Wingate MT8 Portfolio

23 July 2020

Portfolio Summary

Instrument	Name	Currency	6m	1y	3y	5y	Hist. Yield	Portfolio Expense	FE fundinfo Risk Score
Portfolio	Wingate MT8 Portfolio - Mar 08	GBP	-10.96	-4.10	5.52	39.02	2.14	0.76	77
Benchmark	Wingate MT8 Portfolio Benchmark - Mar 08	GBP	-9.67	-3.30	7.95	41.58	0.00	-	76

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

Fund Manager	Name	Original % Holding	Current % Holding	Hist. Yield	1 Year Perf.	1 Year Est. Contrb	1 Year Qtl	3 Years Perf.	3 Years Est. Contrb	3 Years Qtl	FE fundinfo Crown Rating
Merian Investment Management L	UK Smaller Companies U1 Acc GBP - Feb 01	18.34	18.60	0.86	-2.87	-0.53	2	5.43	1.00	2	
AXA IM UK	Framlington UK Mid Cap Z Acc - Mar 11	7.00	7.14	1.71	-3.39	-0.24	1	7.91	0.55	1	
Jupiter Unit Trust Mgrs Ltd	UK Special Situations I Acc - May 96	7.00	7.00	4.56	-14.42	-1.01	3	-13.30	-0.93	4	
Liontrust Fund Partners LLP	Special Situations I Inc - Nov 05	7.00	7.11	1.52	-7.73	-0.54	1	13.28	0.93	1	
Merian Investment Management L	UK Alpha U1 Acc GBP - Feb 03	7.00	6.93	3.79	-16.71	-1.17	4	-7.97	-0.56	3	
Schroder UT Managers**	Recovery L Acc - Feb 92	7.00	6.93	5.16	-23.43	-1.64	4	-19.41	-1.36	4	
BNY Mellon Fund Managers Ltd	Global Dynamic Bond Institutional W Acc GBP - Apr 06	5.80	5.74	2.76	1.00	0.06	2	4.76	0.28	1	
Baillie Gifford & Co Ltd**	Japanese B Acc - Jul 88	5.00	4.97	1.45	4.67	0.23	3	22.07	1.10	1	
GLG Partners	Japan Core Alpha C Professional Acc - Nov 99	5.00	4.86	2.58	-15.15	-0.76	4	-13.06	-0.65	4	
Artemis Fund Managers Limited	US Smaller Companies I Acc GBP - Oct 14	4.45	4.48	0.02	7.16	0.32	2	44.57	1.98	2	
JP Morgan Asset Management UK	US Equity Income C Acc - Dec 08	4.45	4.48	2.53	-4.46	-0.20	4	19.39	0.86	4	
Natixis Investment Managers	Loomis Sayles U.S. Equity Leaders N/A GBP - Apr 13	4.45	4.41	0.06	20.31	0.90	1	62.15	2.77	1	
Vanguard Investments UK Limite	US Equity Index Acc GBP - Jun 09	4.45	4.42	1.50	9.20	0.41	3	38.29	1.70	2	N/A
Fidelity International (FIL In	Emerging Markets W Acc - Jun 10	3.64	3.64	1.64	0.67	0.02	2	14.99	0.55	1	
Fidelity International (FIL In	Moneybuilder Income W Acc GBP - May 09	2.95	2.92	3.07	5.04	0.15	3	11.48	0.34	3	
Invesco Fund Managers Ltd**	Corporate Bond (UK) Y Acc - Jul 95	2.95	2.91	2.86	5.36	0.16	3	11.65	0.34	3	
Allianz Global Invtrs GmbH(UK)	Gilt Yield I Inc - May 02	2.51	2.47	1.10	12.35	0.31	1	21.46	0.54	1	
Index	UK Treasury Bill Tender 3Month - Dec 98	1.00	0.98	-	0.54	0.01		1.57	0.02		N/A
Total Portfolio		**100.00**	**100.00**	**2.14**	**-4.10**			**5.52**			
Selected Benchmark	**Wingate MT8 Portfolio Benchmark - Mar 08**				**-3.30**			**7.95**			

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 – 14/07/2020.

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 fundinfo's discretion, to give a sense of a longer track record of the fund as a whole.

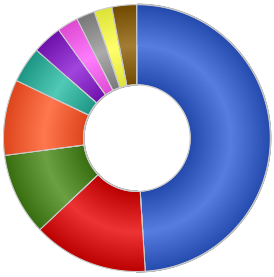
Portfolio Ratios

Fund Manager	Name	Volatility	Alpha	Beta	Sharpe	r^2
Merian Investment Management L	UK Smaller Companies U1 Acc GBP - Feb 01	21.78	-0.97	1.46	0.00	0.88
AXA IM UK	Framlington UK Mid Cap Z Acc - Mar 11	18.46	-0.19	1.26	0.00	0.91
Jupiter Unit Trust Mgrs Ltd	UK Special Situations I Acc - May 96	16.13	-6.92	1.06	-0.01	0.84
Liontrust Fund Partners LLP	Special Situations I Inc - Nov 05	14.07	1.75	0.96	0.05	0.92
Merian Investment Management L	UK Alpha U1 Acc GBP - Feb 03	17.86	-5.31	1.23	-0.01	0.92
Schroder UT Managers	Recovery L Acc - Feb 92	17.62	-8.98	1.08	-0.02	0.74
BNY Mellon Fund Managers Ltd	Global Dynamic Bond Institutional W Acc GBP - Apr 06	2.99	1.08	0.15	0.00	0.47
Baillie Gifford & Co Ltd	Japanese B Acc - Jul 88	15.58	4.64	0.94	0.22	0.70
GLG Partners	Japan Core Alpha C Professional Acc - Nov 99	14.16	-6.48	0.86	-0.01	0.71
Artemis Fund Managers Limited	US Smaller Companies I Acc GBP - Oct 14	21.11	10.35	1.31	0.45	0.76
JP Morgan Asset Management UK	US Equity Income C Acc - Dec 08	14.87	3.76	0.94	0.17	0.78
Natixis Investment Managers	Loomis Sayles U.S. Equity Leaders N/A GBP - Apr 13	15.67	15.51	0.82	0.89	0.54
Vanguard Investments UK Limite	US Equity Index Acc GBP - Jun 09	15.54	8.80	1.01	0.51	0.83
Fidelity International (FIL In	Emerging Markets W Acc - Jun 10	17.00	2.62	0.99	0.07	0.66
Fidelity International (FIL In	Moneybuilder Income W Acc GBP - May 09	5.82	2.90	0.26	0.03	0.40
Invesco Fund Managers Ltd	Corporate Bond (UK) Y Acc - Jul 95	4.45	2.96	0.24	0.05	0.58
Allianz Global Invtrs GmbH(UK)	Gilt Yield I Inc - May 02	6.16	7.26	-0.10	0.52	0.05
Index	UK Treasury Bill Tender 3Month - Dec 98	0.07	0.52	0.00	0.00	0.00
Total Portfolio		**14.19**	**-0.76**	**1.01**	**0.00**	**0.99**
Selected Benchmark	**Wingate MT8 Portfolio Benchmark - Mar 08**	**13.98**	**-**	**-**	**0.00**	**1.00**

Ratio figures based on last 36 months total return performance, rebased in Pounds Sterling. Ratio figures are annualised where applicable.

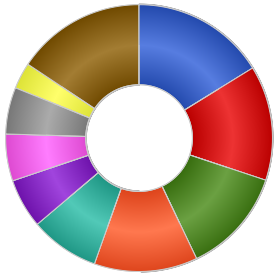
The benchmark for each holding is the portfolio benchmark.

Asset Allocation



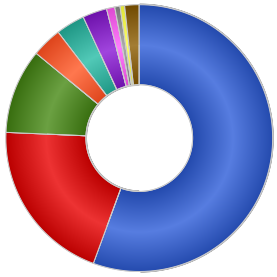
Name	Original %	Current %
UK Equities	49.00	49.36
North American Equities	13.96	13.99
Japanese Equities	9.96	9.79
Global Fixed Interest	9.17	9.07
Other International Equities	4.35	4.31
Money Market	3.59	3.60
Asia Pacific Emerging Equities	2.56	2.56
UK Corporate Fixed Interest	2.21	2.19
UK Gilts	2.19	2.16
Other	3.00	2.97

Sector Allocation



Name	Original %	Current %
Financials	16.20	16.23
Industrials	13.91	14.01
Telecom, Media & Technology	12.80	12.80
Consumer Products	12.52	12.49
Services	8.39	8.49
Health Care	5.99	6.00
Basic Materials	5.68	5.64
Government Bonds	5.64	5.57
Money Market	3.20	3.21
Others	15.66	15.57

Region Allocation



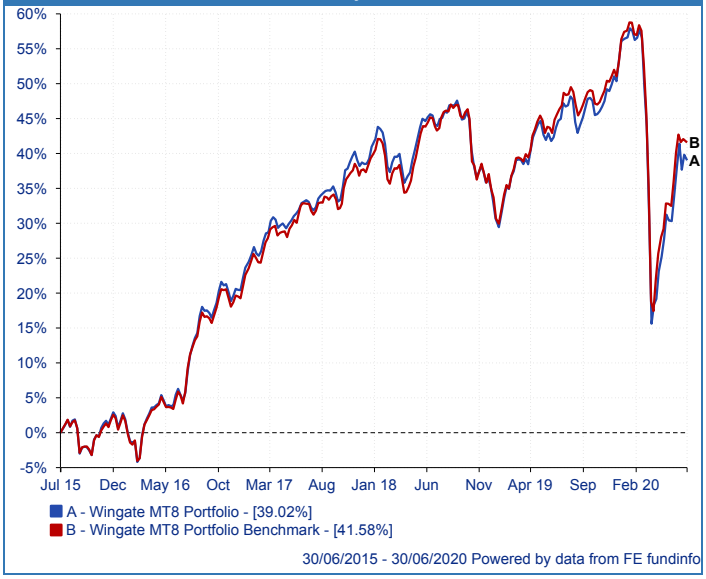
Name	Original %	Current %
UK	55.59	55.86
North America	20.09	20.06
Japan	10.27	10.10
Europe ex UK	3.63	3.60
Money Market	3.52	3.54
Pacific Basin	2.95	2.94
Undisclosed	1.00	0.98
Australasia	0.64	0.63
Americas	0.55	0.55
Other	1.75	1.74

Top 10 Holdings

		Current %
1	GLAXOSMITHKLINE	1.36
2	Undisclosed	0.98
3	BOOHOO GROUP PLC	0.89
4	BP	0.75
5	ANGLO AMERICAN	0.70
6	CLINIGEN GROUP PLC	0.62
7	PEARSON	0.61
8	LIONTRUST ASSET MANAGEMENT PLC	0.61
9	STANDARD CHARTERED	0.60
10	BARCLAYS PLC	0.57

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 – 14/07/2020.

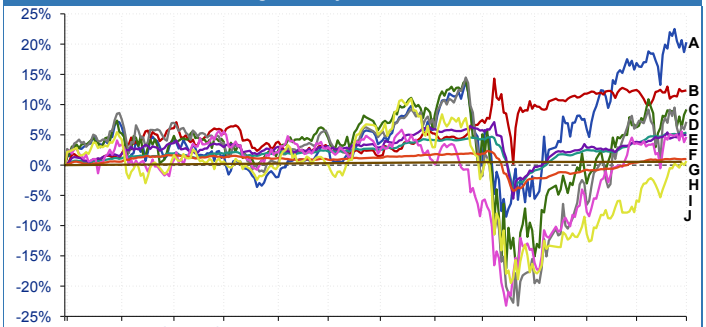
Portfolio Backtested vs. Benchmark over 5 years



A - Wingate MT8 Portfolio - [39.02%]
B - Wingate MT8 Portfolio Benchmark - [41.58%]

30/06/2015 - 30/06/2020 Powered by data from FE fundinfo

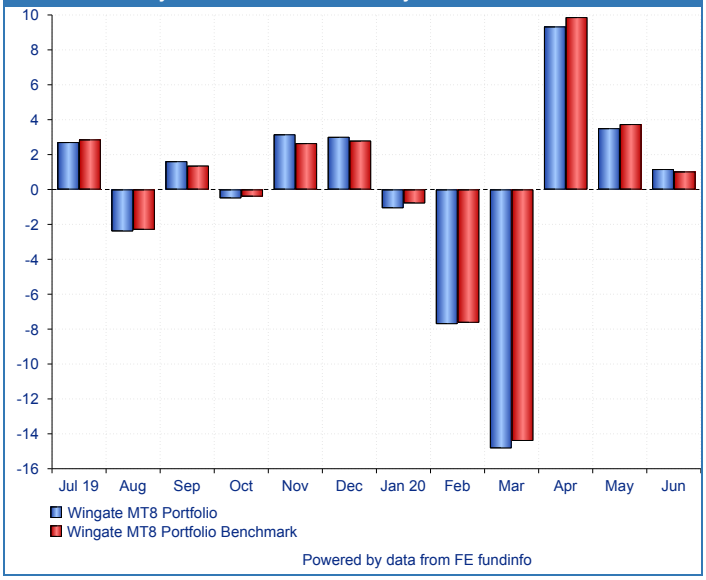
Relative Performance of Holdings over 1 year



A - Natixis Investment Managers Loomis Sayles U.S. E.. - [20.31%]
B - Allianz Global Invtrs GmbH(UK) Gilt Yield I Inc - [12.35%]
C - Vanguard Investments UK Limite US Equity Index A.. - [9.20%]
D - Artemis Fund Managers Limited US Smaller Compani.. - [7.16%]
E - Invesco Fund Managers Ltd Corporate Bond (UK) Y .. - [5.36%]
F - Fidelity International (FIL In Moneybuilder Inco.. - [5.04%]
G - Baillie Gifford & Co Ltd Japanese B Acc - [4.67%]
H - BNY Mellon Fund Managers Ltd Global Dynamic Bond.. - [1.00%]
I - Fidelity International (FIL In Emerging Markets .. - [0.67%]
J - UK Treasury Bill Tender 3Month - [0.54%]

28/06/2019 - 30/06/2020 Powered by data from FE fundinfo

Short Term Monthly Discrete Performance over 1 year



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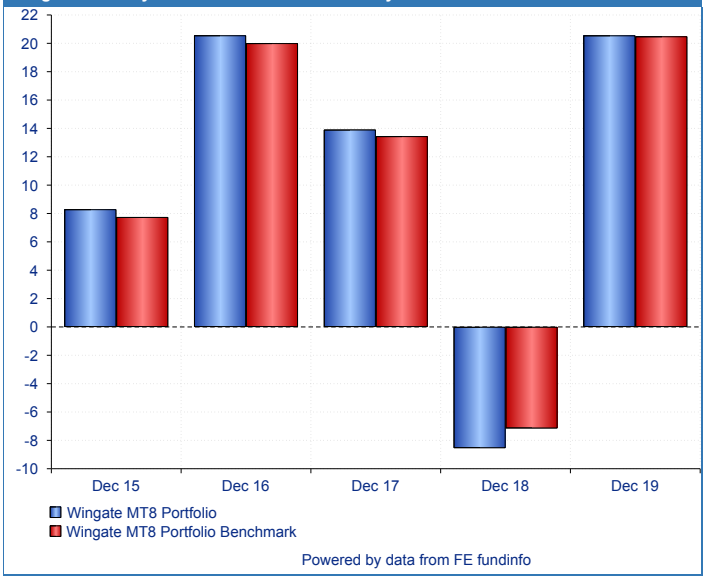
Long Term Yearly Discrete Performance over 5 years



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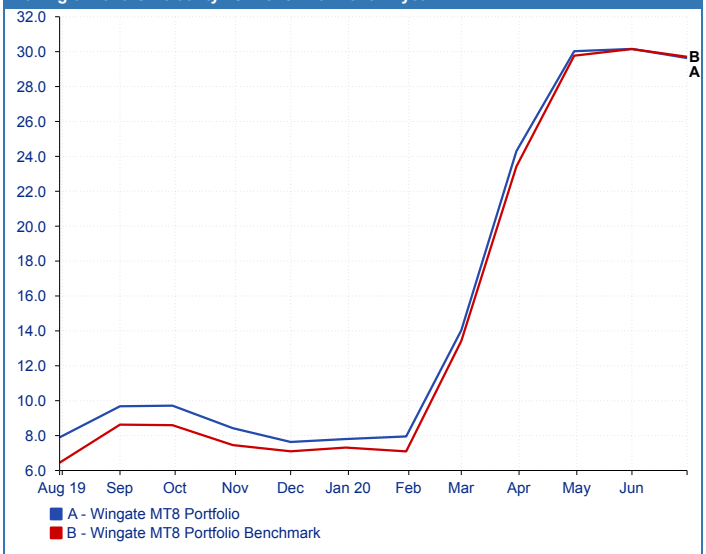
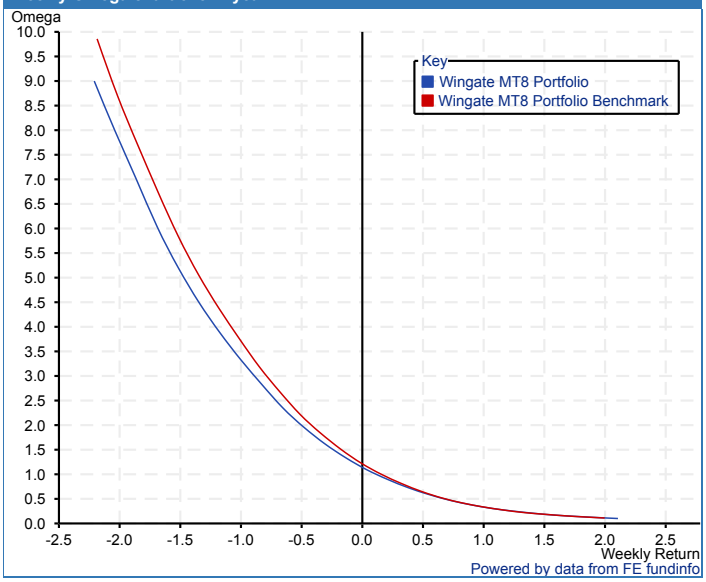
Rolling 6 months Volatility vs. Benchmark over 1 year



31/07/2019 - 30/06/2020 Powered by data from FE fundinfo

Weekly Omega chart over 1 year



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