

# OMW PMS PERFORMANCE UPDATE

FOR PROFESSIONAL FINANCIAL ADVISERS ONLY

## OMW PMS Cumulative Performance (data to 30/04/2021)

Outperformance	Year to Date	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	11 Year	12 Year	Start Date (01/11/2008)
Portfolio 0	0.78	7.08	6.39	7.89	10.97	18.43	19.02	23.48	27.18	39.83	42.69	50.32	78.19	80.46
30/70 Comp. Mny Mrkt & IA Mixed 0-35%	0.42	6.45	6.27	8.04	9.25	16.25	15.35	20.75	21.36	30.43	32.30	38.07	57.72	62.55
Portfolio 1	1.38	9.47	8.29	10.31	14.13	23.75	24.61	30.59	35.93	51.07	53.84	63.64	96.33	101.45
IA Mixed Investment 0-35%	0.62	9.23	8.65	10.97	12.69	22.98	21.55	29.69	30.57	42.78	45.21	53.06	80.39	87.10
Portfolio 2	2.68	15.82	13.42	16.34	22.69	37.80	38.14	49.05	55.73	75.02	77.76	90.22	128.45	140.84
IA Mixed Investment 20-60%	3.04	15.86	11.63	14.37	17.77	32.47	29.61	40.45	44.97	62.27	61.60	71.12	109.14	114.29
Portfolio 3	3.30	19.21	15.94	19.05	27.26	46.61	46.57	60.61	67.79	92.14	93.61	110.99	167.08	188.78
50/50 IA Mixed 40-85% & 20-60%	3.86	18.62	14.08	17.80	22.38	40.20	36.75	49.88	56.08	76.73	74.37	86.49	132.45	141.68
Portfolio 4	3.76	21.17	17.42	20.52	29.60	51.32	51.34	67.21	76.16	103.47	103.88	121.75	186.57	212.58
IA Mixed Investment 40-85%	4.69	21.43	16.56	21.26	27.10	48.28	44.20	59.83	67.90	92.29	87.92	102.94	157.96	172.10
Portfolio 5	4.23	23.70	19.30	22.52	32.77	58.32	57.72	76.31	85.40	117.25	116.10	137.34	213.82	249.73
50/50 IA Mixed 40-85% & Flexible	5.15	22.90	17.83	22.11	28.52	51.09	45.74	62.57	70.06	94.43	87.73	103.64	162.32	178.10
Portfolio 6	4.57	25.46	20.86	24.32	34.96	62.00	62.02	82.79	91.91	125.39	123.63	145.99	233.21	278.38
IA Flexible Investment	5.61	24.38	19.12	22.96	29.94	53.93	47.27	65.33	72.22	96.55	87.50	104.25	166.62	184.06

## OMW PMS Discrete Performance

Outperformance	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
Portfolio 0	14.31	7.20	1.33	7.54	6.60	3.07	2.09	4.66	5.21	-2.46	7.36	2.13
30/70 Comp. Mny Mrkt & IA Mixed 0-35%	9.42	6.25	1.15	5.03	3.46	3.39	0.31	5.95	3.40	-2.23	6.23	2.87
Portfolio 1	14.93	8.25	0.75	8.40	9.04	3.25	3.06	5.67	6.48	-2.78	8.52	3.02
IA Mixed Investment 0-35%	11.71	7.77	1.38	6.22	4.20	4.84	0.38	8.47	4.84	-3.35	8.70	3.90
Portfolio 2	13.97	9.85	-0.88	9.48	10.69	5.10	3.99	8.52	9.22	-3.55	11.19	5.67
IA Mixed Investment 20-60%	15.90	8.56	-1.89	8.35	8.85	4.85	1.21	10.32	7.16	-5.10	11.84	3.51
Portfolio 3	21.41	12.90	-2.83	11.54	12.18	5.44	4.65	10.46	11.86	-4.46	12.87	6.77
50/50 IA Mixed 40-85% & 20-60%	18.00	10.43	-3.72	9.16	11.64	4.86	1.94	11.60	8.56	-5.60	13.80	4.42
Portfolio 4	23.70	14.42	-4.42	12.31	14.29	5.51	5.24	11.25	13.21	-5.17	13.94	7.43
IA Mixed Investment 40-85%	20.12	12.29	-5.51	9.97	14.47	4.87	2.66	12.87	9.98	-6.11	15.78	5.32
Portfolio 5	27.20	16.24	-6.02	13.73	15.50	5.75	5.72	12.98	14.87	-5.68	14.82	8.35
50/50 IA Mixed 40-85% & Flexible	22.07	13.44	-7.13	10.05	14.51	4.88	2.33	13.34	10.59	-6.41	15.72	6.01
Portfolio 6	31.08	17.87	-7.27	14.41	16.01	6.01	6.66	13.50	15.18	-6.01	15.68	9.17
IA Flexible Investment	24.03	14.57	-8.73	10.13	14.54	4.89	1.99	13.82	11.21	-6.72	15.66	6.70
Portfolio Equity	33.99	20.78	-10.10	15.30	17.88	6.07	8.17	16.29	18.72	-8.37	19.18	11.24
IA Flexible Investment	24.03	14.57	-8.73	10.13	14.54	4.89	1.99	13.82	11.21	-6.72	15.66	6.70

## OMW PMS Defensive Characteristic 5 Year Ratios (data to 30/04/2021)

[Click here for ratio definitions](#)

Outperformance	Alpha	Beta	Downside Risk	Info. Ratio	Max Drawdown	Max Loss	Sharpe	Sortino	Volatility	Downside Capture	r2
Portfolio 0	-0.02	1.14	5.01	0.29	-7.38	-7.38	0.33	0.29	4.30	114.19	0.92
30/70 Comp. Mny Mrkt & IA Mixed 0-35%	0.00	1.00	4.03	0.00	-6.00	-6.00	0.29	0.26	3.63	100.00	1.00
Portfolio 1	0.45	0.92	5.95	0.08	-8.49	-8.49	0.46	0.40	5.06	91.09	0.90
IA Mixed Investment 0-35%	0.00	1.00	5.76	0.00	-8.59	-8.59	0.43	0.39	5.21	100.00	1.00
Portfolio 2	1.43	0.88	7.41	0.56	-11.07	-11.07	0.69	0.62	6.74	84.76	0.98
IA Mixed Investment 20-60%	0.00	1.00	8.61	0.00	-12.89	-12.89	0.50	0.44	7.53	100.00	1.00
Portfolio 3	1.44	0.92	8.85	0.68	-12.95	-12.95	0.75	0.67	7.90	87.40	0.98
50/50 IA Mixed 40-85% & 20-60%	0.00	1.00	9.70	0.00	-14.15	-14.15	0.59	0.51	8.51	100.00	1.00
Portfolio 4	1.31	0.88	9.50	0.23	-13.81	-13.81	0.78	0.70	8.53	83.93	0.97
IA Mixed Investment 40-85%	0.00	1.00	10.90	0.00	-15.41	-15.41	0.65	0.57	9.54	100.00	1.00
Portfolio 5	1.34	0.95	10.46	0.61	-14.92	-14.92	0.82	0.73	9.28	90.12	0.97
50/50 IA Mixed 40-85% & Flexible	0.00	1.00	11.25	0.00	-15.47	-15.47	0.69	0.59	9.64	100.00	1.00
Portfolio 6	1.22	0.98	11.13	0.67	-15.41	-15.41	0.84	0.73	9.68	92.91	0.97
IA Flexible Investment	0.00	1.00	11.10	0.00	-15.53	-15.53	0.72	0.63	9.76	100.00	1.00

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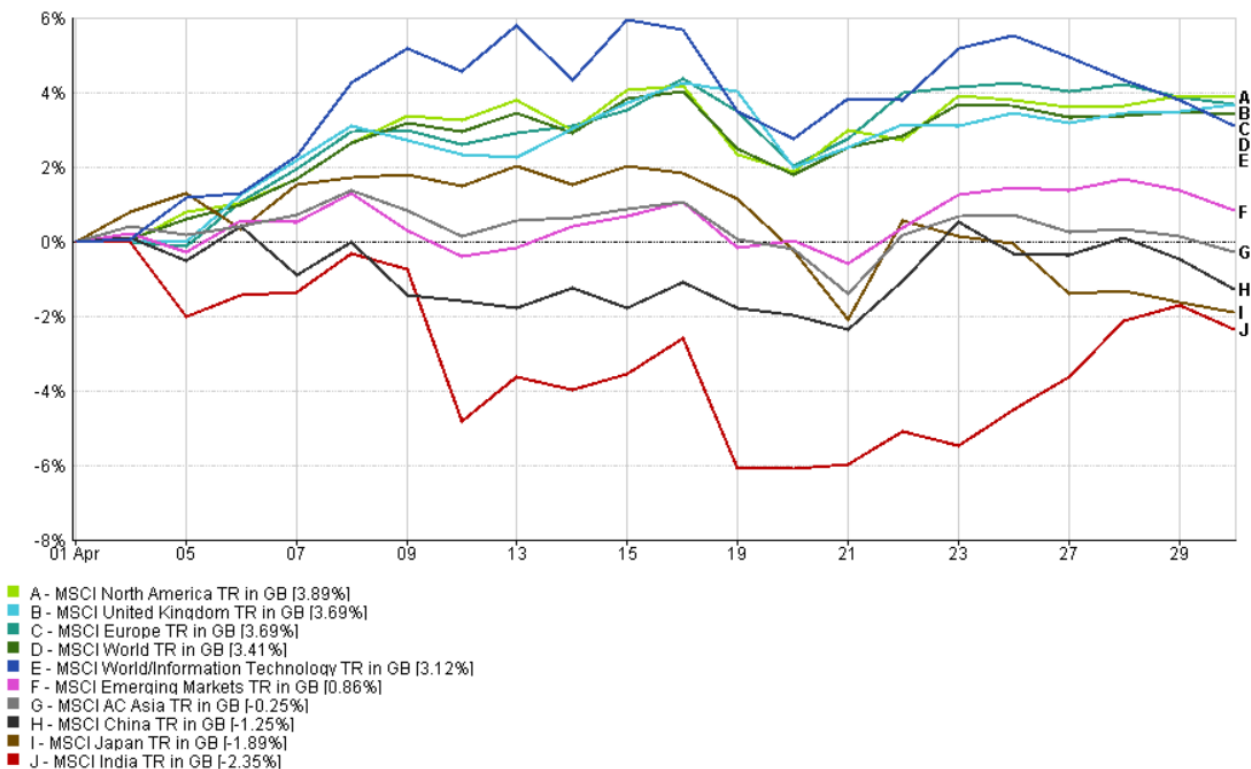
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## Summary

April was a more challenging month for the range as investment style had a significant impact on performance. Many of the growth/tech stocks that had dominated much of 2020 saw an albeit temporary resurgence following a lacklustre start to this year. The situation has, however, already reversed since the beginning of May and more information can be found in our [May Market Update](#). The relative performance figures now look better at the time of writing (please contact your IBOSS BDM, and we would be happy to provide an updated version).

Another critical area of performance, or underperformance, has been an allocation to emerging markets. Asian equities such as Japan, China and India all suffered negative returns against a basket of developed western markets which produced positive returns within a tight band between 3.7% and 3.9% (Fig 1). In short, any allocation away from western developed markets in April acted as a detractor to performance. It is worth noting that China, in particular, contributed significantly to returns in 2020, outperforming the MSCI World by 13%. We believe this is a good demonstration of the diversification benefits of the region at large.

**Global Equity Performance April 2021 > 01/04/2021—30/04/2021 (Fig 1)**



The portfolio's fixed income allocation held up reasonably well and has contributed to the more robust relative performance of the lower risk end of the portfolio range. On the whole sovereign bonds continue to underperform against a backdrop of future inflation. High yield bonds have performed well, however, they remain extremely expensive relative to history. The outcome of our dual positioning in high-quality credits and shorter duration bonds is an underweight toward sovereign and high yield (junk) bonds. This means that we have participated less in both the worst and the best performing fixed-income instruments.

*Some information displayed may be short term in nature to demonstrate performance over a specific time period. Please contact IBOSS for long term data, including since launch and/or 5 years. Past performance is not a reliable indicator of future performance, please refer to our important information on the back page for a full list of risk warnings.*

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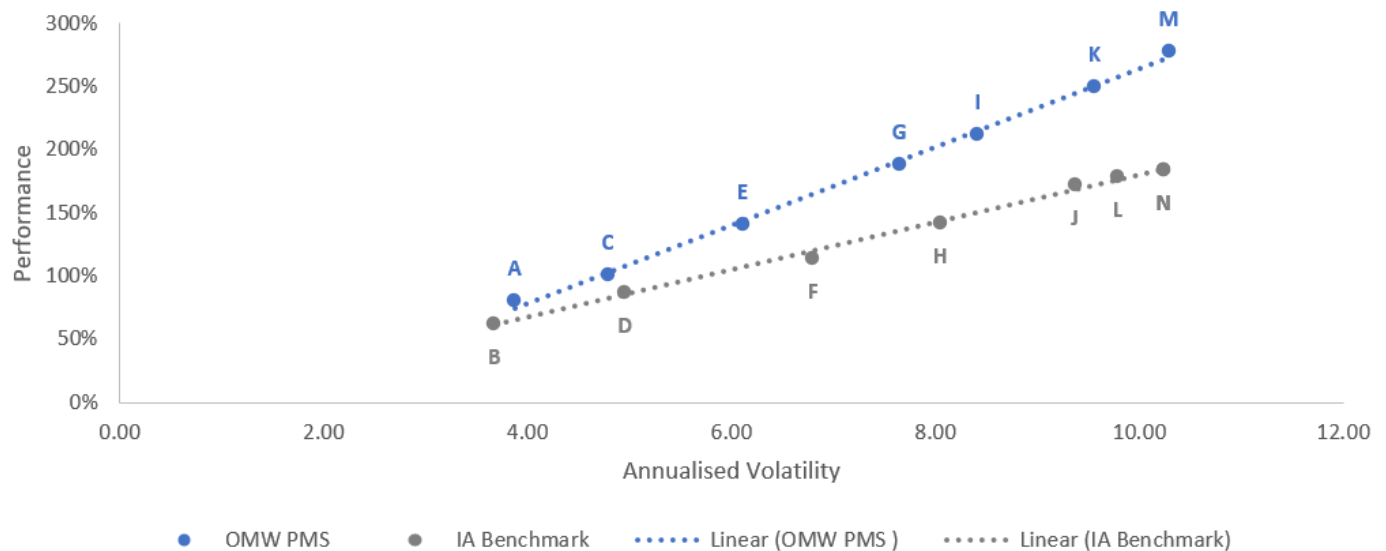
## OMW PMS Ratios from Start of Data (01/11/2008 to 30/04/2021)

	Alpha	%	Beta	%	Downside Risk	%	Info. Ratio Rel.	%	Jensens Alpha	%	Max Drawdown	%	Max Loss	%	r2	%	Sharpe	%	Sortino	%	Tracking Error	%	Treynor	%	Volatility	%
Portfolio 1	1.07	20	0.91	24	5.01	10	0.35	24	0.88	20	-8.49	48	-8.49	48	0.88	20	0.79	15	0.75	20	1.68	1	4.15	20	4.78	10
Portfolio 2	1.66	7	0.88	18	6.29	7	0.64	4	1.42	11	-11.07	21	-11.07	21	0.96	1	0.87	2	0.84	5	1.47	1	6.00	7	6.10	7
Portfolio 4	2.03	10	0.88	15	8.40	7	0.61	9	1.80	10	-13.81	23	-13.81	26	0.97	2	0.90	5	0.90	7	1.82	1	8.54	10	8.40	7
Portfolio 6	2.46	13	0.99	36	10.31	25	1.23	1	2.43	14	-15.41	22	-15.41	25	0.97	4	0.90	5	0.90	5	1.89	1	9.36	13	10.27	27

Quartiles Key: Colour code explanation of squares in tables representing the quartiles.



## OMW PMS Risk/Return Profiles from Start of Data (01/11/2008 to 30/04/2021)



Key	Portfolio	Performance	Volatility
A	Portfolio 0	80.46%	3.88
B	30/70 Comp. Mny Mrkt & IA Mixed 0-35%	62.55%	3.68
C	Portfolio 1	101.45%	4.79
D	IA Mixed Investment 0-35%	87.10%	4.96
E	Portfolio 2	140.84%	6.11
F	IA Mixed Investment 20-60%	114.29%	6.80
G	Portfolio 3	188.78%	7.65
H	50/50 IA Mixed 40-85% & 20-60%	141.68%	8.05
I	Portfolio 4	212.58%	8.41
J	IA Mixed Investment 40-85%	172.10%	9.37
K	Portfolio 5	249.73%	9.56
L	50/50 IA Mixed 40-85% & Flexible	178.10%	9.79
M	Portfolio 6	278.38%	10.29
N	IA Flexible Investment	184.06%	10.24

### Outperformance

A blue filled box indicates outperformance.

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