx	1.67%	1.67%	0.00%	-0.19%
			1.7%	1.7%	0.0%	-0.2%
	<u>Funds</u>		1.1.70	,	0.070	U.Z /U
	<u>. ando</u>	Asset Allocation Fund	2.23%	2.23%	0.01%	1.97%
		Debt Fund	41.48%	41.48%	0.13%	34.12%
		Equity Fund	19.90%	19.90%	0.13%	34.27%
		Money Market Fund	5.97%	5.97%	0.00%	0.00%
			69.6%	69.6%	0.3%	70.4%
	<u>Overlay</u>					
		Closed-end Funds	23.66%	23.66%	0.10%	27.70%
		Private Equity	0.76%	0.76%	0.00%	0.71%
		Real Estate	0.90%	0.90%	0.00%	1.21%
		NotApplicable	0.00%	0.00%	0.00%	0.00%
		Banks	3.43%	3.43%	0.00%	0.22%
			28.7%	28.7%	0.1%	29.8%

^{*} Data source: Vivaldi ** Fund classification as per Bloomberg BFCS

			Net%	Gross% M\	/ak/NaV	wvaR/v
ССОР	Old Mutual Cirilium Conservative Passive F	Fund Fund of Fu	nds with de	rivatives		
	<u>CashFx</u>					
		CashFx	-0.11%	0.11%	0.00%	-0.22%
			-0.1%	0.1%	0.0%	-0.2%
	<u>Funds</u>					
		Debt Fund	61.33%	61.33%	0.17%	50.22%
		Equity Fund	27.24%	27.24%	0.17%	50.00%
		Money Market Fund	11.54%	11.54%	0.00%	0.00%
			100.1%	100.1%	0.3%	100.2%
			100.0%	100.2%	0.3%	100.0%
CDYN	Old Mutual Cirilium Dynamic Fund	Fund of Fu	nds with de	rivatives		
	<u>CashFx</u>					
		CashFx	1.55%	1.55%	0.00%	-0.01%
			1.6%	1.6%	0.0%	0.0%
	<u>Funds</u>		,		3.370	3.370
		Equity Fund	54.79%	54.79%	0.45%	66.60%
		Debt Fund	5.48%	5.48%	0.01%	1.69%
		Asset Allocation Fund	1.94%	1.94%	0.01%	1.20%
		Alternative Investment	1.45%	1.45%	0.00%	0.45%
			63.7%	63.7%	0.5%	69.9%
	<u>Overlay</u>					
		Insurance	1.95%	1.95%	0.03%	3.74%
		Environmental Control	0.10%	0.10%	0.00%	0.23%
	Cc	ountry Funds-Closed-end	1.26%	1.26%	0.00%	0.62%
		Closed-end Funds	27.01%	27.01%	0.14%	20.47%
	E	Energy-Alternate Sources	0.21%	0.21%	0.00%	-0.07%
		Retail	0.71%	0.71%	0.00%	0.61%
		Real Estate	0.63%	0.63%	0.01%	0.90%
		Private Equity	2.92%	2.92%	0.02%	3.56%
			34.8%	34.8%	0.2%	30.1%
			100.0%	100.0%	0.7%	100.0%
CDYP	Old Mutual Cirilium Dynamic Passive Fund	Fund of Fu	nds with de	rivatives		
	<u>CashFx</u>					
		CashFx	0.27%	0.27%	0.00%	-0.06%
			0.3%	0.3%	0.0%	-0.1%
	<u>Funds</u>					
		Debt Fund	12.28%	12.28%	-0.02%	-2.07%
		Equity Fund	87.45%	87.45%	0.89%	102.139
			99.7%	99.7%	0.9%	100.1%

^{*} Data source: Vivaldi ** Fund classification as per Bloomberg BFCS

CMOD	Old Mutual Cirilium Moderate Fund	Fund of Fu	ınds with de	rivatives		
	<u>CashFx</u>					
		CashFx	1.19%	1.19%	0.00%	-0.02%
	_		1.2%	1.2%	0.0%	0.0%
	<u>Funds</u>					
		Alternative Investment	1.48%	1.48%	0.00%	0.52%
		Equity Fund	53.70%	53.70%	0.43%	68.37%
		Debt Fund	10.60%	10.60%	0.02%	2.53%
		Asset Allocation Fund	1.92%	1.92%	0.01%	1.33%
			67.7%	67.7%	0.5%	72.7%
	<u>Overlay</u>	Energy-Alternate Sources	0.22%	0.22%	0.00%	-0.10%
		NotApplicable	0.22%	0.22 %	0.00%	0.00%
		Private Equity	2.82%	2.82%	0.00%	3.53%
		Real Estate	0.84%	0.84%	0.01%	1.21%
		Closed-end Funds	25.24%	25.24%	0.12%	18.26%
		Insurance	1.98%	1.98%	0.12 %	4.38%
		mourance				
			31.1% 100.0%	31.1%	0.2%	27.3%
			100.0%	100.0%	0.6%	100.0%
CMOP	Old Mutual Cirilium Moderate Passive Fu	und Fund of Fu	ınds with de	rivatives		
	<u>CashFx</u>		0.040/	0.0404	0.000/	0.0=0/
		CashFx	-0.01%	0.01%	0.00%	-0.05%
			0.0%	0.0%	0.0%	-0.1%
	<u>Funds</u>					
		Debt Fund	27.55%	27.55%	-0.03%	-4.61%
		Equity Fund	72.46%	72.46%	0.74%	104.66%
			100.0%	100.0%	0.7%	100.1%
			100.0%	100.0%	0.7%	100.0%
CSTI	Old Mutual Cirilium Strategic Income Fu	nd Fund of Fu	ınds with de	rivatives		
	<u>CashFx</u>					
		CashFx	-0.51%	0.51%	0.00%	-0.06%
			-0.5%	0.5%	0.0%	-0.1%
	<u>Funds</u>					
		Asset Allocation Fund	5.04%	5.04%	0.01%	2.30%
		Real Estate Fund	2.44%	2.44%	0.04%	6.94%
		Equity Fund	37.91%	37.91%	0.32%	58.17%
		Debt Fund	21.02%	21.02%	0.02%	4.52%
			66.4%	66.4%	0.4%	71.9%
	<u>Overlay</u>					
	<u>ovonay</u>					4 000/
	<u>ovona,</u>	Real Estate	2.62%	2.62%	0.03%	4.80%
	<u>Svonay</u>	Country Funds-Closed-end	1.12%	1.12%	0.01%	2.04%
	<u>Overlay.</u>		1.12% 0.01%	1.12% 0.01%	0.01% 0.00%	2.04% 0.00%
	<u>Overlay.</u>	Country Funds-Closed-end NotApplicable Banks	1.12% 0.01% 5.20%	1.12% 0.01% 5.20%	0.01% 0.00% 0.00%	2.04% 0.00% 0.10%
	<u>Overlay.</u>	Country Funds-Closed-end NotApplicable Banks Closed-end Funds	1.12% 0.01% 5.20% 24.04%	1.12% 0.01% 5.20% 24.04%	0.01% 0.00% 0.00% 0.11%	2.04% 0.00% 0.10% 20.74%
	<u>Overlay.</u>	Country Funds-Closed-end NotApplicable Banks	1.12% 0.01% 5.20%	1.12% 0.01% 5.20%	0.01% 0.00% 0.00%	2.04% 0.00%
	Overlage	Country Funds-Closed-end NotApplicable Banks Closed-end Funds	1.12% 0.01% 5.20% 24.04%	1.12% 0.01% 5.20% 24.04%	0.01% 0.00% 0.00% 0.11%	2.04% 0.00% 0.10% 20.74%

^{*} Data source: Vivaldi ** Fund classification as per Bloomberg BFCS

SKGEN34	Old Mutual Generation Target 3:4 Fund	Fund of Fu	ınds with de	rivatives		
	<u>CashFx</u>					
		CashFx	2.66%	2.66%	-0.01%	-1.70%
		CashFx	20.05%	20.05%	-0.01%	-1.35%
			22.7%	22.7%	0.0%	-3.1%
	<u>Funds</u>					
		Debt Fund	35.77%	35.77%	0.06%	14.85%
		Commodity Fund	2.71%	2.71%	0.01%	3.19%
		Equity Fund	43.31%	43.31%	0.32%	84.75%
		Real Estate Fund	11.48%	11.48%	0.01%	2.14%
		Alternative Investment	1.62%	1.62%	0.00%	1.22%
		Funds	0.76%	0.76%	0.00%	0.96%
		Asset Allocation Fund	1.37%	1.37%	0.01%	1.70%
			97.0%	97.0%	0.4%	108.8%
	<u>Overlay</u>					
		Closed-end Funds	1.47%	1.47%	0.00%	1.29%
		Equity Index	-10.53%	10.53%	-0.04%	-11.459
		Bond	-12.41%	12.41%	0.02%	4.40%
		Dona	12.1170			
		Dona	-21.5%	24.4%	0.0%	-5.8%
		Bolid			0.0%	
SKGEN36	Old Mutual Generation Target 3:6 Fund		-21.5% 98.3%	24.4% 144.1%		
SKGEN36	Old Mutual Generation Target 3:6 Fund		-21.5%	24.4% 144.1%		
SKGEN36	Old Mutual Generation Target 3:6 Fund <u>CashFx</u>	Fund of Fu	-21.5% 98.3% unds with de	24.4% 144.1%	0.4%	100.0%
SKGEN36	_	Fund of Fu CashFx	-21.5% 98.3% unds with dea	24.4% 144.1% rivatives 2.77%	-0.01%	-2.95%
SKGEN36	_	Fund of Fu	-21.5% 98.3% unds with dea 2.77% 31.75%	24.4% 144.1% rivatives 2.77% 31.75%	-0.01% -0.01%	-2.95% -3.21%
SKGEN36	<u>CashFx</u>	Fund of Fu CashFx	-21.5% 98.3% unds with dea	24.4% 144.1% rivatives 2.77%	-0.01%	-2.95% -3.21%
SKGEN36	_	Fund of Fu CashFx CashFx	-21.5% 98.3% unds with dea 2.77% 31.75% 34.5%	24.4% 144.1% rivatives 2.77% 31.75% 34.5%	-0.01% -0.01% -0.0%	-2.95% -3.21% -6.2%
SKGEN36	<u>CashFx</u>	Fund of Fu CashFx CashFx Debt Fund	-21.5% 98.3% unds with de- 2.77% 31.75% 34.5% 35.84%	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84%	-0.01% -0.01% -0.00%	-2.95% -3.21% -6.2% 27.39%
SKGEN36	<u>CashFx</u>	Fund of Fund of Fund of Fund CashFx CashFx Debt Fund Real Estate Fund	-21.5% 98.3% unds with dea 2.77% 31.75% 34.5% 35.84% 11.42%	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42%	-0.01% -0.01% -0.00% 0.09% 0.00%	-2.95% -3.21% -6.2% 27.39% 0.35%
SKGEN36	<u>CashFx</u>	Fund of Fund of Fund CashFx CashFx Debt Fund Real Estate Fund Equity Fund	-21.5% 98.3% ands with dec 2.77% 31.75% 34.5% 35.84% 11.42% 43.11%	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42% 43.11%	0.4% -0.01% -0.01% 0.0% 0.09% 0.00% 0.20%	-2.95% -3.21% -6.2% 27.39% 0.35% 61.86%
SKGEN36	<u>CashFx</u>	Fund of Fund of Fund CashFx CashFx Debt Fund Real Estate Fund Equity Fund Commodity Fund	-21.5% 98.3% unds with de. 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69%	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69%	0.4% -0.01% -0.01% 0.0% 0.09% 0.00% 0.20% 0.01%	-2.95% -3.21% -6.2% 27.39% 0.35% 61.86% 4.22%
SKGEN36	<u>CashFx</u>	Fund of Fund CashFx CashFx Debt Fund Real Estate Fund Equity Fund Commodity Fund Alternative Investment	-21.5% 98.3% ands with de. 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62%	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62%	0.4% -0.01% -0.01% 0.0% 0.09% 0.00% 0.20% 0.01% 0.00%	-2.95% -3.21% -6.2% 27.39% 0.35% 61.86% 4.22% 1.41%
SKGEN36	<u>CashFx</u>	Fund of Fund CashFx CashFx Debt Fund Real Estate Fund Equity Fund Commodity Fund Alternative Investment Asset Allocation Fund	-21.5% 98.3% ands with decomposition of the second of th	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37%	0.4% -0.01% -0.01% 0.09% 0.09% 0.20% 0.01% 0.00%	-2.95% -3.21% -6.2% 27.39% 0.35% 61.86% 4.22% 1.41%
SKGEN36	<u>CashFx</u>	Fund of Fund CashFx CashFx Debt Fund Real Estate Fund Equity Fund Commodity Fund Alternative Investment	-21.5% 98.3% 10ds with decorate and a second	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37% 0.75%	0.4% -0.01% -0.01% 0.0% 0.09% 0.00% 0.20% 0.01% 0.00% 0.00% 0.00%	-2.95% -3.21% -6.2% 27.39% 0.35% 61.86% 4.22% 1.41% 0.68%
SKGEN36	CashFx Funds	Fund of Fund CashFx CashFx Debt Fund Real Estate Fund Equity Fund Commodity Fund Alternative Investment Asset Allocation Fund	-21.5% 98.3% ands with decomposition of the second of th	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37%	0.4% -0.01% -0.01% 0.09% 0.09% 0.20% 0.01% 0.00%	-2.95% -3.21% -6.2% 27.39% 0.35% 61.86% 4.22% 1.41% 0.68%
SKGEN36	<u>CashFx</u>	Fund of Fund CashFx CashFx Debt Fund Real Estate Fund Equity Fund Commodity Fund Alternative Investment Asset Allocation Fund Funds	-21.5% 98.3% sinds with decay 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37% 0.75% 96.8%	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37% 0.75% 96.8%	0.4% -0.01% -0.01% 0.09% 0.00% 0.20% 0.01% 0.00% 0.00% 0.3%	-2.95% -3.21% -6.2% 27.39% 0.35% 61.86% 4.22% 1.41% 0.68% 97.3%
SKGEN36	CashFx Funds	CashFx CashFx Debt Fund Real Estate Fund Equity Fund Commodity Fund Alternative Investment Asset Allocation Fund Funds Closed-end Funds	-21.5% 98.3% sinds with december 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37% 0.75% 96.8%	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37% 0.75% 96.8% 1.46%	0.4% -0.01% -0.01% 0.09% 0.00% 0.20% 0.01% 0.00% 0.00% 0.3% 0.00%	-2.95% -3.21% -6.2% 27.39% 0.35% 61.86% 4.22% 1.41% 0.68% 97.3%
SKGEN36	CashFx Funds	CashFx CashFx Debt Fund Real Estate Fund Equity Fund Commodity Fund Alternative Investment Asset Allocation Fund Funds Closed-end Funds Equity Index	-21.5% 98.3% Inds with description 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37% 0.75% 96.8% 1.46% -29.27%	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37% 0.75% 96.8% 1.46% 29.27%	0.4% -0.01% -0.01% 0.09% 0.00% 0.20% 0.01% 0.00% 0.00% 0.00% 0.00% 0.00%	-2.95% -3.21% -6.2% 27.39% 0.35% 61.86% 4.22% 1.41% 0.68% 97.3% 6.51%
SKGEN36	CashFx Funds	CashFx CashFx Debt Fund Real Estate Fund Equity Fund Commodity Fund Alternative Investment Asset Allocation Fund Funds Closed-end Funds	-21.5% 98.3% sinds with decomposition of the second	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37% 0.75% 96.8% 1.46% 29.27% 11.69%	0.4% -0.01% -0.01% 0.09% 0.00% 0.20% 0.01% 0.00% 0.00% 0.00% 0.00% 0.00%	-2.95% -3.21% -6.2% 27.39% 0.35% 61.86% 4.22% 1.41% 0.68% 97.3% 1.30% 6.51% 1.09%
KGEN36	CashFx Funds	CashFx CashFx Debt Fund Real Estate Fund Equity Fund Commodity Fund Alternative Investment Asset Allocation Fund Funds Closed-end Funds Equity Index	-21.5% 98.3% Inds with description 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37% 0.75% 96.8% 1.46% -29.27%	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37% 0.75% 96.8% 1.46% 29.27%	0.4% -0.01% -0.01% 0.09% 0.00% 0.20% 0.01% 0.00% 0.00% 0.00% 0.00% 0.00%	-2.95% -3.21% -6.2% 27.39% 0.35% 61.86% 4.22% 1.41% 0.68% 97.3% 1.30% 6.51%
SKGEN36	CashFx Funds	CashFx CashFx Debt Fund Real Estate Fund Equity Fund Commodity Fund Alternative Investment Asset Allocation Fund Funds Closed-end Funds Equity Index	-21.5% 98.3% Inds with description 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37% 0.75% 96.8% 1.46% -29.27%	24.4% 144.1% rivatives 2.77% 31.75% 34.5% 35.84% 11.42% 43.11% 2.69% 1.62% 1.37% 0.75% 96.8% 1.46% 29.27%	0.4% -0.01% -0.01% 0.09% 0.00% 0.20% 0.01% 0.00% 0.00% 0.00% 0.00% 0.00%	-2.95% -3.21% -6.2% 27.39% 0.35% 61.86% 4.22% 1.41% 0.68% 97.3% 6.51%

^{*} Data source: Vivaldi ** Fund classification as per Bloomberg BFCS

SKGEN44	Old Mutual Generation Target 4:4 Fund	Fund of Fu	ınds with de	rivatives		
	<u>CashFx</u>					
		CashFx	17.26%	17.26%	0.00%	-0.06%
		CashFx	1.62%	1.62%	0.00%	-0.32%
			18.9%	18.9%	0.0%	-0.4%
	<u>Funds</u>					
		Debt Fund	16.87%	16.87%	0.01%	2.21%
		Equity Fund	62.44%	62.44%	0.52%	100.519
		Funds	0.74%	0.74%	0.00%	0.66%
		Real Estate Fund	12.71%	12.71%	0.01%	1.85%
		Asset Allocation Fund	1.40%	1.40%	0.01%	1.11%
		Alternative Investment	1.61%	1.61%	0.00%	0.56%
		Commodity Fund	3.28%	3.28%	0.01%	1.14%
			99.1%	99.1%	0.6%	108.0%
	<u>Overlay</u>					
		Closed-end Funds	2.10%	2.10%	0.01%	1.52%
		Equity Index	-10.27%	10.27%	-0.07%	-14.319
		Bond	-11.42%	11.42%	0.03%	5.14%
			-19.6%	23.8%	0.0%	-7.7%
			-19.6% 98.4%	23.8% 141.7%	0.0% 0.5%	-7.7% 100.0%
SKCENNS	Old Mutual Generation Target 4:6 Fund	Fund of Fu	98.4%	141.7%		
SKGEN46	Old Mutual Generation Target 4:6 Fund	Fund of Fu		141.7%		
SKGEN46	Old Mutual Generation Target 4:6 Fund CashFx		98.4% ands with dea	141.7% rivatives	0.5%	100.0%
SKGEN46	_	CashFx	98.4% ands with dea 1.75%	141.7% rivatives 1.75%	0.5%	-1.07%
SKGEN46	_		98.4% ands with dea 1.75% 30.71%	141.7% rivatives 1.75% 30.71%	0.5% 0.00% -0.01%	-1.07% -1.25%
SKGEN46	<u>CashFx</u>	CashFx	98.4% ands with dea 1.75%	141.7% rivatives 1.75%	0.5%	-1.07% -1.25%
SKGEN46	_	CashFx CashFx	98.4% ands with dea 1.75% 30.71% 32.5%	141.7% rivatives 1.75% 30.71% 32.5%	0.5% 0.00% -0.01% 0.0%	-1.07% -1.25% -2.3%
SKGEN46	<u>CashFx</u>	CashFx CashFx Real Estate Fund	98.4% ands with dea 1.75% 30.71% 32.5% 12.76%	141.7% rivatives 1.75% 30.71% 32.5% 12.76%	0.5% 0.00% -0.01% 0.0%	-1.07% -1.25% -2.3%
KGEN46	<u>CashFx</u>	CashFx CashFx Real Estate Fund Alternative Investment	98.4% 1.75% 30.71% 32.5% 12.76% 1.62%	141.7% rivatives 1.75% 30.71% 32.5% 12.76% 1.62%	0.5% 0.00% -0.01% 0.00% 0.00%	-1.07% -1.25% -2.3% 1.07% 1.07%
SKGEN46	<u>CashFx</u>	CashFx CashFx Real Estate Fund Alternative Investment Asset Allocation Fund	98.4% 1.75% 30.71% 32.5% 12.76% 1.62% 1.41%	141.7% rivatives 1.75% 30.71% 32.5% 12.76% 1.62% 1.41%	0.5% 0.00% -0.01% 0.00% 0.00% 0.00%	-1.07% -1.25% -2.3% 1.07% 1.07%
SKGEN46	<u>CashFx</u>	CashFx CashFx Real Estate Fund Alternative Investment Asset Allocation Fund Commodity Fund	98.4% 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29%	141.7% rivatives 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29%	0.5% 0.00% -0.01% 0.00% 0.00% 0.00% 0.00% 0.01%	-1.07% -1.25% -2.3% 1.07% 1.07% 1.00% 2.87%
SKGEN46	<u>CashFx</u>	CashFx CashFx Real Estate Fund Alternative Investment Asset Allocation Fund Commodity Fund Debt Fund	98.4% 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96%	141.7% rivatives 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96%	0.5% 0.00% -0.01% 0.00% 0.00% 0.00% 0.00% 0.01% 0.02%	-1.07% -1.25% -2.3% 1.07% 1.07% 1.00% 2.87% 5.50%
SKGEN46	<u>CashFx</u>	CashFx CashFx Real Estate Fund Alternative Investment Asset Allocation Fund Commodity Fund Debt Fund Equity Fund	98.4% 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71%	141.7% rivatives 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71%	0.5% 0.00% -0.01% 0.00% 0.00% 0.00% 0.00% 0.01% 0.02% 0.44%	-1.07% -1.25% -2.3% 1.07% 1.07% 1.00% 2.87% 5.50%
SKGEN46	<u>CashFx</u>	CashFx CashFx Real Estate Fund Alternative Investment Asset Allocation Fund Commodity Fund Debt Fund	98.4% 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71% 0.74%	141.7% rivatives 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71% 0.74%	0.5% 0.00% -0.01% 0.00% 0.00% 0.00% 0.01% 0.02% 0.44% 0.00%	-1.07% -1.25% -2.3% 1.07% 1.07% 1.00% 2.87% 5.50% 103.72' 0.58%
SKGEN46	CashFx Funds	CashFx CashFx Real Estate Fund Alternative Investment Asset Allocation Fund Commodity Fund Debt Fund Equity Fund	98.4% 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71%	141.7% rivatives 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71%	0.5% 0.00% -0.01% 0.00% 0.00% 0.00% 0.00% 0.01% 0.02% 0.44%	-1.07% -1.25% -2.3% 1.07% 1.07% 1.00% 2.87% 5.50% 103.72' 0.58%
SKGEN46	<u>CashFx</u>	CashFx CashFx Real Estate Fund Alternative Investment Asset Allocation Fund Commodity Fund Debt Fund Equity Fund Funds	98.4% 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71% 0.74% 99.5%	141.7% rivatives 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71% 0.74% 99.5%	0.5% 0.00% -0.01% 0.00% 0.00% 0.00% 0.01% 0.02% 0.44% 0.00% 0.5%	100.09 -1.079 -1.259 -2.3% 1.079 1.079 1.009 2.879 5.509 103.72 0.589 115.89
SKGEN46	CashFx Funds	CashFx CashFx Real Estate Fund Alternative Investment Asset Allocation Fund Commodity Fund Debt Fund Equity Fund Funds Bond	98.4% 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71% 0.74% 99.5% -12.31%	141.7% rivatives 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71% 0.74% 99.5% 12.31%	0.5% 0.00% -0.01% 0.00% 0.00% 0.00% 0.01% 0.02% 0.44% 0.00% 0.5%	100.0% -1.07% -1.25% -2.3% 1.07% 1.07% 1.00% 2.87% 5.50% 103.72' 0.58% 115.8%
SKGEN46	CashFx Funds	CashFx CashFx Real Estate Fund Alternative Investment Asset Allocation Fund Commodity Fund Debt Fund Equity Fund Funds Bond Closed-end Funds	98.4% 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71% 0.74% 99.5% -12.31% 2.11%	141.7% rivatives 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71% 0.74% 99.5% 12.31% 2.11%	0.5% 0.00% -0.01% 0.00% 0.00% 0.00% 0.01% 0.02% 0.44% 0.00% 0.5% 0.02% 0.01%	-1.07% -1.25% -2.3% 1.07% 1.07% 1.00% 2.87% 5.50% 103.72' 0.58% 115.8% 5.57% 1.34%
SKGEN46	CashFx Funds	CashFx CashFx Real Estate Fund Alternative Investment Asset Allocation Fund Commodity Fund Debt Fund Equity Fund Funds Bond	98.4% 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71% 0.74% 99.5% -12.31% 2.11% -29.01%	141.7% rivatives 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71% 0.74% 99.5% 12.31% 2.11% 29.01%	0.5% 0.00% -0.01% 0.00% 0.00% 0.00% 0.01% 0.02% 0.44% 0.00% 0.5% 0.02% 0.01% -0.09%	-1.07% -1.25% -2.3% -2.3% 1.07% 1.07% 1.00% 2.87% 5.50% 103.729 0.58% 115.8% 5.57% 1.34% -20.419
SKGEN46	CashFx Funds	CashFx CashFx Real Estate Fund Alternative Investment Asset Allocation Fund Commodity Fund Debt Fund Equity Fund Funds Bond Closed-end Funds	98.4% 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71% 0.74% 99.5% -12.31% 2.11%	141.7% rivatives 1.75% 30.71% 32.5% 12.76% 1.62% 1.41% 3.29% 16.96% 62.71% 0.74% 99.5% 12.31% 2.11%	0.5% 0.00% -0.01% 0.00% 0.00% 0.00% 0.01% 0.02% 0.44% 0.00% 0.5% 0.02% 0.01%	-1.07% -1.25%

^{*} Data source: Vivaldi ** Fund classification as per Bloomberg BFCS

SKSPEC3	Old Mutual Spectrum 3 Fund		Fund of Fu	nds with de	rivatives		
		<u>CashFx</u>					
			CashFx	2.82%	2.82%	-0.01%	-1.97%
			CashFx	4.57%	4.57%	0.00%	-0.32%
				7.4%	7.4%	0.0%	-2.3%
		<u>Funds</u>					
			Real Estate Fund	16.80%	16.80%	0.01%	3.02%
			Funds	0.42%	0.42%	0.00%	0.68%
			Equity Fund	26.57%	26.57%	0.23%	64.61%
			Debt Fund	48.91%	48.91%	0.07%	19.34%
			Asset Allocation Fund	2.41%	2.41%	0.01%	3.31%
			Alternative Investment	1.11%	1.11%	0.00%	0.78%
				96.2%	96.2%	0.3%	91.7%
		<u>Overlay</u>					
			Bond	-4.30%	4.30%	0.04%	10.46%
			Closed-end Funds	1.05%	1.05%	0.01%	1.43%
			Equity Index	-0.37%	0.37%	0.00%	-1.35%
				-3.6%	5.7%	0.0%	10.5%
				-3.6% 100.0%	5.7% 109.3%	0.0% 0.3%	
SKSPEC4	Old Mutual Spectrum 4 Fund		Fund of Fu	100.0%	109.3%		
SKSPEC4	Old Mutual Spectrum 4 Fund	CashEx	Fund of Fu		109.3%		
SKSPEC4	Old Mutual Spectrum 4 Fund	<u>CashFx</u>	Fund of Fu CashFx	100.0%	109.3%		100.0%
SKSPEC4	Old Mutual Spectrum 4 Fund	CashFx		100.0% Inds with de	109.3% rivatives	0.3%	-1.05%
SKSPEC4	Old Mutual Spectrum 4 Fund	<u>CashFx</u>	CashFx	100.0% ands with dea 2.26% 7.80%	109.3% rivatives 2.26% 7.80%	0.3% 0.00% 0.00%	-1.05% -0.12%
SKSPEC4	Old Mutual Spectrum 4 Fund		CashFx	100.0% ands with dea 2.26%	109.3% rivatives 2.26%	0.3%	-1.05%
SKSPEC4	Old Mutual Spectrum 4 Fund	<u>CashFx</u> <u>Funds</u>	CashFx CashFx	100.0% nds with dea 2.26% 7.80%	109.3% rivatives 2.26% 7.80% 10.1%	0.3% 0.00% 0.00% 0.0%	-1.05% -0.12%
SKSPEC4	Old Mutual Spectrum 4 Fund		CashFx CashFx Alternative Investment	100.0% nds with dea 2.26% 7.80% 10.1% 1.41%	109.3% rivatives 2.26% 7.80% 10.1% 1.41%	0.3% 0.00% 0.00% 0.00%	-1.05% -0.12% -1.2% 0.67%
SKSPEC4	Old Mutual Spectrum 4 Fund		CashFx CashFx Alternative Investment Asset Allocation Fund	100.0% nds with dea 2.26% 7.80% 10.1% 1.41% 2.05%	109.3% rivatives 2.26% 7.80% 10.1% 1.41% 2.05%	0.3% 0.00% 0.00% 0.00% 0.00% 0.01%	-1.05% -0.12% -1.2% 0.67% 2.47%
SKSPEC4	Old Mutual Spectrum 4 Fund		CashFx CashFx Alternative Investment Asset Allocation Fund Debt Fund	100.0% ands with dea 2.26% 7.80% 10.1% 1.41% 2.05% 39.68%	109.3% rivatives 2.26% 7.80% 10.1% 1.41% 2.05% 39.68%	0.3% 0.00% 0.00% 0.00% 0.00% 0.01% 0.03%	-1.05% -0.12% -1.2% 0.67% 2.47% 7.60%
SKSPEC4	Old Mutual Spectrum 4 Fund		CashFx CashFx Alternative Investment Asset Allocation Fund	100.0% nds with dea 2.26% 7.80% 10.1% 1.41% 2.05%	109.3% rivatives 2.26% 7.80% 10.1% 1.41% 2.05%	0.3% 0.00% 0.00% 0.00% 0.00% 0.01%	-1.05% -0.12% -1.2% 0.67% 2.47% 7.60% 80.47%
SKSPEC4	Old Mutual Spectrum 4 Fund		CashFx CashFx Alternative Investment Asset Allocation Fund Debt Fund Equity Fund	100.0% nds with december 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78%	109.3% rivatives 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78%	0.3% 0.00% 0.00% 0.00% 0.01% 0.03% 0.35% 0.00%	-1.05% -0.12% -1.2% 0.67% 2.47% 7.60% 80.47% 0.68%
SKSPEC4	Old Mutual Spectrum 4 Fund		CashFx CashFx Alternative Investment Asset Allocation Fund Debt Fund Equity Fund Funds	100.0% nds with dei 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78% 0.53% 15.41%	109.3% rivatives 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78% 0.53% 15.41%	0.3% 0.00% 0.00% 0.00% 0.01% 0.03% 0.03% 0.01% 0.01%	-1.05% -0.12% -1.2% 0.67% 2.47% 7.60% 80.47% 0.68% 2.46%
SKSPEC4	Old Mutual Spectrum 4 Fund	<u>Funds</u>	CashFx CashFx Alternative Investment Asset Allocation Fund Debt Fund Equity Fund Funds	100.0% nds with del 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78% 0.53%	109.3% rivatives 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78% 0.53%	0.3% 0.00% 0.00% 0.00% 0.01% 0.03% 0.35% 0.00%	-1.05% -0.12% -1.2% 0.67% 2.47% 7.60% 80.47% 0.68%
SKSPEC4	Old Mutual Spectrum 4 Fund		CashFx CashFx Alternative Investment Asset Allocation Fund Debt Fund Equity Fund Funds Real Estate Fund	100.0% nds with del 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78% 0.53% 15.41% 96.9%	109.3% rivatives 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78% 0.53% 15.41% 96.9%	0.3% 0.00% 0.00% 0.00% 0.01% 0.03% 0.00% 0.01% 0.4%	-1.05% -0.12% -1.2% -1.2% 0.67% 2.47% 7.60% 80.47% 0.68% 2.46% 94.3%
SKSPEC4	Old Mutual Spectrum 4 Fund	<u>Funds</u>	CashFx CashFx CashFx Alternative Investment Asset Allocation Fund Debt Fund Equity Fund Funds Real Estate Fund Bond	100.0% nds with dei 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78% 0.53% 15.41% 96.9% -7.67%	109.3% rivatives 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78% 0.53% 15.41% 96.9% 7.67%	0.3% 0.00% 0.00% 0.00% 0.01% 0.03% 0.01% 0.04% 0.03%	-1.05% -0.12% -1.2% 0.67% 2.47% 7.60% 80.47% 0.68% 2.46% 94.3%
SKSPEC4	Old Mutual Spectrum 4 Fund	<u>Funds</u>	CashFx CashFx CashFx Alternative Investment Asset Allocation Fund Debt Fund Equity Fund Funds Real Estate Fund Bond Closed-end Funds	100.0% nds with dei 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78% 0.53% 15.41% 96.9% -7.67% 1.41%	109.3% rivatives 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78% 0.53% 15.41% 96.9% 7.67% 1.41%	0.3% 0.00% 0.00% 0.00% 0.01% 0.03% 0.01% 0.4% 0.03% 0.01%	-1.05% -0.12% -1.2% -1.2% 0.67% 2.47% 7.60% 80.47% 0.68% 2.46% 94.3% 7.66% 1.42%
SKSPEC4	Old Mutual Spectrum 4 Fund	<u>Funds</u>	CashFx CashFx CashFx Alternative Investment Asset Allocation Fund Debt Fund Equity Fund Funds Real Estate Fund Bond	100.0% nds with dei 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78% 0.53% 15.41% 96.9% -7.67%	109.3% rivatives 2.26% 7.80% 10.1% 1.41% 2.05% 39.68% 37.78% 0.53% 15.41% 96.9% 7.67%	0.3% 0.00% 0.00% 0.00% 0.01% 0.03% 0.01% 0.04% 0.03%	-1.05% -0.12% -1.2% 0.67% 2.47% 7.60% 80.47% 0.68% 2.46% 94.3% 7.66%

^{*} Data source: Vivaldi ** Fund classification as per Bloomberg BFCS

SKSPEC5	Old Mutual Spectrum 5 Fund		Fund of Fu	nds with de	rivatives		
		<u>shFx</u>					
			CashFx	1.21%	1.21%	0.00%	-0.33%
			CashFx	3.92%	3.92%	0.00%	0.09%
				5.1%	5.1%	0.0%	-0.2%
	<u> </u>	<u>unds</u>					
			Alternative Investment	1.79%	1.79%	0.00%	0.50%
			Asset Allocation Fund	1.82%	1.82%	0.01%	1.85%
			Debt Fund	27.87%	27.87%	0.02%	3.11%
			Equity Fund	48.68%	48.68%	0.47%	88.05%
			Funds	0.66%	0.66%	0.00%	0.68%
			Real Estate Fund	15.14%	15.14%	0.01%	1.91%
				96.0%	96.0%	0.5%	96.1%
	<u>Ov</u>	<u>erlay</u>					
			Bond	-2.76%	2.76%	0.02%	4.48%
			Equity Index	-0.13%	0.13%	-0.01%	-1.83%
			Closed-end Funds	1.80%	1.80%	0.01%	1.51%
				-1.1%	4.7%	0.0%	4.1%
				-1.1% 100.0%	4.7% 105.8%	0.0% 0.5%	
SKSPEC6	Old Mutual Spectrum 6 Fund		Fund of Fu		105.8%		4.1%
SKSPEC6	Old Mutual Spectrum 6 Fund	shFx	Fund of Fu	100.0%	105.8%		
SKSPEC6		<u>shFx</u>	Fund of Fu CashFx	100.0%	105.8%		100.0%
SKSPEC6		<u>shFx</u>		100.0% nds with dei	105.8% rivatives	0.5%	-0.119
SKSPEC6		<u>shFx</u>	CashFx	100.0% nds with dei 0.73%	105.8% rivatives 0.73%	0.5%	-0.11% 0.18%
SKSPEC6	<u>Ca</u>		CashFx	100.0% nds with der 0.73% 2.28%	105.8% rivatives 0.73% 2.28%	0.5% 0.00% 0.00%	-0.11% 0.18%
SKSPEC6	<u>Ca</u>	shFx unds	CashFx	100.0% nds with der 0.73% 2.28%	105.8% rivatives 0.73% 2.28%	0.5% 0.00% 0.00%	-0.11% 0.18%
SKSPEC6	<u>Ca</u>		CashFx CashFx	100.0% nds with dea 0.73% 2.28% 3.0%	105.8% rivatives 0.73% 2.28% 3.0%	0.5% 0.00% 0.00% 0.0%	-0.11% 0.18% 0.32%
SKSPEC6	<u>Ca</u>		CashFx CashFx Alternative Investment	100.0% nds with dea 0.73% 2.28% 3.0% 2.10%	105.8% rivatives 0.73% 2.28% 3.0% 2.10%	0.5% 0.00% 0.00% 0.00%	-0.11% 0.18% 0.1% 0.32% 1.54%
SKSPEC6	<u>Ca</u>		CashFx CashFx Alternative Investment Real Estate Fund Funds	100.0% nds with dea 0.73% 2.28% 3.0% 2.10% 14.60%	105.8% rivatives 0.73% 2.28% 3.0% 2.10% 14.60%	0.5% 0.00% 0.00% 0.00% 0.00% 0.01%	-0.119 0.18% 0.1% 0.32% 1.54% 0.64%
SKSPEC6	<u>Ca</u>		CashFx CashFx Alternative Investment Real Estate Fund	100.0% nds with det 0.73% 2.28% 3.0% 2.10% 14.60% 0.78%	105.8% rivatives 0.73% 2.28% 3.0% 2.10% 14.60% 0.78%	0.5% 0.00% 0.00% 0.00% 0.00% 0.00%	-0.11% 0.18% 0.1% 0.32% 1.54% 0.64% 93.89%
SKSPEC6	<u>Ca</u>		CashFx CashFx Alternative Investment Real Estate Fund Funds Equity Fund	100.0% nds with dea 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80%	105.8% rivatives 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80%	0.5% 0.00% 0.00% 0.00% 0.01% 0.00% 0.58%	-0.119 0.189 0.1% 0.329 1.549 0.649 93.899
SKSPEC6	<u>Ca</u>		CashFx CashFx Alternative Investment Real Estate Fund Funds Equity Fund Debt Fund	100.0% nds with del 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80% 18.85%	105.8% rivatives 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80% 18.85%	0.5% 0.00% 0.00% 0.00% 0.01% 0.00% 0.58% 0.00%	-0.119 0.189 0.1% 0.329 1.549 0.649 93.89 0.389 1.479
SKSPEC6	E Ca		CashFx CashFx Alternative Investment Real Estate Fund Funds Equity Fund Debt Fund	100.0% nds with der 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80% 18.85% 1.67%	105.8% rivatives 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80% 18.85% 1.67%	0.5% 0.00% 0.00% 0.00% 0.01% 0.058% 0.00% 0.01%	-0.119 0.18% 0.1% 0.32% 1.54% 0.64% 93.899 0.38% 1.47%
SKSPEC6	E Ca	unds	CashFx CashFx Alternative Investment Real Estate Fund Funds Equity Fund Debt Fund	100.0% nds with der 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80% 18.85% 1.67%	105.8% rivatives 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80% 18.85% 1.67%	0.5% 0.00% 0.00% 0.00% 0.01% 0.058% 0.00% 0.01%	-0.119 0.18% 0.19 0.32% 1.54% 0.64% 93.899 0.38% 1.47% 98.2%
SKSPEC6	E Ca	unds	CashFx CashFx Alternative Investment Real Estate Fund Funds Equity Fund Debt Fund Asset Allocation Fund	100.0% nds with det 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80% 18.85% 1.67% 96.8%	105.8% rivatives 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80% 18.85% 1.67% 96.8%	0.5% 0.00% 0.00% 0.00% 0.01% 0.00% 0.58% 0.00% 0.01% 0.6%	-0.119 0.18% 0.1% 0.32% 1.54% 0.64% 93.899 0.38% 1.47% 98.2%
SKSPEC6	E Ca	unds	CashFx CashFx Alternative Investment Real Estate Fund Funds Equity Fund Debt Fund Asset Allocation Fund	100.0% nds with det 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80% 18.85% 1.67% 96.8% -1.35%	105.8% rivatives 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80% 18.85% 1.67% 96.8% 1.35%	0.5% 0.00% 0.00% 0.00% 0.01% 0.00% 0.58% 0.00% 0.01% 0.6% 0.02%	-0.11% 0.18% 0.1% 0.32% 1.54% 0.64% 93.89% 0.38% 1.47% 98.2% 2.44% -2.41%
SKSPEC6	E Ca	unds	CashFx CashFx Alternative Investment Real Estate Fund Funds Equity Fund Debt Fund Asset Allocation Fund Bond Equity Index	100.0% nds with der 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80% 18.85% 1.67% 96.8% -1.35% -0.61%	105.8% rivatives 0.73% 2.28% 3.0% 2.10% 14.60% 0.78% 58.80% 18.85% 1.67% 96.8% 1.35% 0.61%	0.5% 0.00% 0.00% 0.00% 0.01% 0.00% 0.58% 0.00% 0.01% 0.6% 0.02% -0.01%	

^{*} Data source: Vivaldi ** Fund classification as per Bloomberg BFCS

SKSPEC7	Old Mutual Spectrum 7 Fund	Fund of Fu	ınds with de	rivatives		
	<u>CashFx</u>	(
		CashFx	0.33%	0.33%	0.00%	0.21%
		CashFx	-0.97%	0.97%	0.00%	0.13%
			-0.6%	1.3%	0.0%	0.3%
	<u>Funds</u>	į				
		Alternative Investment	2.46%	2.46%	0.00%	0.32%
		Real Estate Fund	14.71%	14.71%	0.01%	1.32%
		Funds	0.91%	0.91%	0.00%	0.66%
		Equity Fund	67.74%	67.74%	0.66%	92.08%
		Debt Fund	10.51%	10.51%	0.00%	0.26%
		Asset Allocation Fund	1.50%	1.50%	0.01%	1.19%
			97.8%	97.8%	0.7%	95.8%
	<u>Overlay</u>					
		Bond	-1.00%	1.00%	0.01%	1.23%
		Equity Index	1.26%	1.26%	0.01%	0.84%
		Closed-end Funds	2.54%	2.54%	0.01%	1.75%
			2.8%	4.8%	0.0%	3.8%
			2.8% 100.0%	4.8% 103.9%	0.0% 0.7%	
SKSPEC8	Old Mutual Spectrum 8 Fund	Fund of Fu	100.0%	103.9%		
SKSPEC8	Old Mutual Spectrum 8 Fund CashFx			103.9%		
SKSPEC8	Old Mutual Spectrum 8 Fund CashFx		100.0%	103.9%		100.0%
SKSPEC8			100.0% unds with de	103.9% rivatives	0.7%	0.23%
SKSPEC8		<u>C</u> CashFx	100.0% unds with dea 0.47% -0.68%	103.9% rivatives 0.47% 0.68%	0.7% 0.00% 0.00%	0.23% -0.15%
SKSPEC8	<u>CashFx</u>	CashFx CashFx	100.0% ands with dea 0.47%	103.9% rivatives 0.47%	0.7%	0.23%
SKSPEC8		CashFx CashFx	100.0% unds with dea 0.47% -0.68%	103.9% rivatives 0.47% 0.68%	0.7% 0.00% 0.00%	0.23% -0.15% 0.1%
SKSPEC8	<u>CashFx</u>	CashFx CashFx	100.0% unds with dea 0.47% -0.68% -0.2%	103.9% rivatives 0.47% 0.68% 1.1%	0.7% 0.00% 0.00% 0.00%	0.23% -0.15% 0.1%
SKSPEC8	<u>CashFx</u>	CashFx CashFx Equity Fund	100.0% unds with dea 0.47% -0.68% -0.2% 75.30%	103.9% rivatives 0.47% 0.68% 1.1% 75.30%	0.7% 0.00% 0.00% 0.00% 0.75%	0.23% -0.15% 0.1% 94.91% 0.69%
SKSPEC8	<u>CashFx</u>	CashFx CashFx Equity Fund Funds	100.0% unds with dea 0.47% -0.68% -0.2% 75.30% 1.00%	103.9% rivatives 0.47% 0.68% 1.1% 75.30% 1.00%	0.7% 0.00% 0.00% 0.00% 0.75% 0.01%	0.23% -0.15% 0.1% 94.91% 0.69% 1.00%
SKSPEC8	<u>CashFx</u>	CashFx CashFx Equity Fund Funds Asset Allocation Fund	100.0% unds with dea 0.47% -0.68% -0.2% 75.30% 1.00% 1.37%	103.9% rivatives 0.47% 0.68% 1.1% 75.30% 1.00% 1.37%	0.7% 0.00% 0.00% 0.0% 0.75% 0.01% 0.01%	0.23% -0.15% 0.1% 94.91% 0.69% 1.00% 0.24%
SKSPEC8	<u>CashFx</u>	CashFx CashFx Equity Fund Funds Asset Allocation Fund Alternative Investment	100.0% unds with dea 0.47% -0.68% -0.2% 75.30% 1.00% 1.37% 2.68%	103.9% rivatives 0.47% 0.68% 1.1% 75.30% 1.00% 1.37% 2.68%	0.7% 0.00% 0.00% 0.00% 0.75% 0.01% 0.01% 0.00%	0.23% -0.15% 0.1% 94.91% 0.69% 1.00% 0.24% -0.01%
SKSPEC8	<u>CashFx</u>	CashFx CashFx CashFx Equity Fund Funds Asset Allocation Fund Alternative Investment Debt Fund	100.0% unds with dea 0.47% -0.68% -0.2% 75.30% 1.00% 1.37% 2.68% 3.04% 13.49%	103.9% rivatives 0.47% 0.68% 1.1% 75.30% 1.00% 1.37% 2.68% 3.04% 13.49%	0.7% 0.00% 0.00% 0.0% 0.75% 0.01% 0.00% 0.00% 0.00% 0.00%	0.23% -0.15% 0.1% 94.91% 0.69% 1.00% 0.24% -0.01%
SKSPEC8	CashFx	CashFx CashFx CashFx Equity Fund Funds Asset Allocation Fund Alternative Investment Debt Fund Real Estate Fund	100.0% unds with dea 0.47% -0.68% -0.2% 75.30% 1.00% 1.37% 2.68% 3.04%	103.9% rivatives 0.47% 0.68% 1.1% 75.30% 1.00% 1.37% 2.68% 3.04%	0.7% 0.00% 0.00% 0.00% 0.75% 0.01% 0.01% 0.00%	0.23% -0.15% 0.1% 94.91% 0.69% 1.00% 0.24% -0.01%
SKSPEC8	<u>CashFx</u>	CashFx CashFx CashFx Equity Fund Funds Asset Allocation Fund Alternative Investment Debt Fund Real Estate Fund	100.0% unds with dea 0.47% -0.68% -0.2% 75.30% 1.00% 1.37% 2.68% 3.04% 13.49%	103.9% rivatives 0.47% 0.68% 1.1% 75.30% 1.00% 1.37% 2.68% 3.04% 13.49%	0.7% 0.00% 0.00% 0.0% 0.75% 0.01% 0.00% 0.00% 0.00% 0.00%	0.23% -0.15% 0.1% 94.91% 0.69% 1.00% 0.24% -0.01% 1.15%
SKSPEC8	CashFx	CashFx CashFx CashFx Equity Fund Funds Asset Allocation Fund Alternative Investment Debt Fund Real Estate Fund	100.0% unds with dea 0.47% -0.68% -0.2% 75.30% 1.00% 1.37% 2.68% 3.04% 13.49% 96.9%	103.9% rivatives 0.47% 0.68% 1.1% 75.30% 1.00% 1.37% 2.68% 3.04% 13.49% 96.9%	0.7% 0.00% 0.00% 0.075% 0.01% 0.00% 0.00% 0.00% 0.00% 0.00% 0.8%	0.23% -0.15% 0.1% 94.91% 0.69% 1.00% 0.24% -0.01% 1.15% 98.0% 0.72%
SKSPEC8	CashFx	CashFx CashFx CashFx Equity Fund Funds Asset Allocation Fund Alternative Investment Debt Fund Real Estate Fund	100.0% Inds with deal 0.47% -0.68% -0.2% 75.30% 1.00% 1.37% 2.68% 3.04% 13.49% 96.9% -0.69%	103.9% rivatives 0.47% 0.68% 1.1% 75.30% 1.00% 1.37% 2.68% 3.04% 13.49% 96.9% 0.69%	0.7% 0.00% 0.00% 0.00% 0.75% 0.01% 0.00% 0.00% 0.00% 0.01% 0.8% 0.01%	0.23% -0.15% 0.1% 94.91% 0.69% 1.00% 0.24% -0.01% 1.15% 98.0% 0.72% 1.88%
SKSPEC8	CashFx	CashFx CashFx CashFx Equity Fund Funds Asset Allocation Fund Alternative Investment Debt Fund Real Estate Fund Bond Closed-end Funds	100.0% Inds with deal 0.47% -0.68% -0.2% 75.30% 1.00% 1.37% 2.68% 3.04% 13.49% 96.9% -0.69% 2.94%	103.9% rivatives 0.47% 0.68% 1.1% 75.30% 1.00% 1.37% 2.68% 3.04% 13.49% 96.9% 0.69% 2.94%	0.7% 0.00% 0.00% 0.00% 0.75% 0.01% 0.00% 0.00% 0.00% 0.01% 0.8% 0.01%	0.23% -0.15% 0.1% 94.91% 0.69% 1.00% 0.24% -0.01%

^{*} Data source: Vivaldi ** Fund classification as per Bloomberg BFCS

SKDIV	Old Mutual Voyager Diversified Fund	Fund of Fu	ınds with de	rivatives		
	<u>CashFx</u>					
		CashFx	19.70%	19.70%	0.00%	-0.56%
		CashFx	4.08%	4.08%	-0.01%	-0.88%
			23.8%	23.8%	0.0%	-1.4%
	<u>Funds</u>					
		Debt Fund	20.78%	20.78%	0.03%	5.04%
		Equity Fund	48.17%	48.17%	0.42%	67.35%
		Commodity Fund	4.06%	4.06%	0.01%	2.04%
		Asset Allocation Fund	7.78%	7.78%	0.03%	5.58%
		Alternative Investment	9.25%	9.25%	0.02%	3.54%
		Funds	1.36%	1.36%	0.00%	0.79%
			91.4%	91.4%	0.5%	84.4%
	<u>Overlay</u>					
		Bond	-11.64%	11.64%	0.05%	7.94%
		Closed-end Funds	1.97%	1.97%	0.01%	0.99%
		Equity Index	-5.50%	5.50%	0.05%	8.15%
			-15.2%	19.1%	0.1%	17.1%
KINTDIV	Old Mutual Voyager International Diversit	fied Fund Fund of Fu	100.0% ands with de	134.3% rivatives	0.6%	100.0%
KINTDIV	Old Mutual Voyager International Diversit		ınds with de	rivatives		
KINTDIV		CashFx	ands with dea	rivatives 4.15%	-0.01%	-1.49%
KINTDIV			4.15% 16.73%	4.15% 16.73%	-0.01% 0.05%	-1.49% 6.98%
KINTDIV	<u>CashFx</u>	CashFx	ands with dea	rivatives 4.15%	-0.01%	-1.49% 6.98%
KINTDIV		CashFx CashFx	4.15% 16.73% 20.9%	4.15% 16.73% 20.9%	-0.01% 0.05% 0.0%	-1.49% 6.98% 5.5%
KINTDIV	<u>CashFx</u>	CashFx	4.15% 16.73% 20.9% 3.84%	4.15% 16.73%	-0.01% 0.05%	-1.49% 6.98% 5.5% 2.73%
KINTDIV	<u>CashFx</u>	CashFx CashFx Commodity Fund	4.15% 16.73% 20.9%	4.15% 16.73% 20.9% 3.84%	-0.01% 0.05% 0.0% 0.02%	-1.49% 6.98% 5.5% 2.73% 0.76%
KINTDIV	<u>CashFx</u>	CashFx CashFx Commodity Fund Funds	4.15% 16.73% 20.9% 3.84% 1.38%	4.15% 16.73% 20.9% 3.84% 1.38%	-0.01% 0.05% 0.0% 0.02% 0.01%	-1.49% 6.98% 5.5% 2.73% 0.76% 9.84%
KINTDIV	<u>CashFx</u>	CashFx CashFx Commodity Fund Funds Debt Fund	4.15% 16.73% 20.9% 3.84% 1.38% 20.51%	4.15% 16.73% 20.9% 3.84% 1.38% 20.51%	-0.01% 0.05% 0.0% 0.02% 0.01% 0.07%	-1.49% 6.98% 5.5% 2.73% 0.76% 9.84% 6.77%
KINTDIV	<u>CashFx</u>	CashFx CashFx Commodity Fund Funds Debt Fund Asset Allocation Fund Alternative Investment	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92%	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92%	-0.01% 0.05% 0.0% 0.02% 0.01% 0.07% 0.05%	-1.49% 6.98% 5.5% 2.73% 0.76% 9.84% 6.77% 4.98%
KINTDIV	<u>CashFx</u>	CashFx CashFx Commodity Fund Funds Debt Fund Asset Allocation Fund	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34%	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34%	-0.01% 0.05% 0.00% 0.02% 0.01% 0.07% 0.05% 0.03%	-1.49% 6.98% 5.5% 2.73% 0.76% 9.84% 6.77% 4.98% 53.94%
KINTDIV	<u>CashFx</u>	CashFx CashFx Commodity Fund Funds Debt Fund Asset Allocation Fund Alternative Investment Equity Fund	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34% 43.79%	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34% 43.79%	-0.01% 0.05% 0.00% 0.02% 0.01% 0.07% 0.05% 0.03% 0.37%	-1.49% 6.98% 5.5% 2.73% 0.76% 9.84% 6.77% 4.98% 53.94% 0.39%
KINTDIV	<u>CashFx</u> <u>Funds</u>	CashFx CashFx Commodity Fund Funds Debt Fund Asset Allocation Fund Alternative Investment Equity Fund	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34% 43.79% 4.92%	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34% 43.79% 4.92%	-0.01% 0.05% 0.09% 0.02% 0.01% 0.07% 0.05% 0.03% 0.37% 0.00%	-1.49% 6.98% 5.5% 2.73% 0.76% 9.84% 6.77% 4.98% 53.94% 0.39%
KINTDIV	<u>CashFx</u>	CashFx CashFx Commodity Fund Funds Debt Fund Asset Allocation Fund Alternative Investment Equity Fund	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34% 43.79% 4.92%	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34% 43.79% 4.92%	-0.01% 0.05% 0.09% 0.02% 0.01% 0.07% 0.05% 0.03% 0.37% 0.00%	-1.49% 6.98% 5.5% 2.73% 0.76% 9.84% 6.77% 4.98% 53.94% 0.39%
KINTDIV	<u>CashFx</u> <u>Funds</u>	CashFx CashFx Commodity Fund Funds Debt Fund Asset Allocation Fund Alternative Investment Equity Fund Real Estate Fund	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34% 43.79% 4.92%	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34% 43.79% 4.92% 92.7%	-0.01% 0.05% 0.00% 0.02% 0.01% 0.07% 0.05% 0.03% 0.37% 0.00%	-1.49% 6.98% 5.5% 2.73% 0.76% 9.84% 6.77% 4.98% 53.94% 0.39% 79.4%
KINTDIV	<u>CashFx</u> <u>Funds</u>	CashFx CashFx Commodity Fund Funds Debt Fund Asset Allocation Fund Alternative Investment Equity Fund Real Estate Fund Bond	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34% 43.79% 4.92% 92.7% -15.11%	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34% 43.79% 4.92% 92.7%	-0.01% 0.05% 0.02% 0.01% 0.07% 0.05% 0.03% 0.37% 0.00% 0.5%	-1.49% 6.98% 5.5% 2.73% 0.76% 9.84% 6.77% 4.98% 53.94% 0.39% 79.4% 7.68% 6.27%
KINTDIV	<u>CashFx</u> <u>Funds</u>	CashFx CashFx CashFx Commodity Fund Funds Debt Fund Asset Allocation Fund Alternative Investment Equity Fund Real Estate Fund Bond Equity Index	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34% 43.79% 4.92% 92.7% -15.11% -0.46%	4.15% 16.73% 20.9% 3.84% 1.38% 20.51% 7.92% 10.34% 43.79% 4.92% 92.7% 15.11% 0.46%	-0.01% 0.05% 0.00% 0.02% 0.01% 0.07% 0.05% 0.03% 0.37% 0.00% 0.5% 0.05% 0.04%	-1.49% 6.98% 5.5% 2.73% 0.76% 9.84% 6.77% 4.98% 53.94% 0.39% 79.4% 7.68% 6.27% 1.15%

^{*} Data source: Vivaldi ** Fund classification as per Bloomberg BFCS

			Net%	Gross% IVI	var/ivav	ivivaR/va
SKINTGRW	Old Mutual Voyager International Growth F	Fund Fund of Fu	ınds with dei	rivatives		
	<u>CashFx</u>					
		CashFx	3.23%	3.23%	-0.01%	-0.87%
		CashFx	19.25%	19.25%	0.01%	1.97%
			22.5%	22.5%	0.0%	1.1%
	<u>Funds</u>					
		Asset Allocation Fund	8.54%	8.54%	0.05%	7.55%
		Alternative Investment	5.90%	5.90%	0.02%	2.15%
		Debt Fund	9.38%	9.38%	0.03%	4.53%
		Commodity Fund	3.57%	3.57%	0.02%	2.08%
		Equity Fund	58.39%	58.39%	0.52%	71.97%
		Real Estate Fund	4.89%	4.89%	0.00%	0.37%
		Funds	0.91%	0.91%	0.00%	0.48%
			91.6%	91.6%	0.6%	89.1%
	<u>Overlay</u>					
		Equity Index	-5.74%	5.74%	0.02%	2.44%
		Bond	-11.04%	11.04%	0.04%	5.89%
		Closed-end Funds	2.73%	2.73%	0.01%	1.43%
			-14.1%	19.5%	0.1%	9.8%
			100.0%	133.6%	0.7%	100.0%
KSTRATBND	Old Mutual Voyager Strategic Bond Fund	Fund of Fu	ınds with dei	rivatives		
NOTIVITE IND	<u>CashFx</u>					
	<u> </u>	CashFx	6.96%	6.96%	-0.03%	-10.07%
		CashFx	4.33%	4.33%	0.06%	23.21%
			11.3%	11.3%	0.0%	13.1%
			11.070	11.070	0.070	10.170
	Funds					
	<u>Funds</u>	Alternative Investment	6.31%	6.31%	0.04%	15.41%
	<u>Funds</u>	Alternative Investment Asset Allocation Fund	6.31% 3.10%	6.31% 3.10%	0.04% 0.01%	
	<u>Funds</u>					15.41% 4.70% 68.01%
	<u>Funds</u>	Asset Allocation Fund	3.10% 82.88%	3.10% 82.88%	0.01% 0.19%	4.70% 68.01%
		Asset Allocation Fund	3.10%	3.10%	0.01%	4.70%
	<u>Funds</u> <u>Overlay</u>	Asset Allocation Fund	3.10% 82.88%	3.10% 82.88%	0.01% 0.19%	4.70% 68.01%
		Asset Allocation Fund Debt Fund	3.10% 82.88% 92.3%	3.10% 82.88% 92.3%	0.01% 0.19% 0.2%	4.70% 68.01% 88.1%

^{*} Data source: Vivaldi ** Fund classification as per Bloomberg BFCS