

Managed Portfolio Models DT Risk Profiled

The Managed Portfolios, Global Model Portfolio and Income Portfolios are all Risk Profiled by Distribution Technology

Managed Portfolio 3		Global Model 3	
Managed Portfolio 4		Global Model 4	
Managed Portfolio 4a		Global Model 5	
Managed Portfolio 5		Global Model 6	
Managed Portfolio 6		Global Model 7	
Managed Portfolio 7		Cautious Income	
Managed Portfolio 8		Income	
		Higher Income	

How does Momentum monitor how the portfolios remain within the appropriate risk measures set by Distribution Technology?

Momentum's portfolio risk management function aims to measure the risk of each portfolio in the context of its specific risk budget. This is measured both in absolute terms (contribution to volatility) and in relative terms (tracking error relative to the strategic asset allocation). The aim is to quantify and decompose intended risks, both at the asset level and portfolio level, but also to identify and measure unintended risks. The process is further enhanced by performance attribution, where this is done for the portfolios under review.