Wingate MT5 Portfolio

FE ANALYTICS
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19 July 2019

Portfolio Summary

Instrument	Name	Currency	6m	1y	3y	5y	Hist. Yield	Portfolio Expense	FE Risk Score
Portfolio	Wingate MT5 Portfolio - Mar 08	GBP	9.66	1.40	27.96	49.36	1.62	0.64	59
Benchmark	Wingate MT5 Portfolio Benchmark - Mar 08	GBP	10.19	2.12	27.23	50.82	0.00	-	58

Performance figures to last month end
Portfolio Expense - The portfolio expense is calculated using the weighted value of the Ongoing Costs Ex Ante of the portfolio constituents. Where the Ongoing Costs Ex Ante is not available the OCF is used, and where this 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
Allianz Global Invtrs GmbH(UK)	Gilt Yield I Inc - May 02	32.69	32.92	1.38	5.40	1.77	2	8.39	2.74	1	4
Merian Global Investors (UK) L	UK Smaller Companies U1 Acc GBP - Feb 01	13.58	13.59	0.60	-8.02	-1.09	3	59.47	8.08	1	3
Baillie Gifford & Co Ltd**	Japanese B Acc - Jul 88	5.00	4.89	1.14	0.42	0.02	1	57.01	2.85	1	4
GLG Partners	Japan Core Alpha C Professional Acc - Nov 99	5.00	4.88	2.22	-2.29	-0.11	2	45.57	2.28	1	4
Franklin Templeton Funds (UK)	UK Mid Cap W Acc - Jul 99	4.61	4.60	2.67	-1.21	-0.06	3	48.29	2.23	1	4
Jupiter Unit Trust Mgrs Ltd	UK Special Situations I Acc - Jun 96	4.61	4.59	3.01	-5.22	-0.24	4	28.79	1.33	3	4
Liontrust Fund Partners LLP	Special Situations I Inc - Nov 05	4.61	4.60	1.78	6.45	0.30	1	51.04	2.35	1	5
Merian Global Investors (UK) L	UK Alpha U1 Acc GBP - Feb 03	4.61	4.60	4.51	0.54	0.02	2	39.87	1.84	1	2
Schroder UT Managers**	Recovery L Acc - Feb 92	4.61	4.59	2.44	-5.03	-0.23	4	30.64	1.41	3	5
Fidelity International (FIL In	Emerging Markets W Acc - Jun 10	4.21	4.24	1.01	6.18	0.26	3	42.57	1.79	3	2
Artemis Fund Managers Limited	US Smaller Companies I Acc GBP - Oct 14	2.94	2.95	0.00	10.42	0.31	1	77.76	2.29	1	4
JP Morgan Asset Management UK	US Equity Income C Acc - Dec 08	2.94	2.93	2.13	14.74	0.43	1	50.23	1.48	3	3
Natixis Investment Managers	Loomis Sayles U.S. Equity Leaders N/A GBP - Apr 13	2.94	2.94	0.06	18.26	0.54	1	72.28	2.13	1	4
Vanguard Investments UK Limite	US Equity Index A - Jun 09	2.94	2.94	1.43	12.52	0.37	2	53.90	1.59	3	N/A
Newton & BNY Mellon Asset Mgmt	Global Dynamic Bond Institutional W Acc GBP - Apr 06	1.93	1.93	2.74	4.35	0.08	1	6.14	0.12	2	5
Index	UK Treasury Bill Tender 3Month - Dec 98	1.00	1.00	-	0.71	0.01		1.16	0.01		N/A
Fidelity International (FIL In	Moneybuilder Income Y Acc GBP - May 09	0.75	0.75	3.16	5.63	0.04	3	11.66	0.09	3	3
Invesco Fund Managers Ltd**	Corporate Bond (UK) Y Acc - Jul 95	0.75	0.75	3.16	4.94	0.04	3	13.05	0.10	3	2
BlackRock	Continental European Income D Acc - May 11	0.14	0.14	4.37	7.55	0.01	1	31.82	0.04	4	3
Fidelity International (FIL In	European W Acc - Nov 85	0.14	0.14	1.81	10.90	0.02	1	50.68	0.07	1	5
Total Portfolio		**100.00**	**100.00**	**1.62**	**1.40**			**27.96**			
Selected Benchmark	**Wingate MT5 Portfolio Benchmark - Mar 08**				**2.12**			**27.23**			

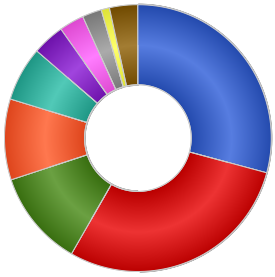
Performance figures to last month end, rebased inPounds Sterling, ordered by largest original holdings. Total portfolio contribution values may not match the total portfolio performance values as this portfolio is subject to rebalancing.
Estimated contribution values are based on the percentage weightings being correct at the start of the analysed performance period.
Original weightings reflect the weightings at the last portfolio change – 12/07/2019.
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
Allianz Global Invtrs GmbH(UK)	Gilt Yield I Inc - May 02	6.91	-0.05	0.36	0.00	0.11
Merian Global Investors (UK) L	UK Smaller Companies U1 Acc GBP - Feb 01	14.18	1.10	1.88	0.94	0.73
Baillie Gifford & Co Ltd	Japanese B Acc - Jul 88	13.69	2.71	1.62	0.93	0.58
GLG Partners	Japan Core Alpha C Professional Acc - Nov 99	13.93	1.97	1.40	0.71	0.42
Franklin Templeton Funds (UK)	UK Mid Cap W Acc - Jul 99	12.98	0.12	1.68	0.81	0.70
Jupiter Unit Trust Mgrs Ltd	UK Special Situations I Acc - Jun 96	10.22	-1.17	1.23	0.52	0.60
Liontrust Fund Partners LLP	Special Situations I Inc - Nov 05	9.62	3.02	1.37	1.17	0.84
Merian Global Investors (UK) L	UK Alpha U1 Acc GBP - Feb 03	10.85	-0.52	1.49	0.77	0.78
Schroder UT Managers	Recovery L Acc - Feb 92	9.51	0.94	1.02	0.61	0.48
Fidelity International (FIL In	Emerging Markets W Acc - Jun 10	13.82	1.61	1.36	0.65	0.40
Artemis Fund Managers Limited	US Smaller Companies I Acc GBP - Oct 14	15.34	6.01	1.77	1.15	0.55
JP Morgan Asset Management UK	US Equity Income C Acc - Dec 08	11.03	4.29	1.21	1.00	0.50
Natixis Investment Managers	Loomis Sayles U.S. Equity Leaders N/A GBP - Apr 13	13.87	5.14	1.72	1.18	0.63
Vanguard Investments UK Limite	US Equity Index A - Jun 09	11.29	3.95	1.36	1.06	0.60
Newton & BNY Mellon Asset Mgmt	Global Dynamic Bond Institutional W Acc GBP - Apr 06	1.55	1.00	0.12	0.00	0.26
Index	UK Treasury Bill Tender 3Month - Dec 98	0.08	0.39	0.00	0.00	0.00
Fidelity International (FIL In	Moneybuilder Income Y Acc GBP - May 09	4.87	0.06	0.45	0.05	0.36
Invesco Fund Managers Ltd	Corporate Bond (UK) Y Acc - Jul 95	3.35	1.25	0.35	0.20	0.46
BlackRock	Continental European Income D Acc - May 11	11.05	0.82	1.09	0.56	0.40
Fidelity International (FIL In	European W Acc - Nov 85	10.96	4.39	1.21	1.02	0.51
Total Portfolio		**6.55**	**0.17**	**1.00**	**0.77**	**0.97**
Selected Benchmark	**Wingate MT5 Portfolio Benchmark - Mar 08**	**6.43**	**-**	**-**	**0.76**	**1.00**

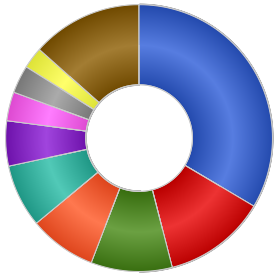
Ratio figures based on last 36 months total return performance, rebased in Pounds Sterling. Ratio figures are annualised where applicable.
The benchmark for each holding is the portfolio benchmark.

Asset Allocation



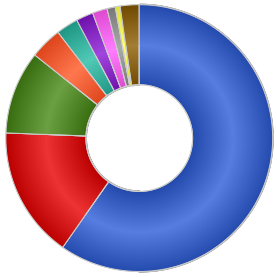
Name	Original %	Current %
UK Gilts	29.19	29.41
UK Equities	29.10	29.07
North American Equities	11.65	11.65
Japanese Equities	9.79	9.57
Global Fixed Interest	6.59	6.62
Other International Equities	3.87	3.86
Money Market	3.03	3.03
Asia Pacific Emerging Equities	2.35	2.36
Undisclosed	1.00	1.00
Other	3.42	3.43

Sector Allocation



Name	Original %	Current %
Government Bonds	33.52	33.76
Financials	12.48	12.42
Industrials	9.84	9.80
Telecom, Media & Technology	8.15	8.13
Consumer Products	7.64	7.62
Services	5.46	5.44
Basic Materials	3.50	3.48
Health Care	3.36	3.36
Money Market	2.62	2.61
Others	13.43	13.40

Region Allocation



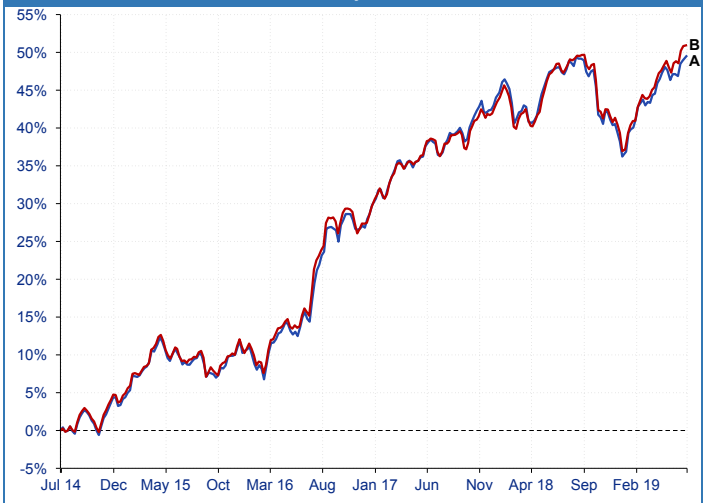
Name	Original %	Current %
UK	59.73	59.92
North America	15.89	15.92
Japan	10.08	9.86
Not Specified	3.86	3.85
Money Market	2.70	2.69
Pacific Basin	2.07	2.09
Europe ex UK	1.79	1.79
Undisclosed	1.00	1.00
Asia Pacific	0.59	0.59
Other	2.29	2.30

Top 10 Holdings

		Current %
1	HM TREASURY UNITED KINGDOM DMO 6% GILT 2028	5.13
2	HM TREASURY UNITED KINGDOM DMO 4.5% GILT 7/12/42 GBP	3.13
3	HM TREASURY UNITED KINGDOM DMO 3.75% GILT 07/09/19 GBP0.01	3.10
4	UK TREAS 4.5% 07/09/2034	2.86
5	HM TREASURY UNITED KINGDOM DMO 1.5% GILT 22/07/47 GBP1	2.78
6	HM TREASURY UNITED KINGDOM DMO 1.75% GILT 22/07/19 GBP0.01	2.18
7	UNITED STATES OF AMER TREAS BILLS 2.25% TB 15/08/27 USD100	1.97
8	HM TREASURY UNITED KINGDOM DMO 2.5% GILT 22/07/65 GBP0.1	1.93
9	UK TREASURY STRIP 0% TRSY STRIP 07/06/32 GBP PRIN (4.25%)	1.39
10	HM TREASURY UNITED KINGDOM DMO 1.75% GILT 07/09/37 GBP0.01	1.26

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 – 12/07/2019.

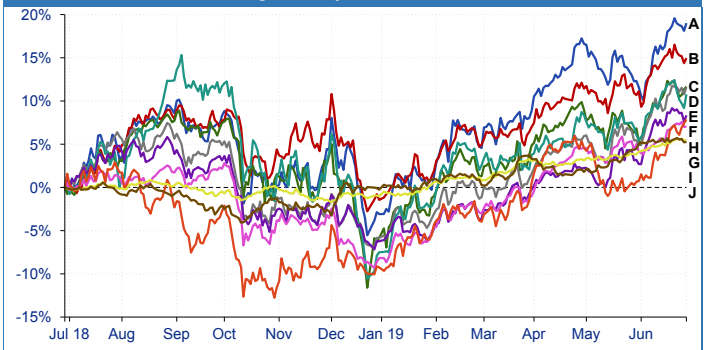
Portfolio Backtested vs. Benchmark over 5 years



A - Wingate MT5 Portfolio - [49.60%]
B - Wingate MT5 Portfolio Benchmark - [50.97%]

27/06/2014 - 28/06/2019 Powered by data from FE

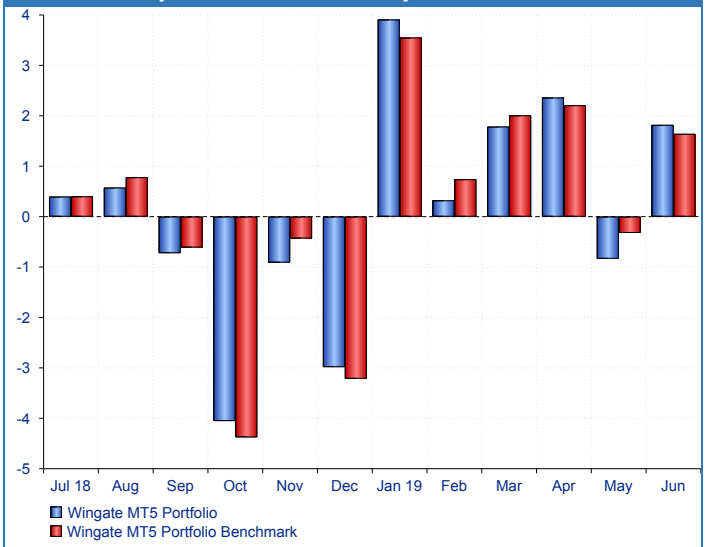
Relative Performance of Holdings over 1 year



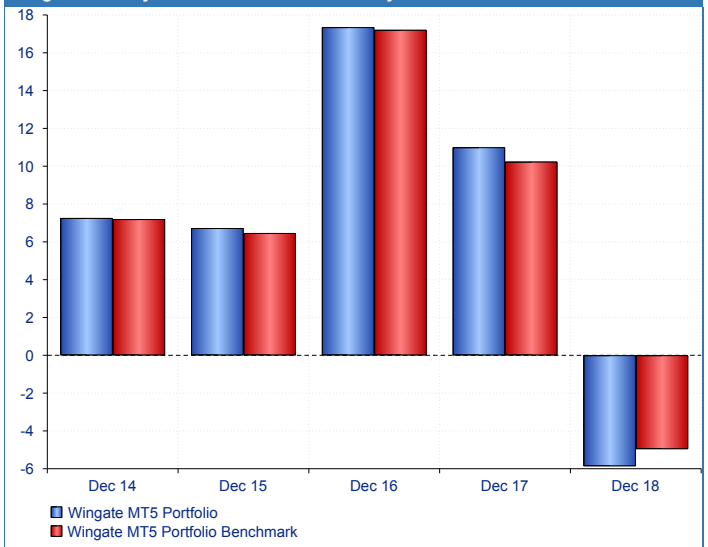
A - Natixis Investment Managers Loomis Sayles U.S. E.. - [19.01%]
B - JP Morgan Asset Management UK US Equity Income C.. - [14.96%]
C - Vanguard Investments UK Limite US Equity Index A - [11.66%]
D - Fidelity International (FIL In European W Acc - [11.59%]
E - Artemis Fund Managers Limited US Smaller Compani.. - [10.77%]
F - BlackRock Continental European Income D Acc - [8.34%]
G - Liontrust Fund Partners LLP Special Situations I.. - [7.03%]
H - Fidelity International (FIL In Emerging Markets .. - [7.87%]
I - Fidelity International (FIL In Moneybuilder Inco.. - [5.47%]
J - Allianz Global Invtrs GmbH(UK) Gilt Yield I Inc - [5.26%]

28/06/2018 - 28/06/2019 Powered by data from FE

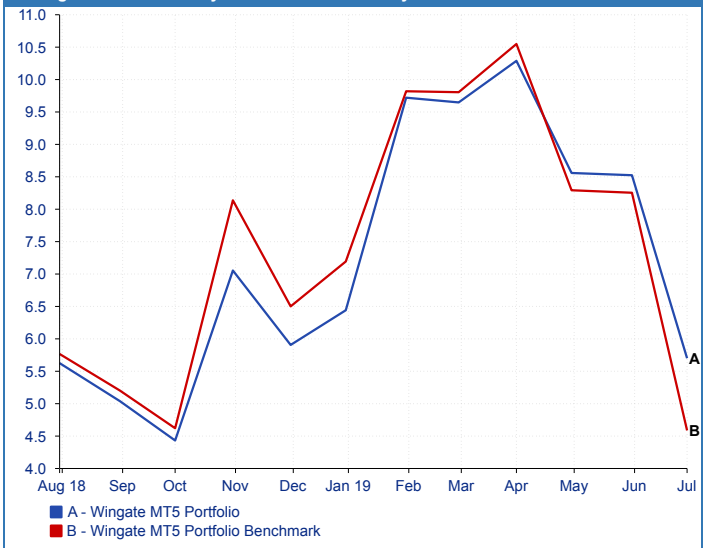
Short Term Monthly Discrete Performance over 1 year



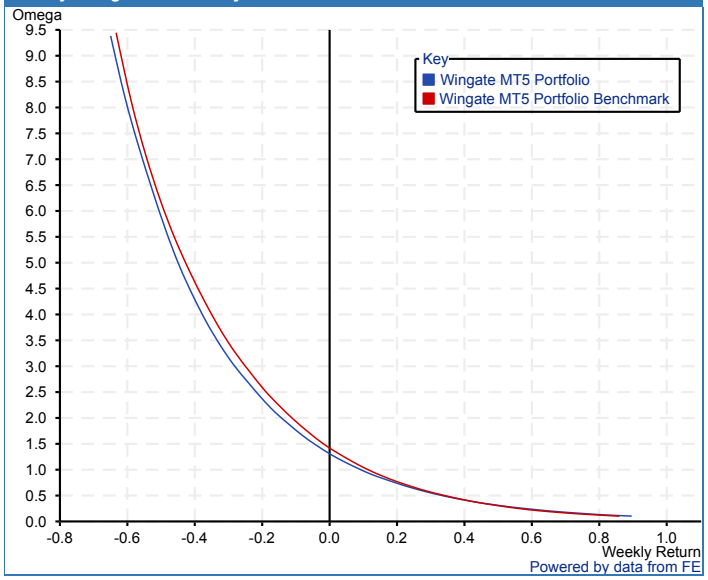
Long Term Yearly Discrete Performance over 5 years



Rolling 6 months Volatility vs. Benchmark over 1 year



Weekly Omega chart over 1 year



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