

Derivatives report

report for date: Mon 03-Feb-14

prices as of: CoB 03-Feb



OMGB - Old Mutual Global Strategic Bond Fund

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	SP3A0YNT	ITRX XOVER20 BP 5Y 500 D	MARKIT ITRX EUR XOVER	7,500,000	-5.2%	4.57	319.76				0.00%	0.03%	6.37%
Totals for instrument type					net:	-5.2%						0.00%	0.03%	6.37%
					gross:	5.2%								

Futures

CCY Group	Sector	Code	Description	Underlying	Position	Exposure	Sensitivity ¹	Delta ²	Gamma	Vega	Days	Margin/NaV	MVaR/NaV	MVaR/VaR
USD FixedIn	Bond	WNH4 Comdty	US ULTRA BOND(CBT Mar14	T 4.5 08/15/39	-196	-10.8%	19.77	100,000.00				0.39%	0.22%	43.83%
USD FixedIn	Bond	USH4 Comdty	US LONG BOND(CBT) Mar14	T 6.125 08/15/29	-349	-22.5%	10.70	100,000.00				0.46%	0.28%	55.92%
EUR FixedIn	Bond	RXH4 Comdty	EURO-BUND FUTURE Mar14	DBR 1.5 02/15/23	385	24.8%	12.04	100,000.00				0.50%	0.03%	6.25%
JPY FixedIn	Bond	JBH4 Comdty	JPN 10Y BOND(TSE) Mar14	JGB 1.3 03/20/21	-12	-6.0%	9.26	100,000,000.00				0.03%	0.01%	2.35%
USD FixedIn	Bond	FVH4 Comdty	US 5YR NOTE (CBT) Mar14	T 1 05/31/18	-223	-10.5%	5.17	100,000.00				0.11%	0.03%	7.03%
Totals for instrument type					net:	-25.0%						1.49%	0.57%	115.38%
					gross:	74.5%								
Grand totals					total net:	-30.2%						1.49%	0.60%	121.75%
					total gross:	79.7%								

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		120,365,504	57.4%	0.00							
Totals for instrument type					net:	57.4%								
					gross:	57.4%								

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	Diversified	B54G644	WINDIM 12 1/4 07/15/17	WINDIM 12 1/4 07/15/17	424,500	0.3%	1.53							
EUR FixedIn	Financial	XS0916768343	MATTER 9 04/15/19	MATTER 9 04/15/19	500,000	0.3%	1.01							
EUR FixedIn	Financial	XS0905930300	SUNCOM 8 3/4 03/15/19	SUNCOM 8 3/4 03/15/19	100,000	0.1%	0.70							
Totals for instrument type					net:	0.7%								
					gross:	0.7%								
Grand totals					total net:	58.1%								
					total gross:	58.1%								