

ASI MyFI MM V Pf 1 A

Fund Information

Sector

IA Volatility Managed

Manager's Name

Multi Manager Strategies Team

Date Manager Appointed

Jun 2011

Launch Date

Apr 2012

Fund Size (£m)

£178.09

Yield* (See page2)

1.21 %

XD Dates

Jul 01, Apr 01, Jan 02, Oct 01

Last Distribution

01/07/20 (XD Date)

30/09/20 (Pay Date)

0.16(Distribution)

OCF

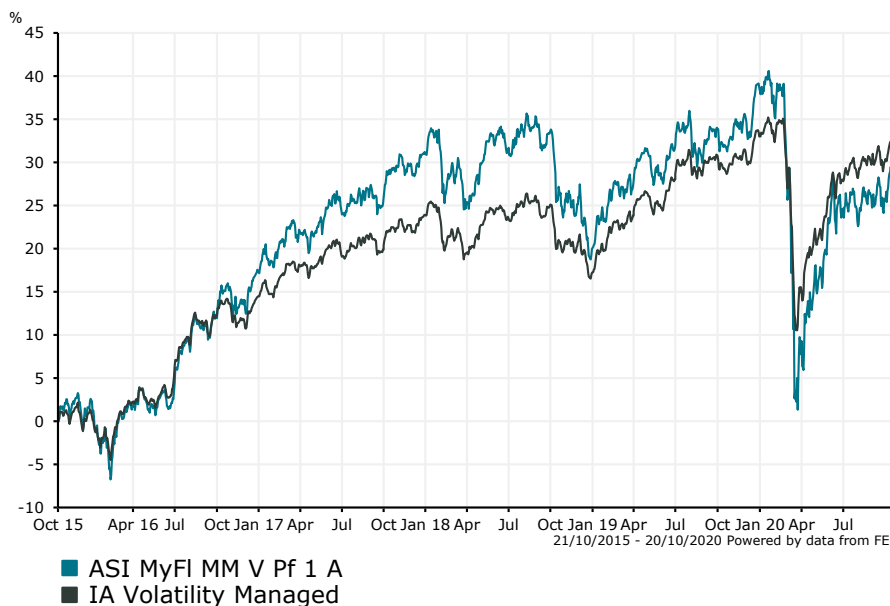
1.32 %

Fund Aim

To generate growth over the long term (5 years or more) while being managed to a defined level of risk. The fund is part of the MyFolio Multi-Manager range, which offers five funds with different expected combinations of investment risk and return. This fund is risk level V, which aims to be the highest risk fund in this range.

Sector: IA Volatility Managed

Performance


Morningstar Analyst Rating

N/A

FE Crown Rating


Discrete Performance - 12 months to 31/12/19

| | 2019 | 2018 | 2017 | 2016 | 2015 |
|----------------------|-------|-------|-------|-------|------|
| Fund | 15.59 | -8.56 | 11.78 | 14.42 | 3.98 |
| Stock Sector Average | 13.47 | -5.41 | 8.25 | 13.12 | 1.54 |

Cumulative Performance to 30/09/20

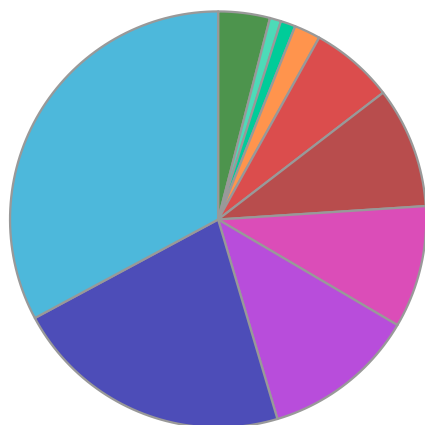
| | 1 Yr | 2 Yrs | 3 Yrs | 4 Yrs | 5 Yrs |
|----------------------|-------|-------|-------|-------|-------|
| Fund | -6.24 | -5.77 | 0.40 | 11.82 | 30.39 |
| Stock Sector Average | -0.58 | 4.15 | 8.51 | 16.04 | 33.88 |

Performance Analysis - Annualised 3 years

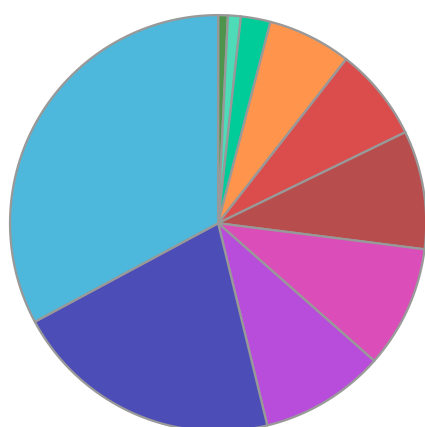
| | Growth Rate % | Volatility | Alpha | Beta | Sharpe |
|----------------------|---------------|------------|-------|------|--------|
| Fund | 0.13 | 14.64 | -3.68 | 1.59 | 0.00 |
| Stock Sector Average | 2.76 | 9.07 | 0.00 | 1.00 | 0.00 |

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Fund Composition



| | (%) |
|-----------------------|-------|
| UK | 32.85 |
| USA | 21.75 |
| International | 11.93 |
| Japan | 9.50 |
| Europe ex UK | 9.40 |
| Asia Pacific ex Japan | 6.50 |
| China | 2.03 |
| Korea | 1.16 |
| Taiwan | 0.87 |
| Others | 4.01 |



| | (%) |
|---------------------------------------|-------|
| UK Equities | 32.85 |
| US Equities | 20.95 |
| Alternative Assets | 9.70 |
| Japanese Equities | 9.50 |
| European Equities | 9.20 |
| Global Emerging Market Equities | 7.25 |
| Asia Pacific Equities | 6.50 |
| Global Emerging Market Fixed Interest | 2.30 |
| Global High Yield Fixed Interest | 1.00 |
| Money Market | 0.75 |

Largest Holdings

| Holdings | (%) |
|---|-------|
| JO Hambro UK Dynamic | 13.86 |
| Investec UK Alpha | 13.75 |
| Vanguard US Equity Index | 8.20 |
| Findlay Park American GBP Unhedged | 5.34 |
| TM Fulcrum Diversified Core Absolute Return | 4.93 |

| Holdings | (%) |
|--|------|
| Schroder ISF Multi Asset Total Return GBP Hedged | 4.75 |
| BlackRock European Dynamic Fund Class FD Acc | 4.64 |
| Artemis Global Emerging Markets Fund GBP Acc | 4.26 |
| Artemis US Select | 4.07 |
| Brown Advisory US Small Cap Blend | 3.86 |

* Data supplied by fund managers regarding fixed interests funds may not specify yield type. As the provision of redemption yield is an FCA regulatory requirement Novia assumes these are used.

Important Information

Performance details and yields are as at 30/09/2020. Performance figures are inclusive of net reinvested income. Source: FE. This document is designed only for professional investors and experienced advisers. The value of investments and the income gained may fluctuate. Investors may not get back the full amount invested. Past performance is not a guide to the future.