Grayside\Grayside Adventurous Growth 5

4 July 2018

Portfolio Summary

Instrument	Name	Currency	6m	1y	3y	5y	Hist. Yield	Portfolio Expense	FE Risk Score
Portfolio	Grayside\Grayside Adventurous Growth 5 - Jan 09	GBP	0.66	7.49	31.43	55.13	1.84	0.88	73
Benchmark	Grayside - Grayside Adventurous Growth 5 Benchmark - Jan 09	GBP	0.45	6.53	30.71	53.52	0.00	-	73

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	Hist. Yield	Perf.	Est. Contrb	Qtl	Perf.	Est. Contrb	Qtl	FE Crown Rating
AXA IM UK	Framlington UK Select Opportunities Z Acc - Jun 92	8.00	1.71	8.08	0.65	3	19.23	1.54	4	
BlackRock	Asia D Acc - Jun 13	7.00	0.78	7.93	0.56	2	47.88	3.35	2	
First State Investments UK Ltd	Asia Focus B Acc GBP - Aug 15	7.00	0.81	12.12	0.85	1	-	-		N/A
Franklin Templeton Funds (UK)	UK Managers' Focus W Acc - Sep 06	7.00	2.07	11.36	0.80	2	32.25	2.26	2	
Old Mutl Glbl Investors(UK)Ltd	UK Alpha R Acc GBP - Feb 03	7.00	3.29	9.78	0.68	2	23.48	1.64	3	
Schroder UT Managers	Recovery Z Acc - Feb 92	7.00	2.12	10.71	0.75	2	29.00	2.03	2	
BlackRock	European Dynamic D Acc - Mar 02	6.00	1.16	9.03	0.54	1	53.83	3.23	1	
Schroder UT Managers	European Alpha Plus Z Acc - Oct 03	6.00	2.10	5.66	0.34	1	48.72	2.92	1	
Artemis Fund Managers Limited	US Select I Acc GBP - Sep 14	5.00	0.08	19.73	0.99	1	73.66	3.68	1	
F&C (BMO Global Asset Manageme	UK Property Feeder 2 Acc - Jun 10	5.00	2.74	5.47	0.27	3	14.83	0.74	4	N/A
Old Mutl Glbl Investors(UK)Ltd	UK Mid Cap R Acc GBP - Feb 02	5.00	1.01	11.52	0.58	1	57.44	2.87	1	
Threadneedle Investment Servic	UK Property Authorised Trust Feeder INA GBP - Oct 07	5.00	4.01	6.36	0.32	2	15.48	0.77	3	N/A
GLG Partners**	Japan Core Alpha C Professional Acc - Mar 98	4.00	1.49	4.87	0.19	4	40.52	1.62	4	
JP Morgan Asset Management UK	Emerging Markets B Acc - Jan 95	4.00	0.43	6.89	0.28	1	53.56	2.14	1	
Lazard Fund Managers	Emerging Markets A Acc - Jun 97	4.00	1.78	-1.01	-0.04	4	33.40	1.34	4	
Schroder UT Managers	Tokyo Z Acc - Mar 89	4.00	0.99	9.34	0.37	2	44.73	1.79	3	
Artemis Fund Managers Limited	Strategic Bond I Quarterly Acc - Jun 05	3.50	3.76	1.49	0.05	1	14.86	0.52	1	
TwentyFour Asset Management LL	Dynamic Bond I Net Acc GBP - Apr 10	3.50	4.74	1.78	0.06	1	11.28	0.39	2	
Asset Class	UT Cash/Money Market - Mar 90	2.00	-	0.25	0.00		1.56	0.03		N/A
Total Portfolio		**100.00**	**1.84**	**7.49**			**31.43**			
Selected Benchmark	**Grayside - Grayside Adventurous Growth 5 Benchmark - Jan 09**			**6.53**			**30.71**			

Performance figures to last month end, rebased inPounds Sterling, ordered by largest original holdings.

Estimated contribution values are based on the percentage weightings being correct at the start of the analysed performance period.

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.

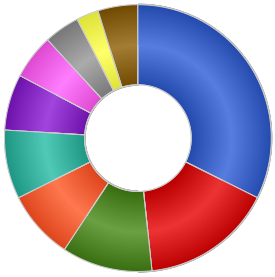
Portfolio Ratios

Fund Manager	Name	Volatility	Alpha	Beta	Sharpe	r^2
AXA IM UK	Framlington UK Select Opportunities Z Acc - Jun 92	10.60	-2.68	1.05	0.24	0.81
BlackRock	Asia D Acc - Jun 13	15.79	-1.19	1.15	0.66	0.96
First State Investments UK Ltd	Asia Focus B Acc GBP - Aug 15	-	-	-	-	-
Franklin Templeton Funds (UK)	UK Managers' Focus W Acc - Sep 06	9.97	1.29	0.98	0.63	0.81
Old Mutl Glbl Investors(UK)Ltd	UK Alpha R Acc GBP - Feb 03	10.99	-2.31	1.15	0.34	0.90
Schroder UT Managers	Recovery Z Acc - Feb 92	10.60	1.24	0.90	0.51	0.60
BlackRock	European Dynamic D Acc - Mar 02	9.62	4.35	0.92	1.24	0.88
Schroder UT Managers	European Alpha Plus Z Acc - Oct 03	11.44	1.35	1.09	0.93	0.87
Artemis Fund Managers Limited	US Select I Acc GBP - Sep 14	11.05	5.01	0.91	1.51	0.86
F&C (BMO Global Asset Manageme	UK Property Feeder 2 Acc - Jun 10	7.87	7.59	-0.34	0.15	0.04
Old Mutl Glbl Investors(UK)Ltd	UK Mid Cap R Acc GBP - Feb 02	13.75	5.91	1.19	0.93	0.63
Threadneedle Investment Servic	UK Property Authorised Trust Feeder INA GBP - Oct 07	4.83	5.50	-0.06	0.29	0.00
GLG Partners	Japan Core Alpha C Professional Acc - Mar 98	15.05	-1.54	1.01	0.57	0.64
JP Morgan Asset Management UK	Emerging Markets B Acc - Jan 95	15.50	3.66	1.02	0.77	0.95
Lazard Fund Managers	Emerging Markets A Acc - Jun 97	16.81	-1.75	1.09	0.39	0.93
Schroder UT Managers	Tokyo Z Acc - Mar 89	12.33	-0.58	0.98	0.78	0.91
Artemis Fund Managers Limited	Strategic Bond I Quarterly Acc - Jun 05	3.77	1.00	1.11	0.33	0.84
TwentyFour Asset Management LL	Dynamic Bond I Net Acc GBP - Apr 10	4.23	0.02	1.09	0.03	0.64
Asset Class	UT Cash/Money Market - Mar 90	0.32	0.21	0.03	0.00	0.62
Total Portfolio		**7.74**	**0.24**	**1.00**	**0.78**	**0.94**
Selected Benchmark	**Grayside - Grayside Adventurous Growth 5 Benchmark - Jan 09**	**7.56**	**-**	**-**	**0.77**	**1.00**

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

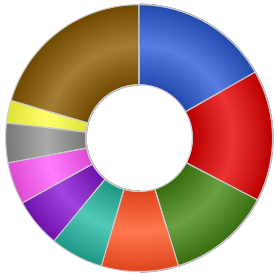
The benchmark for each holding is each holding's own sector.

Asset Allocation



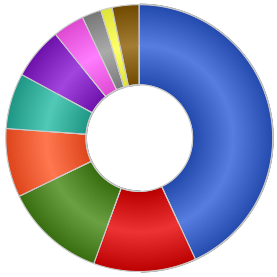
Name	Original %
UK Equities	32.37
Asia Pacific Emerging Equities	15.95
European Equities	10.97
Property	8.35
Japanese Equities	8.33
Money Market	6.80
North American Equities	5.42
Global Fixed Interest	4.31
Asia Pacific Equities	2.69
Others	4.82

Sector Allocation



Name	Original %
Financials	16.79
Industrials	15.88
Telecom, Media & Technology	12.58
Consumer Products	9.33
Money Market	6.44
Basic Materials	5.93
Health Care	5.10
Services	4.76
Oil & Gas	2.78
Others	20.43

Region Allocation



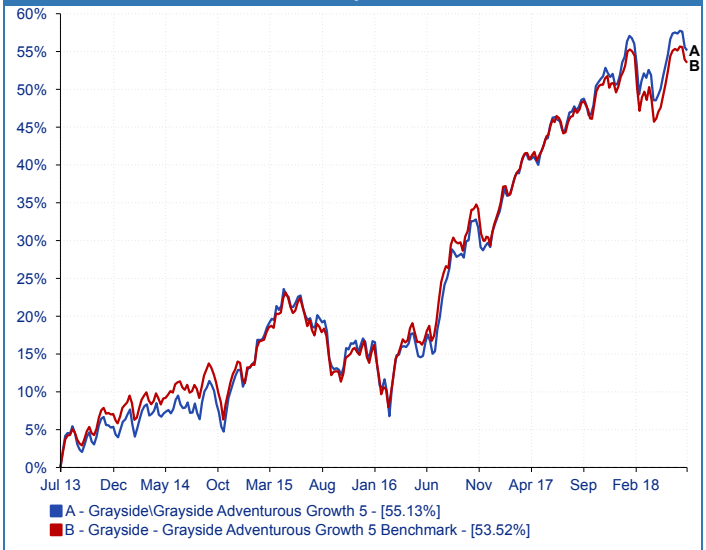
Name	Original %
UK	43.11
Europe ex UK	12.44
Pacific Basin	12.29
Japan	8.33
Money Market	6.74
North America	6.31
Asia Pacific	3.79
Asia	2.36
Americas	1.39
Other	3.26

Top 10 Holdings

		Original %
1	Cash/Money Market	2.00
2	HSBC HLDGS	0.93
3	SAMSUNG ELECTRONICS CO	0.91
4	ROYAL DUTCH SHELL	0.83
5	TENCENT HLDGS LIMITED	0.71
6	BP	0.67
7	ALIBABA GROUP HLDG LTD	0.64
8	BARCLAYS	0.58
9	CHINA CONSTRUCTION BANK	0.55
10	PRUDENTIAL PLC	0.53

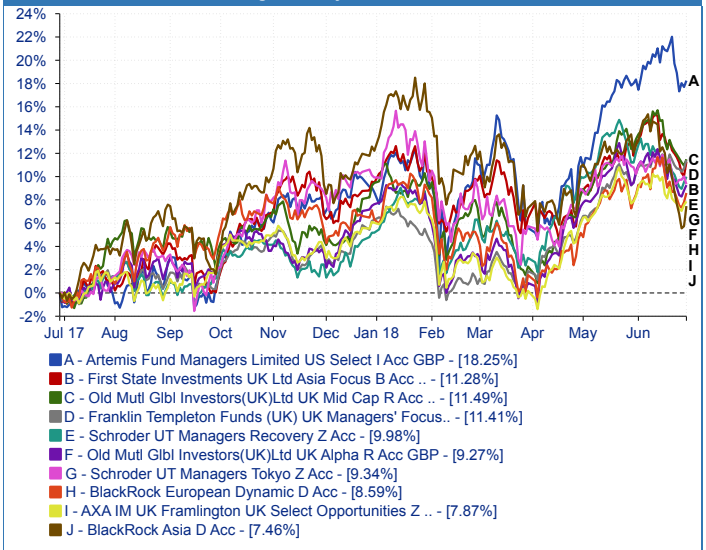
Portfolio breakdown and holdings are based on latest published data for each constituent which may have different publication dates.
Portfolio start date is required to calculate current weightings.

Portfolio Backtested vs. Benchmark over 5 years



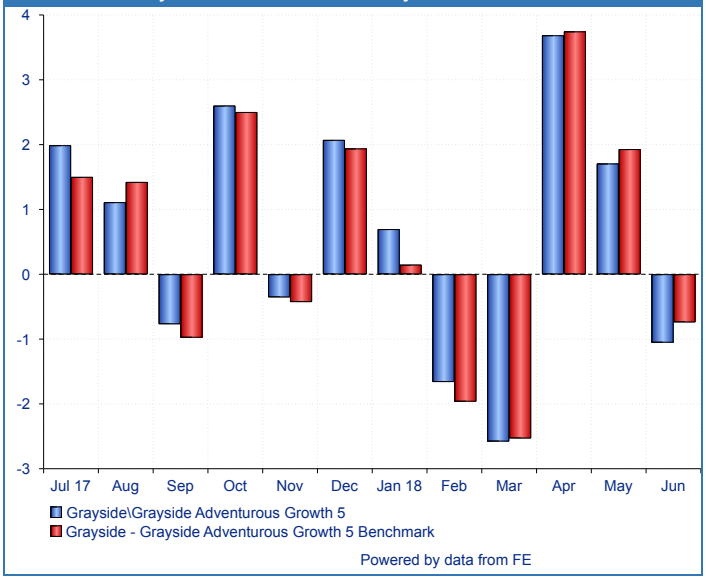
28/06/2013 - 29/06/2018 Powered by data from FE

Relative Performance of Holdings over 1 year

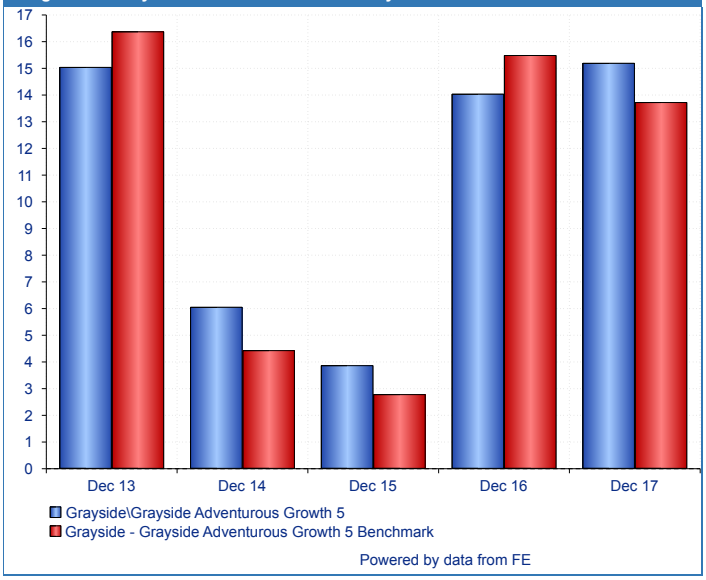


29/06/2017 - 29/06/2018 Powered by data from FE

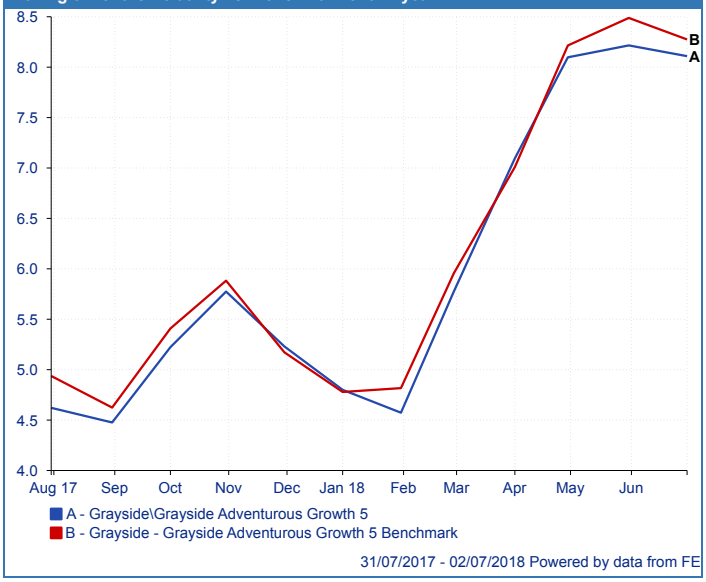
Short Term Monthly Discrete Performance over 1 year



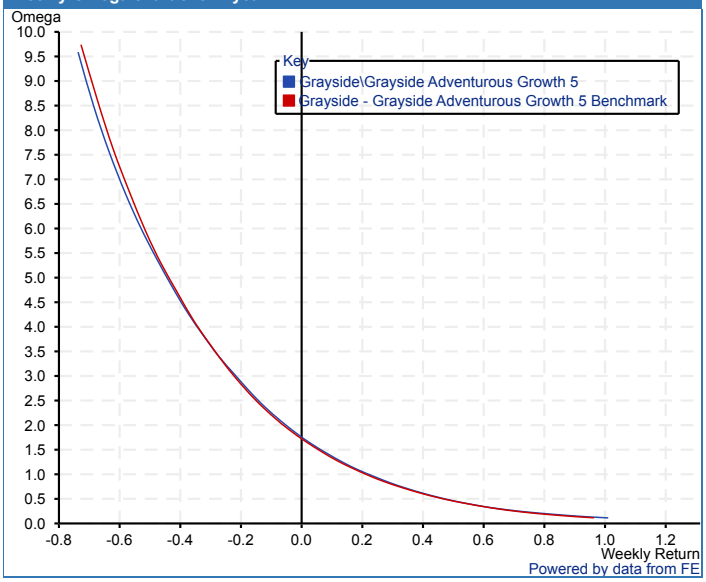
Long Term Yearly Discrete Performance over 5 years



Rolling 6 months Volatility vs. Benchmark over 1 year



Weekly Omega chart over 1 year



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