



Elston Charity Multi-Asset Income

1q17 Model Portfolio Update



ECMAI	Annualised							2016	2015	2014
	MTD %	QTD %	YTD %	-1Y %	-3Y %	-3Y S.D.	-3Y Sharpe			
	0.97	4.16	4.16	24.09	11.22	9.84	1.14	25.64	(1.62)	9.86

Total return basis. Model performance only. Includes simulated data. S.D. means Standard Deviation. See Notice.

Portfolio Objective

- The objective of this portfolio is to provide a diversified income yield from a broad range of asset classes and geographies.
- This portfolio is weighted according to an optimised strategic asset allocation with an income bias.

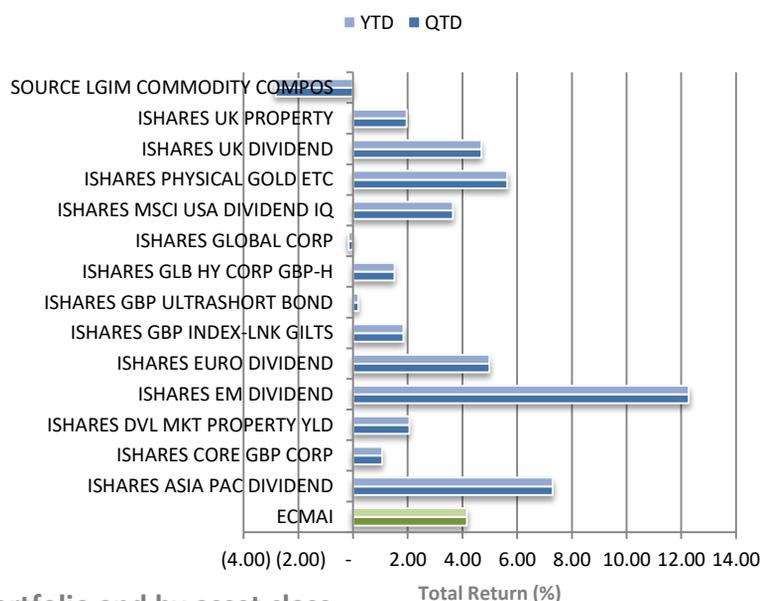
Key points

- Multi-asset
- Broad diversification
- High income bias

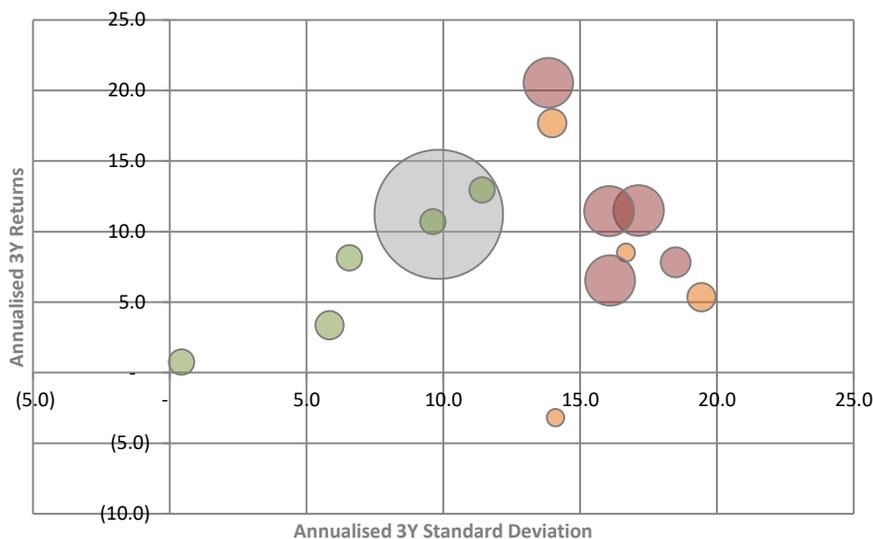
Portfolio facts

Model Code	.ECMAI
Income Yield	3.63%
TER	0.41%
#Securities	5,654
Asset Class	Multi-Asset
Base Currency	GBP
Components	ETFs
Max Holdings	16
Launch Date	30-Jun-16

QTD and YTD performance of portfolio and by asset class



-3Y risk-adjusted returns of portfolio and by asset class



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Invest with ETFs

Largest bubble represents portfolio, smaller bubbles represent component asset classes. Source: Elston, Bloomberg. Includes backtested hypothetical performance, may not reflect actual portfolio performance. See Notice and Disclaimer.



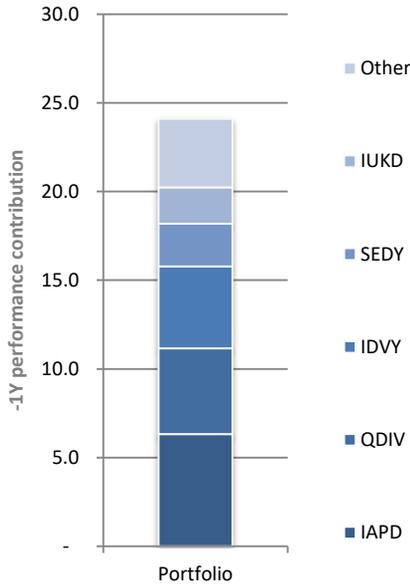
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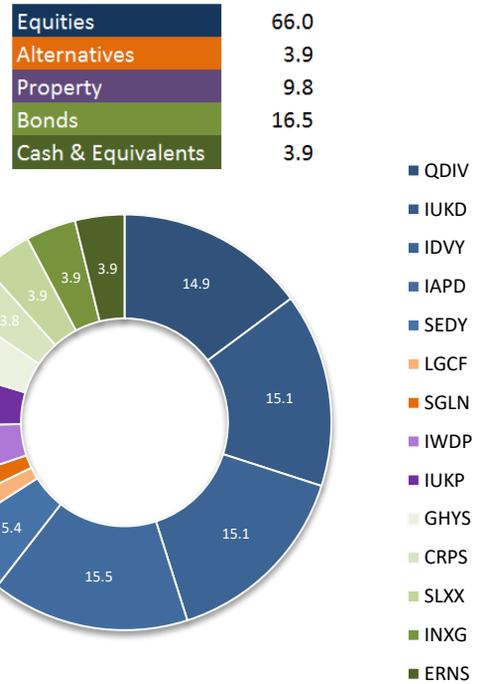


MODEL PORTFOLIO

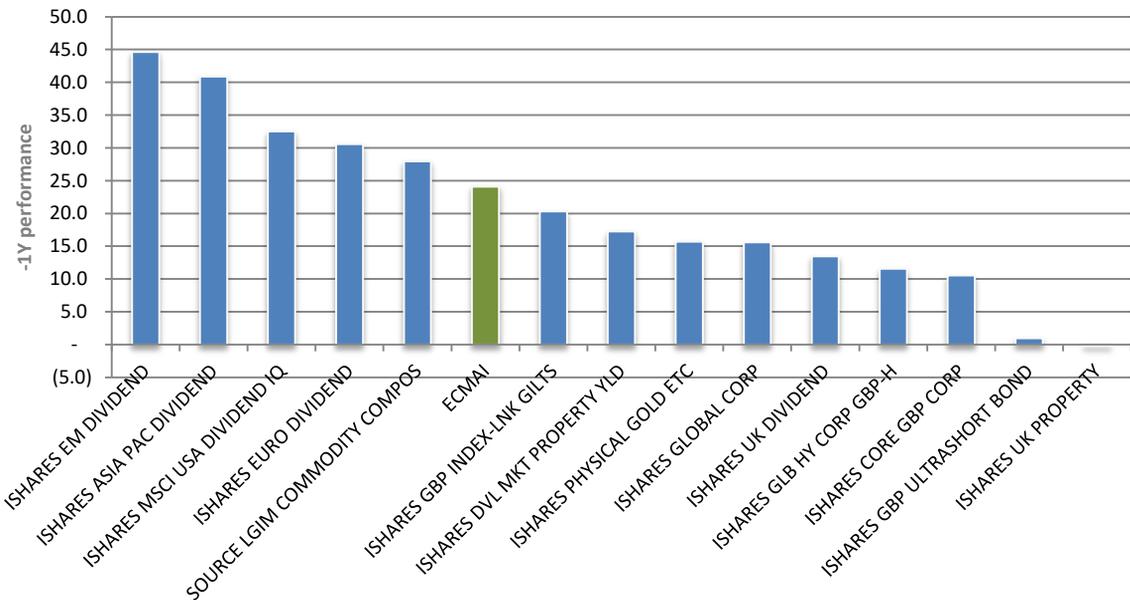
Top 5 contributions to -1Y performance



Asset allocation



-1Y asset class performance



Source: Elston, Bloomberg. Includes backtested hypothetical performance, may not reflect actual portfolio performance. See Notice and Disclaimer.

About

Elston Model Portfolios are research portfolios developed for asset managers and financial advisers. We believe that asset allocation should focus on delivering outcomes for clients. From a portfolio construction perspective, Elston uses a quantitative investment approach and constructs portfolios using low-cost ETFs for transparency, efficiency and cost control.

www.elstonconsulting.co.uk/etf-portfolios



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Important Information

This is a model research portfolio developed by Elston Consulting for asset managers and financial advisers in the UK. Our research portfolios and related materials are only available under licence. For licensing information, please refer to our website.

Notice

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