



# ELITE WEALTH MANAGEMENT

## Global Portfolio

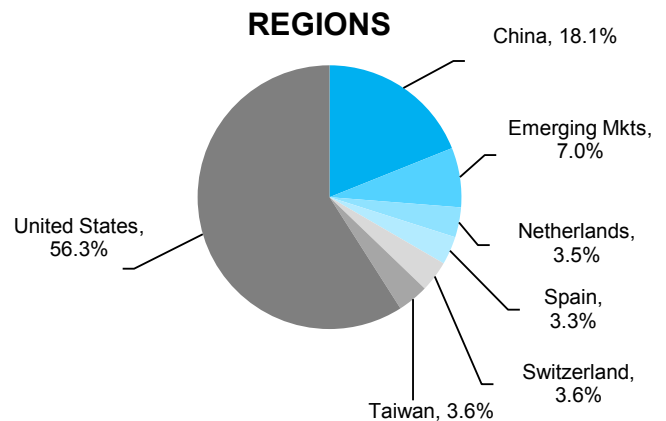
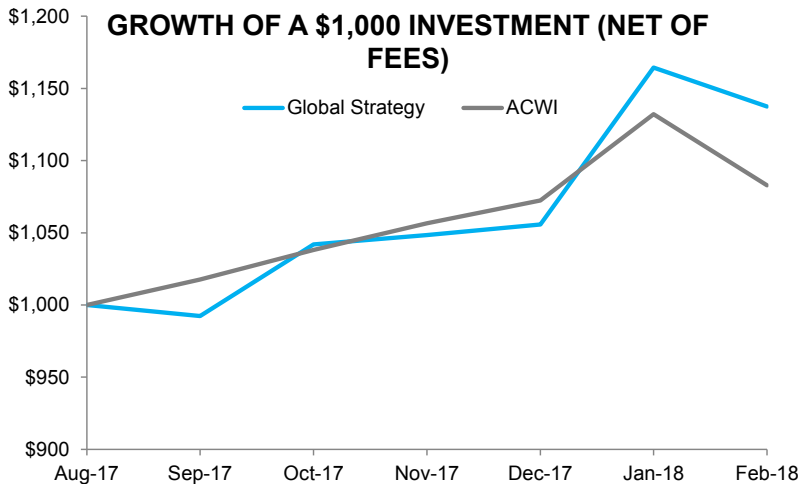
February 2018

**INVESTMENT OBJECTIVE:** The Global Strategy seeks to provide attractive risk-adjusted total returns relative to the MSCI Global Index by utilizing a holistic top-down approach that integrates exposure to all major developed regions and emerging markets. This strategy integrates in-depth fundamental and technical analysis to invest in diversified sectors and within the leading sectors both large to mega-cap equities and ETF's.

**INVESTMENT METHODOLOGY:** Diversified portfolio consisting of both growth and value stocks that are selected based on our conviction to hold the companies long term and their relative fundamental strength and market dominance in their respective sectors. The goal of this portfolio is to own the stocks of leading companies in different sectors that provide long term growth with lower beta than the broad market globally. For those clients that are interested in enhancing their returns via selling covered calls, this portfolio is positioned properly to potentially collect options premiums.

### STRATEGY STRENGTHS

- Designed to provide international exposure with emphasis on developed and emerging markets.
- Through our investment process, we strategically select high quality stocks that have maintained industry leadership. Our process seeks out these growth and value stocks to hold long term.
- Employs both fundamental and technical analysis in portfolio construction.
- Opportunity for option overlay in accounts to produce additional income.



### MONTHLY PERFORMANCE (NET OF FEES)

Year													YTD	
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Global	MSCI World
2018	10.29%	-2.31%											7.74%	0.98%
2017								-0.77%	5.01%	0.61%	0.71%		5.58%	7.24%

### GLOBAL PERFORMANCE STATISTICS (NET OF FEES)

Standard Deviation (Monthly):	4.63%	February Return:	-2.31%
Standard Deviation (Annualized):	16.04%	YTD:*	7.74%
Downside Deviation (Monthly):**	1.04%	Average Monthly:	2.26%
Downside Deviation (Annualized):**	3.59%	Highest Month:	10.29%
Sharpe Ratio (Monthly):**	0.47	Lowest Month:	-2.31%
Sharpe Ratio (Annualized):**	1.63	% of Positive Months:	66.67%
Sortino Ratio (Monthly):**	2.01	Maximum Drawdown:	-2.31%
Sortino Ratio (Annualized):**	6.97	Longest Winning Streak:	4 Months
Alpha (Monthly):***	0.37%	Longest Losing Streak:	1 Months
Alpha (Annualized):***	4.49%		
Beta:***	1.17	Compounded Monthly Return:	2.17%
Correlation Coefficient:***	0.79	Compounded Annual Return:	29.40%
R-squared:***	0.62	Cumulative Return:	13.76%

\*YTD Through February 2018 \*\*Based on Risk Free Rate (RFR) at 3.0% \*\*\*Calculated Against S&P 500

Past performance is not indicative of future results. Please refer to the Disclosure section for additional information.



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The performance shown is of a strategy consisting of all discretionary accounts using this investment strategy. There is a \$100,000 minimum account size required for inclusion in the strategy. New funds or accounts are added to the strategy upon the first full month of investment and closed funds or accounts are removed from the composite upon the last full month of investment.

**Past performance is no guarantee of future results.** Performance returns for periods of less than one year are not annualized. The performance figures contained herein are provided net of 1% management fees basis, reflecting the deduction of investment management fees, as well as brokerage or other commissions and costs. It is not possible to invest directly in an index. Index performance does not reflect charges and expenses and is not based on actual advisory client assets. Index performance does include the reinvestment of dividends and other distributions. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in US dollars.

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**Sources:** Yahoo Finance, Hedge Connection, Chicago Board of Exchange.

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