





## Aviva Alliance Trust UK Ethical

Asset allocation

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### Asset allocation

Top ten holdings	%	Geographical analysis	%	Sector/asset weightings	%
LEGAL & GENERAL GROUP	5.7	UK	88.2	Financials	26.7
BT GROUP	5.7	Europe	8.3	Industrials	21.0
PRUDENTIAL PLC	5.6	Others	3.5	Consumer Services	19.2
VODAFONE GROUP	5.6	(at April 2015)		Telecommunications	11.3
KINGSPAN GROUP	4.9			Consumer Goods	5.7
ARM HLDGS	4.8			Utilities	5.3
INTERCONTINENTAL HOTEL	4.8			Technology	5.3
PARAGON GROUP OF COMP.	3.7			Others	1.9
PENNON GROUP	3.2			Cash & Cash Equivalents	1.6
CREST NICHOLSON HLDGS	3.2			Health Care	1.1
(at April 2015)				Oil & Gas	0.9
				(at April 2015)	

### Aim of fund (at April 15)

To invest in the UK Ethical fund managed by Aviva Investors. The fund aims to provide long-term capital appreciation and income. The fund's investment policy is diversified investment in companies within the UK equity market. Individual security selections will be based on price and long term return prospects and taken from a list of UK equities which meet a set of ethical considerations.

**N.B.** Customers of the basic version of Synaptic Research **only have access to much more limited fund information.** Please contact Synaptic if you would like to upgrade to the full fund factsheets.

### Opening a fund factsheet

The factsheet for a fund can be opened in a number of ways:

- By searching for the fund on the software's home page.
- By clicking on a fund in the **Linked Funds** section of a contract factsheet.
- By clicking on a fund in a list of linked funds for a contract, or by ticking the boxes

for one or more funds and then using the **Show Factsheets** button.

### Past performance information in fund factsheets

Fund factsheets contain the following past performance information. All figures are on a bid-to-bid basis, and “year” means a 12-month period, not (necessarily) a calendar year.

- Table of cumulative performance (gain/loss) over 10 years to date, for both the fund and its sector average. The figures for the fund are colour-coded green when the fund has beaten the sector average, and red where not.
- FE Crown ratings.
- Bar chart showing the fund’s gain or loss within each of the last ten years.
- Table of risk metrics showing volatility, alpha, beta, and r-squared over 3 and 5 years. Alpha, beta and r-squared are calculated compared to the IMA/ABI sector average.
- Scatter charts plotting the alpha and beta figures over 3 and 5 years.
- Quartile consistency score and bar.

See the section on past performance data for full explanations of how these figures are calculated.

### The indicators at the top of fund factsheets

The indicators in the top-right of a fund factsheet (as illustrated by the first screenshot above) show a fund's quartile rankings, its alpha, and its Sharpe ratio over various periods.

The factsheet shows two groups of indicators. The left-hand block shows cumulative values over the last 1, 3, and 5 years. The right-hand block shows the values for the 3 most recent discrete annual periods, and therefore is designed to highlight recent trends rather than long-term performance. (The first column of both blocks is always the same, because both are looking at the most recent 12 months of performance.)

Values are colour-coded: dark green for very good; light green for good; pink for poor; and red for very poor.

Quartile rankings are simply colour-coded according to the quartile:

- o Very good: top quartile
- o Good: second quartile
- o Poor: third quartile
- o Very poor: fourth quartile

Alpha is colour-coded as follows:

- o Very good: 0.3 or higher
- o Good: 0 to 0.3
- o Poor: -0.2 to 0
- o Very poor: less than -0.2

Sharpe ratios are colour-coded as follows:

- o Very good: 0.6 or greater;
- o Good: 0.3 to 0.6;
- o Poor: 0 to 0.3
- o Very poor: less than 0

### The list of linked contracts

The list of linked contracts at the bottom of a fund factsheet can be turned off using the tickbox bar at the top of the page (and is not shown at all if you are generating fund factsheets from the list of linked funds for a contract).

Each of the three columns in the list is a hyperlink. The company name is a link to the company factsheet; the contract name is a link to the contract factsheet; and the type of

product is a link for starting new research into that product type.

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