

TCF indicators vs. peer group

Report for: 28-Feb-15
All Desks - All companies



1 year - details/RAG/prev.

3 year - details/RAG/prev.

5 year - details/RAG/prev.

Blend - details/RAG/prev.

RAG

Last Prev

Last Prev

Last Prev

Last Prev

162 [165, 211] - 45.74% A or R out of 94



104 [109, 139] - 41.94% A or R out of 62



79 [95, 121] - 31.48% A or R out of 54



157 [165, 211] - 42.55% A or R out of 94



FundDetail

Systematic equities

Last Prev

Last Prev

Last Prev

Last Prev

Ian Heslop

Old Mutual Asia Pacific Fund - Acc vs. IMA-Asia Pacific Ex Japan

(32/89)



(5/81)



(11/72)



Old Mutual Global Equity Absolute Return Fund - I Acc USD vs. USD Libor 1m

4.99 (0.16) -> 4.83



8.47 (0.19) -> 8.27



7.68 (0.22) -> 7.46



Old Mutual Global Equity Fund - Acc vs. IMA-Global

(35/263)



(8/239)



(6/207)



Old Mutual Japanese Equity Fund - A1 vs. MStar-Japan Large-Cap Equity

(252/320)



(181/299)



(145/285)



Old Mutual Japanese Equity Fund - Acc vs. IMA-Japan

(45/62)



(16/59)



(6/59)



Old Mutual North American Equity Fund - A USD Acc vs. MStar-US US Mid Cap Growth

(1/33)



(19/28)



(11/22)



Old Mutual North American Equity Fund - Acc vs. IMA-North America

(8/117)



(4/110)



(1/100)



Old Mutual World Equity Fund - A vs. MStar-Global Large-Cap Blend Equity

(205/1448)



(394/1245)



(321/1084)



FundDetail

Multi Asset

Last Prev

Last Prev

Last Prev

Last Prev

Anthony Gillham

Old Mutual Voyager Strategic Bond Fund - Inc vs. IMA-Sterling Strategic Bond

(74/76)



(53/66)



(46/54)



Sterling Fixed Interest vs. SLAC SFI - Composite Benchmark

10.72 (11.96) -> -1.24



6.63 (6.63) -> -0



7.72 (7.8) -> -0.09



Francois Zagame

Old Mutual Voyager Global Dynamic Equity Fund - Retail Acc vs. MSCI AC World GDP

8.21 (14.25) -> -6.04



7.39 (9.7) -> -2.3



7.05 (7.72) -> -0.67



John Ventre

Distribution vs. ABI-Distribution Managed

(34/37)



(30/36)



(27/36)



Old Mutual Generation Target 3:4 Fund - A Inc vs. 35% MSCI AC world GDP + 65% GBP Libor 3m

2.17 (5.27) -> -3.1



Old Mutual Generation Target 3:6 Fund - A Inc vs. 35% MSCI AC world GDP + 65% GBP Libor 3m

1.07 (5.27) -> -4.2



* Data source: Morningstar (via Factset)

** Spectrum range measured against benchmark

*** Test performed on relative performance for 1, 3, 5 and blended RAG

**** Thresholds: Peer - percentile < 50% -> G; <= 75% -> A, > 75% -> R; reference - for R: -2.5% for 1y, -1% for 3y, -0.5% for 5y/5yAbs. Above 0% is G.

***** For overall RAG the reference is "TCF outcome 5 - Performance RAG status calculation methodology" (July 2009)

OMGI - Investment Risk & Performance

produced by OMGI PerfRep v.0.32 on: 09/03/2015 14:28:39

	1 year - details/RAG/prev.	3 year - details/RAG/prev.	5 year - details/RAG/prev.	Blend - details/RAG/prev.
Old Mutual Generation Target 4:4 Fund - A Inc vs. 50% MSCI AC world GDP + 50% GBP Libor 3m	5.48 (7.32) -> -1.84			
Old Mutual Generation Target 4:6 Fund - A Inc vs. 50% MSCI AC world GDP + 50% GBP Libor 3m	2.42 (7.32) -> -4.9			
Old Mutual Spectrum 3 Fund - Acc vs. GBP Libor 1m	3.53 (0.5) -> 3.03	5.28 (0.53) -> 4.75	6.09 (0.57) -> 5.52	
Old Mutual Spectrum 4 Fund - Acc vs. GBP Libor 1m	3.8 (0.5) -> 3.3	5.82 (0.53) -> 5.28	6.47 (0.57) -> 5.9	
Old Mutual Spectrum 5 Fund - Acc vs. GBP Libor 1m	4.2 (0.5) -> 3.7	6.35 (0.53) -> 5.82	6.78 (0.57) -> 6.22	
Old Mutual Spectrum 6 Fund - Acc vs. GBP Libor 1m	4.7 (0.5) -> 4.19	7.03 (0.53) -> 6.5	7.2 (0.57) -> 6.64	
Old Mutual Spectrum 7 Fund - Acc vs. GBP Libor 1m	5.23 (0.5) -> 4.73	7.59 (0.53) -> 7.06	7.57 (0.57) -> 7	
Old Mutual Spectrum 8 Fund - Acc vs. GBP Libor 1m	5.45 (0.5) -> 4.94	7.98 (0.53) -> 7.45	7.74 (0.57) -> 7.17	
Old Mutual Voyager Diversified Fund - Retail Acc vs. IMA-Mixed Investment 20-60% Shares	(131/133)	(107/115)	(79/97)	
Old Mutual Voyager International Diversified Fund - GBP vs. 50% MSCI AC world GDP + 50% GBP Libor 3m	1.32 (7.32) -> -6	3.05 (5.23) -> -2.18		
Old Mutual Voyager International Growth Fund - GBP vs. 75% MSCI AC world GDP + 25% GBP Libor 3m	2.47 (10.77) -> -8.3	3.44 (7.48) -> -4.04		
Lee Freeman-Shor				
Old Mutual European Best Ideas Fund - A1 EUR vs. MStar-Europe Large-Cap Blend Equity	(289/671)	(215/612)	(63/559)	
Old Mutual Global Best Ideas Fund - Retail Acc vs. IMA-Global	(221/263)	(175/239)	(56/207)	
Paul Craig				
Old Mutual Cirilium Balanced Fund - Class A Acc vs. GBP Libor 1m	7.9 (0.5) -> 7.4	8.16 (0.53) -> 7.63	7.52 (0.57) -> 6.95	
Old Mutual Cirilium Balanced Passive Fund - Class R Acc vs. GBP Libor 1m	10.94 (0.5) -> 10.43			
Old Mutual Cirilium Conservative Fund - Class A Acc vs. GBP Libor 1m	6.74 (0.5) -> 6.23			
Old Mutual Cirilium Conservative Passive Fund - Class R Acc vs. GBP Libor 1m	8.77 (0.5) -> 8.26			
Old Mutual Cirilium Dynamic Fund - Class A Acc vs. GBP Libor 1m	11.09 (0.5) -> 10.59	11.7 (0.53) -> 11.16	10.19 (0.57) -> 9.62	
Old Mutual Cirilium Dynamic Passive Fund - Class R Acc vs. GBP Libor 1m	12.7 (0.5) -> 12.2			
Old Mutual Cirilium Moderate Fund - Class A Acc vs. GBP Libor 1m	9.58 (0.5) -> 9.08	10.07 (0.53) -> 9.54	8.99 (0.57) -> 8.42	
Old Mutual Cirilium Moderate Passive Fund - Class R Acc vs. GBP Libor 1m	11.99 (0.5) -> 11.48			
Old Mutual Cirilium Strategic Income Fund - Class A Inc vs. GBP Libor 1m	6.06 (0.5) -> 5.56	8.05 (0.53) -> 7.52		

* Data source: Morningstar (via Factset)

** Spectrum range measured against benchmark

*** Test performed on relative performance for 1, 3, 5 and blended RAG

**** Thresholds: Peer - percentile < 50% -> G; <= 75% -> A, > 75% -> R; reference - for R: -2.5% for 1y, -1% for 3y, -0.5% for 5y/5yAbs. Above 0% is G.

***** For overall RAG the reference is "TCF outcome 5 - Performance RAG status calculation methodology" (July 2009)

OMGI - Investment Risk & Performance

produced by OMGIPerfRep v.0.32 on: 09/03/2015 14:28:39

1 year - details/RAG/prev.

3 year - details/RAG/prev.

5 year - details/RAG/prev.

Blend - details/RAG/prev.

FundDetail**Fixed Income**

Last Prev

Last Prev

Last Prev

Last Prev

Christine Johnson

Old Mutual Corporate Bond Fund - Acc vs. IMA-Sterling Corporate

(64/97)



(7/86)



(12/79)



Old Mutual Monthly Income Bond Fund - Acc vs. IMA-Sterling Strategic Bond

(71/76)



(13/66)



(25/54)

**Stewart Cowley**

Old Mutual Global Bond Fund - A1 USD Acc vs. JPMorgan Global GBI (Traded) - USD unhedged

-4.59 (-3.14) -> -1.45



-2.67 (-1.26) -> -1.41



0.69 (1.77) -> -1.08



Old Mutual Global Strategic Bond Fund - I Acc USD vs. USD Libor 1m

-2.81 (0.16) -> -2.96



-0.37 (0.19) -> -0.56



2.29 (0.22) -> 2.07



Old Mutual Global Strategic Bond Fund - Acc vs. GBP Libor 1m

1.89 (0.5) -> 1.39



0.54 (0.53) -> 0.01



2.52 (0.57) -> 1.95



Old Mutual Managed Fund - Acc vs. IMA-Mixed Investment 40-85% Shares

(82/133)



(8/118)



(6/101)

**FundDetail****Ext. single strategies**

Last Prev

Last Prev

Last Prev

Last Prev

Anthony Gillham

Old Mutual Bond 1 Fund - Inc vs. IMA-Sterling Strategic Bond

(27/76)



(5/66)



(15/54)



Old Mutual Bond 2 Fund - Acc vs. IMA-Sterling Corporate

(42/97)



(70/86)



(52/79)



Old Mutual Bond 3 Fund vs. IMA-Sterling High Yield

(299/336)



(190/207)



(133/149)

**Ernst Knacke**

Old Mutual Equity 2 Fund - Acc vs. IMA-UK All Companies

(184/267)



(122/259)



(114/247)

**MultiAsset**

Old Mutual Aberdeen Asia Pacific Fund - A Acc vs. MSCI AC Asia Pacific ex Japan

16.56 (17.68) -> -1.12



Old Mutual Artemis Income Fund - A Inc vs. FTSE All Share

8.45 (5.56) -> 2.88



Old Mutual Artemis UK Special Situations Fund - A Acc vs. FTSE All Share

-1.92 (5.56) -> -7.48



Old Mutual BlackRock Gold & General Fund - A Acc vs. FTSE Gold Mines index

-8.12 (-9.61) -> 1.48



Old Mutual BlackRock UK Special Situations Fund - A Acc vs. IMA-UK All Companies

(234/267)



Old Mutual Fidelity Global Focus Fund - A Acc vs. MSCI AC World

15.75 (16.63) -> -0.88



Old Mutual Fidelity Money Builder Income Fund - A Inc vs. BofA Merrill Lynch Euro-Sterling Index (EOL0)

10.72 (11.6) -> -0.88



Old Mutual Fidelity Strategic Bond Fund - A Inc vs. IMA-Sterling Strategic Bond

(15/76)



Old Mutual Gilt Fund - Acc vs. BofA Merrill Lynch UK Gilts

10.96 (12.34) -> -1.38



3.16 (4.56) -> -1.41



5.79 (7.22) -> -1.43



* Data source: Morningstar (via Factset)

** Spectrum range measured against benchmark

*** Test performed on relative performance for 1, 3, 5 and blended RAG

**** Thresholds: Peer - percentile < 50% -> G; <= 75% -> A, > 75% -> R; reference - for R: -2.5% for 1y, -1% for 3y, -0.5% for 5y/5yAbs. Above 0% is G.

***** For overall RAG the reference is "TCF outcome 5 - Performance RAG status calculation methodology" (July 2009)

OMGI - Investment Risk & Performance

produced by OMGIPerfRep v.0.32 on: 09/03/2015 14:28:39

	1 year - details/RAG/prev.	3 year - details/RAG/prev.	5 year - details/RAG/prev.	Blend - details/RAG/prev.
Old Mutual Henderson China Opportunities Fund - A Acc vs. MSCI Zhong Hua Index (aggregate of HK and China)	20.13 (26.45) -> -6.32			
Old Mutual Henderson European Fund - A Acc vs. FTSE World Europe ex UK	5.91 (5.17) -> 0.74			
Old Mutual Invesco Perpetual Asian Fund - A Acc vs. IMA-Asia Pacific Ex Japan	(28/89)			
Old Mutual Invesco Perpetual Corporate Bond Fund - A Inc vs. IMA-Sterling Corporate	(85/97)			
Old Mutual JPM Emerging Markets Fund - A Acc vs. MSCI Emerging Markets	17.2 (13.88) -> 3.32			
Old Mutual JPM Natural Resources Fund - A Acc vs. HSBC Gold, Mining & Energy	-19.64 (-7.24) -> -12.4			
Old Mutual Newton Global Higher Income Fund - A Inc vs. FTSE World – Total Return	13.46 (17.12) -> -3.66			
Old Mutual Newton Higher Income Fund - A Inc vs. FTSE All Share	7.89 (5.56) -> 2.33			
Old Mutual Schroders Tokyo Fund - A Acc vs. Topix 1st Section	19.11 (18.8) -> 0.32			
Old Mutual Schroders US Mid Cap Fund - A Acc vs. Russell 2500 Total Return	21.41 (17.37) -> 4.04			
Old Mutual Threadneedle American Select Fund - A Acc vs. S&P 500 Total Return	14.11 (24.49) -> -10.38			
Old Mutual Threadneedle European Select Fund - A Acc vs. FTSE World Europe ex UK	10.14 (5.17) -> 4.98			
Old Mutual Threadneedle High Yield Bond Fund - A Inc vs. BofA ML EURCurrency High Yield (3%) Constrained Index Ex Sub-Financials	4.95 (6.11) -> -1.15			
Old Mutual UK Index Fund - Acc vs. FTSE All Share	5.91 (5.56) -> 0.34	9.91 (10.9) -> -0.99	9.83 (10.14) -> -0.31	
Old Mutual World Index Fund - U2 Acc vs. FTSE Developed ex UK Index	18.38 (17.75) -> 0.63			

Products

Old Mutual Emerging Market Debt Fund - A USD Acc vs. MStar-Emerging Market Bond	(74/160)		(70/113)		(41/83)		
Old Mutual Ethical Fund - Acc vs. IMA-Global	(238/263)		(148/239)		(147/207)		
Old Mutual Global Emerging Markets Fund - A1 vs. MStar-Emerging Markets Equity	(44/579)		(60/466)				
Old Mutual Global Equity Income Fund - A vs. IMA-Global Equity Income	(32/33)		(27/27)		(18/19)		
Old Mutual Global Property Securities Fund - USD Ret vs. FTSE EPRA/NAREIT Developed	17.48 (15.56) -> 1.91		11.2 (12.52) -> -1.33		10.75 (12.86) -> -2.11		
Old Mutual Investment Grade Corporate Bond Fund - A USD vs. Barclays Capital Global Aggregate Credit - Corporate (USD Hedged)	5.37 (6.95) -> -1.58		4.36 (5.54) -> -1.18				
Old Mutual Local Currency Emerging Market Debt Fund - A1 vs. MStar-Emerging Market Bond LC	(106/113)		(83/84)				
Old Mutual Total Return USD Bond Fund - A1 Acc vs. MStar-Dollar Diversified Bond	(43/118)		(18/107)		(30/98)		
Old Mutual US Dividend Fund - A1 vs. MStar-US Large-Cap Value Equity	(63/84)		(55/68)		(34/59)		

* Data source: Morningstar (via Factset)

** Spectrum range measured against benchmark

*** Test performed on relative performance for 1, 3, 5 and blended RAG

**** Thresholds: Peer - percentile < 50% -> G; <= 75% -> A, > 75% -> R; reference - for R: -2.5% for 1y, -1% for 3y, -0.5% for 5y/5yAbs. Above 0% is G.

***** For overall RAG the reference is "TCF outcome 5 - Performance RAG status calculation methodology" (July 2009)

OMGI - Investment Risk & Performance

produced by OMGI PerfRep v.0.32 on: 09/03/2015 14:28:39

1 year - details/RAG/prev.

3 year - details/RAG/prev.

5 year - details/RAG/prev.

Blend - details/RAG/prev.

<i>FundDetail</i>	<i>Discretionary equities</i>	Last	Prev	Last	Prev	Last	Prev	Last	Prev
Daniel Nickols									
Old Mutual UK Smaller Companies Focus Fund - A Inc GBP vs. IMA-UK Smaller companies	(26/53)			(14/51)			(17/51)		
Old Mutual UK Smaller Companies Fund - Acc vs. IMA-UK Smaller companies	(21/53)			(24/51)			(26/51)		
Kevin Lilley									
Old Mutual European Equity (ex UK) Fund - Acc vs. IMA-Europe ex UK	(56/103)			(67/96)			(41/91)		
Old Mutual European Equity Fund - A1 EUR Acc vs. MSCI Europe	16.53 (19.02) -> -2.49			16.98 (16.8) -> 0.18			12.83 (12.64) -> 0.19		
Luke Kerr									
Old Mutual UK Dynamic Equity Fund - R - GBP vs. FTSE 250 ex-IT	2.49 (5.24) -> -2.74			20.71 (19.01) -> 1.7			20.48 (17.17) -> 3.31		
Richard Buxton									
Old Mutual UK Alpha Fund - Acc vs. IMA-UK All Companies	(95/267)			(51/259)			(54/247)		
Old Mutual UK Alpha Fund (IRL) - F vs. IMA-UK All Companies	(111/267)								
Richard Watts									
Old Mutual Equity 1 Fund vs. IMA-UK All Companies	(38/267)			(2/259)			(11/247)		
Old Mutual UK Mid Cap Fund - Acc vs. FTSE 250 ex-IT	6.29 (5.24) -> 1.05			21.22 (19.01) -> 2.21			18.85 (17.17) -> 1.68		
Simon Murphy									
Old Mutual UK Equity Fund - Acc vs. IMA-UK All Companies	(178/267)			(87/259)			(71/247)		
Old Mutual UK Opportunities Fund - A Acc vs. GBP Libor 6m	0.01 (0.65) -> -0.64			6.09 (0.87) -> 5.22					
Stephen Message									
Old Mutual UK Equity Income Fund - Acc vs. IMA-UK Equity Income	(20/84)			(13/79)			(8/70)		
FundDetail Asian Equity									
		Last	Prev	Last	Prev	Last	Prev	Last	Prev
Diamond Lee									
Old Mutual Greater China Equity Fund - A1 vs. MStar-Greater China Equity	(10/87)			(50/82)			(13/74)		
Josh Crabb									
Old Mutual Asian Equity Fund - A USD vs. MStar-Asia/Pacific ex Japan Equity	(52/221)			(184/195)					

* Data source: Morningstar (via Factset)

** Spectrum range measured against benchmark

*** Test performed on relative performance for 1, 3, 5 and blended RAG

**** Thresholds: Peer - percentile < 50% -> G; <= 75% -> A, > 75% -> R; reference - for R: -2.5% for 1y, -1% for 3y, -0.5% for 5y/5yAbs. Above 0% is G.

***** For overall RAG the reference is "TCF outcome 5 - Performance RAG status calculation methodology" (July 2009)

OMGI - Investment Risk & Performance

produced by OMGI PerfRep v.0.32 on: 09/03/2015 14:28:40

	1 year - details/RAG/prev.	3 year - details/RAG/prev.	5 year - details/RAG/prev.	Blend - details/RAG/prev.
Old Mutual Pacific Equity Fund - A1 vs. MStar-Asia/Pacific ex Japan Equity	(11/221) <div></div>	(78/195) <div></div>	(29/173) <div></div>	<div></div>

* Data source: Morningstar (via Factset)
** Spectrum range measured against benchmark
*** Test performed on relative performance for 1, 3, 5 and blended RAG
**** Thresholds: Peer - percentile < 50% -> G; <= 75% -> A, > 75% -> R; reference - for R: -2.5% for 1y, -1% for 3y, -0.5% for 5y/5yAbs. Above 0% is G.
***** For overall RAG the reference is "TCF outcome 5 - Performance RAG status calculation methodology" (July 2009)