

# CEO report - desks performance detail

Report for: 28-Feb-15 vs. 31-Jan-15



Asian Equity		1m	3m	YtD	1y	2y	3y	5y
<b>Decile</b>								
<i>BotDec</i>	Count:	0	0	1 ↑	0	1	1	0
	AuM%:	0.0%	0.0%	0.1% ↑	0.0%	0.1% ↓	0.1% ↓	0.0%
<i>TopDec</i>	Count:	0	0 ↓	0	1 ↓	0	0	0
	AuM%:	0.0%	0.0% ↓	0.0%	0.6% ↓	0.0%	0.0%	0.0%
<b>Peers</b>								
<i>1st Q</i>	Count:	0	2 ↓	0	3 ↑	1	0	2
	AuM%:	0.0%	0.9% ↓	0.0%	1.0% ↑	0.6% ↓	0.0%	0.9% ↓
<i>2nd Q</i>	Count:	1	1 ↑	1	0 ↓	0	1	0
	AuM%:	0.3% ↓	0.1% ↑	0.3% ↓	0.0% ↓	0.0%	0.6% ↓	0.0%
<i>3rd Q</i>	Count:	1	0	1	0	1	1	0
	AuM%:	0.6% ↓	0.0%	0.6% ↓	0.0%	0.3% ↓	0.3% ↓	0.0%
<i>4th Q</i>	Count:	1	0	1	0	1	1	0
	AuM%:	0.1% ↓	0.0%	0.1% ↓	0.0%	0.1% ↓	0.1% ↓	0.0%
<b>Reference</b>								
<i>Fund &lt; Index</i>	Count:	3	1 ↑	3	1 ↓	2	2	0
	AuM%:	1.0% ↓	0.1% ↑	1.0% ↓	0.3% ↓	0.4% ↓	0.4% ↓	0.0%
<i>Fund &gt;= Index</i>	Count:	0	2 ↓	0	2 ↑	1	1	2
	AuM%:	0.0%	0.9% ↓	0.0%	0.7% ↑	0.6% ↓	0.6% ↓	0.9% ↓

\* Data source: Morningstar (via Factset)

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**Investment Risk & Performance**

produced by OMGI PerfRep v.0.32 on: 09/03/2015 14:24:11

Discretionary equities		1m	3m	YtD	1y	2y	3y	5y
<b>Decile</b>								
<i>BotDec</i>	Count:	0 ↓	1 ↑	1	0	0	0	0
	AuM%:	0.0% ↓	0.3% ↑	1.3% ↑	0.0%	0.0%	0.0%	0.0%
<i>TopDec</i>	Count:	0	2 ↑	0	0	3 ↑	3 ↑	3 ↑
	AuM%:	0.0%	7.9% ↑	0.0%	0.0%	9.2% ↑	9.2% ↑	9.2% ↑
<b>Peers</b>								
<i>1st Q</i>	Count:	2 ↑	2 ↑	1 ↑	3 ↑	5	7	6 ↑
	AuM%:	7.9% ↑	7.9% ↑	0.1% ↑	8.7% ↑	10.2% ↑	19.3% ↓	19.0% ↑
<i>2nd Q</i>	Count:	5 ↑	2 ↓	3 ↑	4 ↓	5	3 ↑	3 ↓
	AuM%:	11.7% ↑	2.1% ↓	12.4% ↑	13.8% ↓	12.3% ↓	6.8% ↑	3.2% ↓
<i>3rd Q</i>	Count:	5 ↑	4	4	5 ↑	1 ↑	1	1 ↑
	AuM%:	7.2% ↓	13.8% ↑	10.3% ↓	4.4% ↑	3.8% ↑	0.3% ↑	3.8% ↑
<i>4th Q</i>	Count:	1 ↓	5 ↑	5 ↓	0	0	0	0
	AuM%:	0.1% ↓	3.1% ↑	4.2% ↓	0.0%	0.0%	0.0%	0.0%
<b>Reference</b>								
<i>Fund &lt; Index</i>	Count:	13 ↑	10 ↑	13 ↑	9 ↑	2 ↑	2 ↑	0
	AuM%:	27.0% ↑	16.8% ↑	27.0% ↑	18.2% ↑	4.1% ↑	4.1% ↑	0.0%
<i>Fund &gt;= Index</i>	Count:	0 ↓	3 ↓	0 ↓	3 ↓	9 ↓	9	10 ↑
	AuM%:	0.0% ↓	10.1% ↓	0.0% ↓	8.7% ↓	22.3% ↓	22.2% ↓	26.1% ↑

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Ext. single strategies		1m	3m	YtD	1y	2y	3y	5y
<b>Decile</b>								
<i>BotDec</i>	Count:	6 ↑	4 ↑	5 ↑	6 ↑	3	3	1 ↓
	AuM%:	2.4% ↑	0.7% ↑	0.9% ↑	1.3% ↑	0.4% ↓	0.4% ↓	0.2% ↓
<i>TopDec</i>	Count:	1 ↓	2 ↓	3 ↓	3 ↑	3	1 ↓	0 ↓
	AuM%:	0.1% ↓	0.3% ↓	1.0% ↓	1.0% ↑	0.9% ↓	0.1% ↓	0.0% ↓
<b>Peers</b>								
<i>1st Q</i>	Count:	7 ↓	10 ↓	9 ↓	9 ↓	3 ↓	4 ↓	0 ↓
	AuM%:	2.2% ↓	2.0% ↓	2.6% ↓	3.0% ↓	0.9% ↓	1.8% ↓	0.0% ↓
<i>2nd Q</i>	Count:	3 ↓	8 ↓	10	15 ↑	2 ↑	1 ↓	4
	AuM%:	0.7% ↓	3.3% ↑	3.9% ↓	5.2% ↑	1.1% ↑	0.1% ↓	1.8% ↓
<i>3rd Q</i>	Count:	17 ↑	10 ↑	9 ↓	3 ↓	5 ↓	4 ↓	5
	AuM%:	5.4% ↑	5.1% ↑	3.1% ↓	2.0% ↓	2.7% ↓	1.9% ↓	3.4% ↑
<i>4th Q</i>	Count:	11 ↑	10 ↑	10 ↑	10 ↑	5 ↑	6 ↑	2
	AuM%:	4.2% ↑	2.2% ↑	3.0% ↑	2.2% ↑	1.9% ↑	2.9% ↑	0.2% ↓
<b>Reference</b>								
<i>Fund &lt; Index</i>	Count:	23	26 ↑	29 ↑	24	12	11	10
	AuM%:	8.5% ↑	8.8% ↑	9.9% ↑	8.1% ↓	5.9% ↑	5.0% ↓	5.6% ↓
<i>Fund &gt;= Index</i>	Count:	16 ↓	13 ↓	10 ↓	14	4 ↓	5 ↓	2 ↓
	AuM%:	4.4% ↓	4.1% ↓	3.0% ↓	4.5% ↑	1.0% ↓	1.9% ↓	0.1% ↓

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Fixed Income		1m	3m	YtD	1y	2y	3y	5y
<b>Decile</b>								
<i>BotDec</i>	Count:	0 ↓	1 ↑	1	2	2	1	0
	AuM%:	0.0% ↓	0.1% ↑	0.1% ↓	0.7% ↑	0.5% ↓	0.1% ↓	0.0%
<i>TopDec</i>	Count:	2 ↑	1	2 ↑	0	0	2	1
	AuM%:	3.0% ↑	0.0% ↑	0.7% ↑	0.0%	0.0%	3.5% ↑	0.9% ↑
<b>Peers</b>								
<i>1st Q</i>	Count:	2	3 ↑	4 ↑	0	2	3	2
	AuM%:	3.0% ↑	3.3% ↑	5.9% ↑	0.0%	3.5% ↑	4.2% ↑	3.5% ↑
<i>2nd Q</i>	Count:	1 ↓	3 ↑	2	0 ↓	1 ↑	0	2 ↑
	AuM%:	0.7% ↓	3.9% ↑	1.3% ↓	0.0% ↓	0.7% ↑	0.0%	1.1% ↑
<i>3rd Q</i>	Count:	3 ↑	0 ↓	0 ↓	4 ↑	1	2 ↑	1 ↓
	AuM%:	3.6% ↑	0.0% ↓	0.0% ↓	6.5% ↑	2.6% ↑	3.0% ↑	2.6% ↓
<i>4th Q</i>	Count:	1 ↓	1	1 ↓	2 ↓	2 ↓	1 ↓	1
	AuM%:	0.0% ↓	0.1% ↓	0.1% ↓	0.7% ↓	0.5% ↓	0.1% ↓	0.1% ↓
<b>Reference</b>								
<i>Fund &lt; Index</i>	Count:	1 ↓	1 ↓	1 ↓	5 ↓	4 ↓	2 ↓	2
	AuM%:	0.0% ↓	0.1% ↓	0.1% ↓	4.7% ↓	3.8% ↓	0.5% ↓	0.7% ↓
<i>Fund &gt;= Index</i>	Count:	6 ↑	6 ↑	6 ↑	1 ↑	2 ↑	4 ↑	4
	AuM%:	7.3% ↑	7.2% ↑	7.2% ↑	2.6% ↑	3.5% ↑	6.8% ↑	6.5% ↓

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Multi Asset		1m	3m	YtD	1y	2y	3y	5y
<b>Decile</b>								
<i>BotDec</i>	Count:	3 ↓	7	6 ↑	3	2 ↓	1	0
	AuM%:	5.8% ↓	13.2% ↑	8.4% ↑	5.3% ↓	5.7% ↓	4.4% ↓	0.0%
<i>TopDec</i>	Count:	5 ↑	0 ↓	3 ↑	6 ↑	1	4	5
	AuM%:	12.5% ↑	0.0% ↓	9.8% ↑	7.2% ↑	2.8% ↑	9.9% ↑	14.6% ↑
<b>Peers</b>								
<i>1st Q</i>	Count:	6 ↑	2 ↓	3 ↑	9	8 ↑	4 ↓	7
	AuM%:	12.5% ↑	3.2% ↑	9.8% ↑	10.8% ↓	10.5% ↓	9.9% ↓	18.4% ↓
<i>2nd Q</i>	Count:	4 ↓	5	4 ↓	2 ↑	2 ↑	4 ↓	3
	AuM%:	5.0% ↑	8.5% ↑	0.9% ↓	1.2% ↑	1.1% ↑	6.7% ↓	4.3% ↑
<i>3rd Q</i>	Count:	4 ↓	5 ↑	5 ↓	1 ↓	4 ↓	4 ↑	2 ↑
	AuM%:	4.1% ↓	1.9% ↓	6.6% ↓	2.3% ↓	5.7% ↓	6.7% ↑	0.7% ↑
<i>4th Q</i>	Count:	10 ↑	12 ↑	12 ↑	12 ↑	7 ↑	4	3 ↓
	AuM%:	11.6% ↓	19.7% ↑	15.9% ↑	19.0% ↑	13.2% ↑	6.6% ↓	6.4% ↓
<b>Reference</b>								
<i>Fund &lt; Index</i>	Count:	13	8 ↓	13	14 ↑	12 ↑	8 ↑	4
	AuM%:	12.8% ↓	7.4% ↓	11.5% ↓	11.6% ↑	11.4% ↑	9.7% ↑	2.3% ↑
<i>Fund &gt;= Index</i>	Count:	18	23 ↑	18	17 ↑	16 ↑	11 ↓	12
	AuM%:	22.7% ↑	28.2% ↑	24.1% ↑	24.0% ↑	21.4% ↓	22.2% ↓	27.6% ↓

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produced by OMGI PerfRep v.0.32 on: 09/03/2015 14:24:11

Systematic equities		1m	3m	YtD	1y	2y	3y	5y
<b>Decile</b>								
<i>BotDec</i>	Count:	3 ↑	0	0	0	0	0	0
	AuM%:	14.2% ↑	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
<i>TopDec</i>	Count:	0 ↓	0 ↓	0 ↓	3 ↓	3 ↓	4	2 ↓
	AuM%:	0.0% ↓	0.0% ↓	0.0% ↓	14.2% ↓	4.9% ↓	14.8% ↑	4.5% ↓
<b>Peers</b>								
<i>1st Q</i>	Count:	1 ↓	4 ↓	1 ↓	5	6 ↓	4	5
	AuM%:	0.3% ↓	5.2% ↓	0.3% ↓	15.7% ↑	15.4% ↓	14.8% ↑	14.9% ↑
<i>2nd Q</i>	Count:	0 ↓	2 ↑	4 ↑	1	2 ↑	2 ↓	2
	AuM%:	0.0% ↓	10.2% ↑	5.1% ↑	0.3% ↓	0.9% ↑	0.6% ↓	1.2% ↑
<i>3rd Q</i>	Count:	3 ↑	2 ↑	3 ↑	1 ↑	0	2 ↑	1
	AuM%:	1.6% ↑	0.9% ↑	10.9% ↑	0.1% ↑	0.0%	0.9% ↑	0.2% ↓
<i>4th Q</i>	Count:	4 ↑	0 ↓	0	1 ↓	0	0	0
	AuM%:	14.4% ↑	0.0% ↓	0.0%	0.2% ↓	0.0%	0.0%	0.0%
<b>Reference</b>								
<i>Fund &lt; Index</i>	Count:	7 ↑	1 ↓	3 ↑	3 ↑	1 ↑	3 ↑	3
	AuM%:	16.0% ↑	0.2% ↓	10.4% ↑	0.8% ↑	0.2% ↑	1.4% ↑	1.4% ↓
<i>Fund &gt;= Index</i>	Count:	1 ↓	7 ↑	5 ↓	5 ↓	7 ↓	5 ↓	5
	AuM%:	0.3% ↓	16.1% ↑	5.9% ↓	15.5% ↓	16.1% ↑	14.9% ↓	14.9% ↑

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