# Wingate ST6 Portfolio

FE ANALYTICS
BE BETTER INFORMED

8 March 2017

## Portfolio Summary

| Instrument | Name | Currency | 6m | 1y | 3y | 5y | Hist. Yield | Portfolio Expense | FE Risk Score |
|---|---|---|---|---|---|---|---|---|---|
| Portfolio | Wingate ST6 Portfolio - Mar 08 | GBP | 5.24 | 21.35 | 36.44 | 55.06 | 1.61 | 0.71 | 52 |
| Benchmark | Wingate ST6 Portfolio Benchmark - Mar 08 | GBP | 4.40 | 21.07 | 35.79 | 55.55 | 0.00 | - | 53 |

Performance figures to last month end
Portfolio Expense - The portfolio expense is calculated using the weighted value of the OCF of the portfolio constituents. Where the OCF is not available the TER is used.
Please note: Historic yield figures will only be provided for funds with at least 12 months of performance history.

## Portfolio Composition

| | | | | | 1 Year | | | 3 Years | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| Fund Manager | Name | Original % Holding | Current % Holding | Hist. Yield | Perf. | Est. Contrb | Qtl | Perf. | Est. Contrb | Qtl | FE Crown Rating |
| Royal London Unit Tst Mgrs Ltd** | UK Government Bond M Inc - Apr 97 | 30.41 | 30.32 | 2.15 | 5.64 | 1.72 | 3 | 20.25 | 6.16 | 3 | |
| Schroder UT Managers | Tokyo L Acc - Mar 89 | 10.00 | 10.04 | 0.70 | 38.82 | 3.88 | 1 | 68.60 | 6.86 | 2 | |
| Old Mutl Glbl Investors(UK)Ltd | UK Smaller Companies U1 Acc GBP - Feb 01 | 7.22 | 7.35 | 0.95 | 29.16 | 2.11 | 1 | 37.93 | 2.74 | 1 | |
| Henderson Global Investors Ltd | UK Property PAIF Feeder I Acc - Jun 99 | 7.05 | 6.99 | 2.33 | -3.44 | -0.24 | 4 | 16.07 | 1.13 | 3 | N/A |
| Franklin Templeton Funds (UK) | UK Mid Cap W Acc - Jul 99 | 4.76 | 4.80 | 2.23 | 12.87 | 0.61 | 4 | 16.29 | 0.78 | 3 | |
| JO Hambro Capital Management | UK Opportunities Y Acc - Nov 05 | 4.76 | 4.77 | 3.00 | 14.37 | 0.68 | 4 | 24.90 | 1.19 | 1 | |
| Jupiter Unit Trust Mgrs Ltd | UK Special Situations I Acc - Jun 96 | 4.76 | 4.74 | 2.02 | 29.31 | 1.40 | 1 | 28.96 | 1.38 | 1 | |
| Majedie Asset Management | UK Equity X Acc - Mar 03 | 4.76 | 4.66 | 2.36 | 27.29 | 1.30 | 1 | 22.08 | 1.05 | 1 | |
| Schroder UT Managers** | Recovery L Acc - Feb 92 | 4.76 | 4.67 | 2.19 | 30.70 | 1.46 | 1 | 15.41 | 0.73 | 3 | |
| M&G UK | Index-Linked Bond I Acc GBP - Oct 99 | 4.28 | 4.23 | 0.00 | 20.62 | 0.88 | 3 | 45.67 | 1.95 | 3 | |
| AXA IM UK | Framlington American Growth Z Acc - Dec 92 | 3.25 | 3.29 | 0.00 | 32.35 | 1.05 | 4 | 58.73 | 1.91 | 4 | |
| JP Morgan Asset Management UK | US C Acc - Jan 95 | 3.25 | 3.31 | 0.57 | 34.18 | 1.11 | 4 | 73.78 | 2.40 | 3 | |
| Jupiter Unit Trust Mgrs Ltd | North American Income I Acc - Sep 98 | 3.25 | 3.32 | 1.74 | 39.97 | 1.30 | 1 | 73.68 | 2.39 | 3 | |
| Legg Mason Funds ICVC | IF Royce US Smaller Companies X - Mar 04 | 3.25 | 3.23 | 0.44 | 45.50 | 1.48 | 3 | 46.07 | 1.50 | 3 | |
| Schroder UT Managers** | US Mid Cap L Acc - Jun 01 | 3.25 | 3.29 | 0.11 | 42.87 | 1.39 | 1 | 85.50 | 2.78 | 1 | |
| Index | FE FER Cash Proxy - May 97 | 1.00 | 0.99 | - | 0.26 | 0.00 | | 0.70 | 0.01 | | N/A |
| **Total Portfolio** | | **100.00** | **100.00** | **1.61** | **21.35** | | | **36.44** | | | |
| **Selected Benchmark** | **Wingate ST6 Portfolio Benchmark - Mar 08** | | | | **21.07** | | | **35.79** | | | |

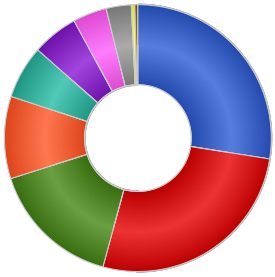
Performance figures to last month end, rebased inPounds Sterling, ordered by largest original holdings. Total portfolio contribution values may not match the total portfolio performance values as this portfolio is subject to rebalancing.
Estimated contribution values are based on the percentage weightings being correct at the start of the analysed performance period.
Original weightings reflect the weightings at the last portfolio change – 20/02/2017.
Please note: Historic yield figures will only be provided for funds with at least 12 months of performance history.
** The history of this unit/share class has been extended, at FE's discretion, to give a sense of a longer track record of the fund as a whole.

## Portfolio Ratios

| Fund Manager | Name | Volatility | Alpha | Beta | Sharpe | $r^2$ |
|---|---|---|---|---|---|---|
| Royal London Unit Tst Mgrs Ltd | UK Government Bond M Inc - Apr 97 | 6.81 | 0.18 | 0.60 | 0.42 | 0.30 |
| Schroder UT Managers | Tokyo L Acc - Mar 89 | 12.99 | 5.29 | 1.26 | 1.19 | 0.37 |
| Old Mutl Glbl Investors(UK)Ltd | UK Smaller Companies U1 Acc GBP - Feb 01 | 12.65 | 6.04 | 0.54 | 0.62 | 0.07 |
| Henderson Global Investors Ltd | UK Property PAIF Feeder I Acc - Jun 99 | 4.41 | 7.50 | -0.21 | 0.36 | 0.09 |
| Franklin Templeton Funds (UK) | UK Mid Cap W Acc - Jul 99 | 13.11 | -3.19 | 0.87 | 0.13 | 0.18 |
| JO Hambro Capital Management | UK Opportunities Y Acc - Nov 05 | 7.96 | -2.23 | 0.96 | 0.53 | 0.57 |
| Jupiter Unit Trust Mgrs Ltd | UK Special Situations I Acc - Jun 96 | 8.99 | -1.89 | 1.04 | 0.59 | 0.52 |
| Majedie Asset Management | UK Equity X Acc - Mar 03 | 9.75 | -3.29 | 1.00 | 0.35 | 0.42 |
| Schroder UT Managers | Recovery L Acc - Feb 92 | 11.12 | -3.50 | 0.86 | 0.13 | 0.23 |
| M&G UK | Index-Linked Bond I Acc GBP - Oct 99 | 11.64 | 2.65 | 1.02 | 0.85 | 0.30 |
| AXA IM UK | Framlington American Growth Z Acc - Dec 92 | 13.75 | -1.30 | 1.70 | 0.96 | 0.60 |
| JP Morgan Asset Management UK | US C Acc - Jan 95 | 12.69 | 3.95 | 1.48 | 1.32 | 0.54 |
| Jupiter Unit Trust Mgrs Ltd | North American Income I Acc - Sep 98 | 11.81 | 4.83 | 1.39 | 1.41 | 0.55 |
| Legg Mason Funds ICVC | IF Royce US Smaller Companies X - Mar 04 | 14.61 | -1.64 | 1.47 | 0.68 | 0.40 |
| Schroder UT Managers | US Mid Cap L Acc - Jun 01 | 11.23 | 7.88 | 1.32 | 1.73 | 0.55 |
| Index | FE FER Cash Proxy - May 97 | 0.03 | 0.22 | 0.00 | 0.00 | 0.14 |
| **Total Portfolio** | | **6.04** | **0.69** | **0.95** | **1.23** | **0.97** |
| **Selected Benchmark** | **Wingate ST6 Portfolio Benchmark - Mar 08** | **6.28** | **-** | **-** | **1.15** | **1.00** |

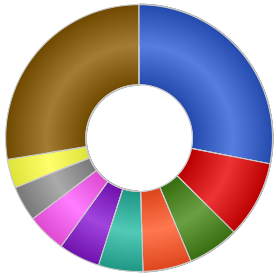
Ratio figures based on last 36 months total return performance, rebased in Pounds Sterling. Ratio figures are annualised where applicable.
The benchmark for each holding is the portfolio benchmark.

## Asset Allocation



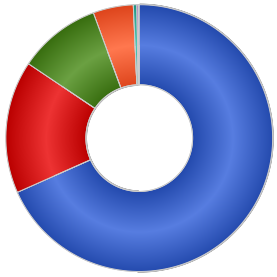
| Name | Original % | Current % |
|---|---|---|
| UK Gilts | 27.50 | 27.42 |
| UK Equities | 26.72 | 26.71 |
| North American Equities | 15.87 | 16.04 |
| Japanese Equities | 9.96 | 10.00 |
| Money Market | 6.41 | 6.41 |
| Property | 5.60 | 5.56 |
| UK Fixed Interest | 4.11 | 4.07 |
| Global Fixed Interest | 3.03 | 3.02 |
| European Equities | 0.43 | 0.42 |
| Other | 0.36 | 0.36 |

## Sector Allocation



| Name | Original % | Current % |
|---|---|---|
| Government Bonds | 28.09 | 28.01 |
| Industrials | 9.33 | 9.40 |
| Telecom, Media & Technology | 6.24 | 6.28 |
| Money Market | 5.87 | 5.87 |
| Financials | 5.37 | 5.37 |
| Consumer Products | 5.04 | 5.09 |
| Services | 4.73 | 4.73 |
| Undisclosed | 4.28 | 4.23 |
| Health Care | 3.49 | 3.52 |
| Others | 27.55 | 27.50 |

## Region Allocation



| Name | Original % | Current % |
|---|---|---|
| UK | 68.36 | 68.16 |
| North America | 16.07 | 16.24 |
| Japan | 9.99 | 10.03 |
| Money Market | 4.89 | 4.90 |
| Europe ex UK | 0.43 | 0.42 |
| Australasia | 0.17 | 0.16 |
| Americas | 0.06 | 0.06 |
| Middle East/ Africa | 0.04 | 0.04 |
| Pacific Basin | 0.01 | 0.01 |
| Other | -0.02 | -0.02 |

## Top 10 Holdings

| | | Current % |
|---|---|---|
| 1 | UK TREASURY 1% 07/09/2017 | 2.36 |
| 2 | UK TREASURY 1.25% 22/11/17 INDX LKD 3MO GBP | 1.96 |
| 3 | TSY 4.25 07/12/27 | 1.71 |
| 4 | TREASURY 5% GILT 07/03/18 GBP | 1.46 |
| 5 | TREASURY 4.75% GILT 2020 | 1.29 |
| 6 | TREASURY 4.25% GILT 07/03/36 GBP0.01 | 1.10 |
| 7 | TREASURY 4.75% GILT 07/12/30 GBP | 1.10 |
| 8 | TREASURY 3.75% GILT 7/9/20 GBP0.01 | 1.09 |
| 9 | UK TREASURY STRIP 4.25% TREASURY STRIP 07/09/39 PRINCIPAL | 1.05 |
| 10 | TREASURY 4.25% GILT 07/12/55 GBP0.01 | 1.04 |

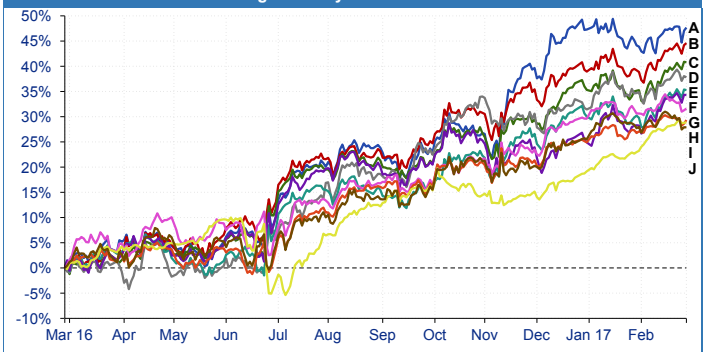
Portfolio breakdown and holdings are based on latest published data for each constituent which may have different publication dates.
Original % is based on current holdings and should be used as a guide..
Original weightings reflect the weightings at the last portfolio change – 20/02/2017.

## Portfolio Backtested vs. Benchmark over 5 years

A - Wingate ST6 Portfolio - [55.13%]
B - Wingate ST6 Portfolio Benchmark - [55.57%]

28/02/2012 - 28/02/2017 Powered by data from FE

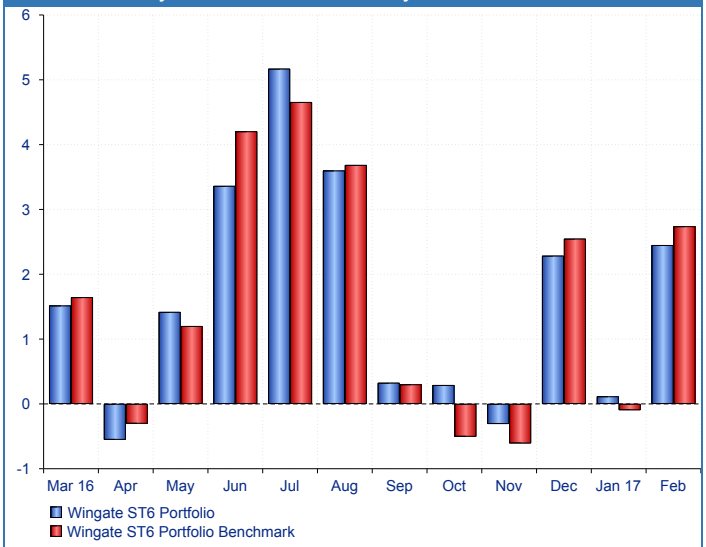
## Relative Performance of Holdings over 1 year



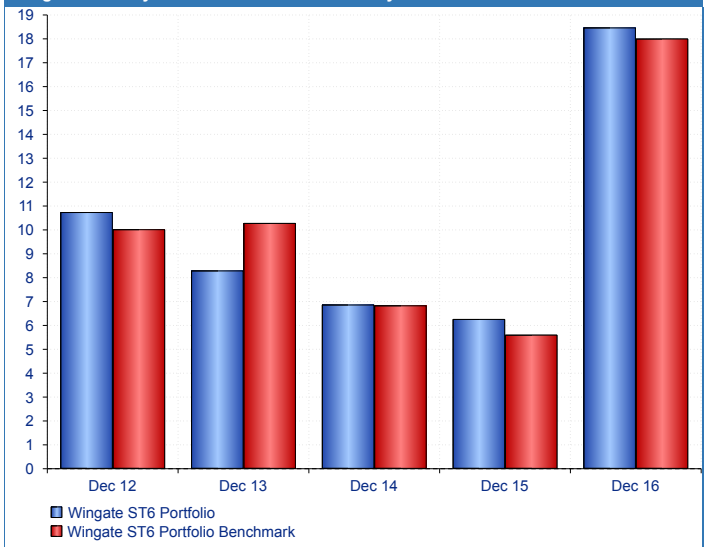

A - Legg Mason Funds ICVC IF Royce US Smaller Compan.. - [47.68%]
B - Schroder UT Managers US Mid Cap L Acc - [44.60%]
C - Jupiter Unit Trust Mgrs Ltd North American Incom.. - [40.79%]
D - Schroder UT Managers Tokyo L Acc - [37.81%]
E - JP Morgan Asset Management UK US C Acc - [35.27%]
F - AXA IM UK Framlington American Growth Z Acc - [34.30%]
G - Schroder UT Managers Recovery L Acc - [31.61%]
H - Jupiter Unit Trust Mgrs Ltd UK Special Situation.. - [29.34%]
I - Old Mutl Glbl Investors(UK)Ltd UK Smaller Compan.. - [28.88%]
J - Majedie Asset Management UK Equity X Acc - [27.89%]

26/02/2016 - 28/02/2017 Powered by data from FE

## Short Term Monthly Discrete Performance over 1 year

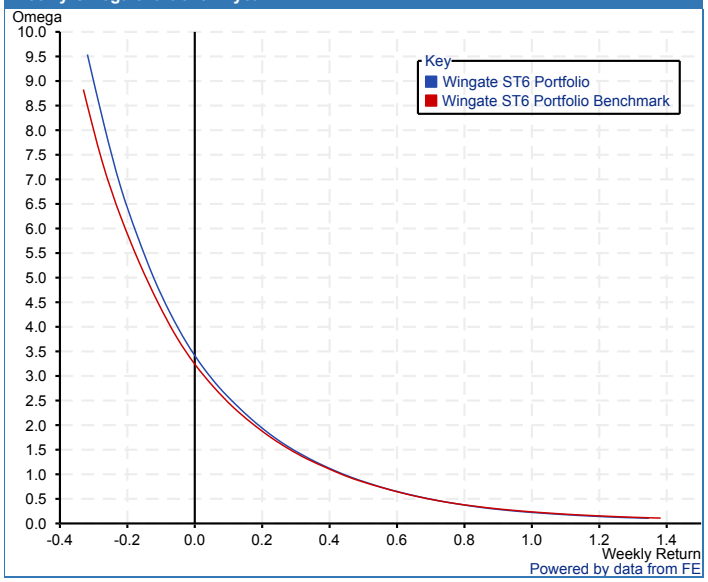



## Long Term Yearly Discrete Performance over 5 years




## Rolling 6 months Volatility vs. Benchmark over 1 year

## Weekly Omega chart over 1 year

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