

SUSTAINABLE MPS PERFORMANCE UPDATE

FOR PROFESSIONAL FINANCIAL ADVISERS ONLY

Sustainable MPS Cumulative Performance (data to 31/10/2021)

Outperformance	Year to Date	1 Year	2 Year	3 Year	4 Year	5 Year	6 Year	7 Year	8 Year	9 Year	10 Year	11 Year	12 Year	Start Date (31/10/2017)
Portfolio 1	3.74	8.93	11.12	19.85	18.63									18.63
IA Mixed Investment 0-35%	2.14	7.09	7.47	13.77	12.24									12.24
Portfolio 2	5.39	12.46	14.09	24.76	22.89									22.89
IA Mixed Investment 20-60%	5.88	14.13	12.25	19.55	17.29									17.29
Portfolio 3	6.05	14.20	16.01	27.95	25.70									25.70
50/50 IA Mixed 40-85% & 20-60%	7.43	16.91	15.48	23.90	21.65									21.65
Portfolio 4	6.42	15.23	16.56	29.58	27.01	41.72	56.93	67.28	72.47	102.67	119.08	121.17	151.21	27.01
IA Mixed Investment 40-85%	9.00	19.74	18.76	28.36	26.11	38.52	55.72	63.43	66.93	94.91	106.54	107.10	132.04	26.11
Portfolio 5	6.93	16.53	18.19	31.47	28.76									28.76
50/50 IA Mixed 40-85% & Flexible	9.37	20.27	20.15	29.60	26.89									26.89
Portfolio 6	7.12	17.27	18.66	32.50	29.38									29.38
IA Flexible Investment	9.74	20.79	21.56	30.85	27.66									27.66
Portfolio 7	8.18	19.39	20.62	35.25	31.61									31.61
IA Flexible Investment	9.74	20.79	21.56	30.85	27.66									27.66

Sustainable MPS Discrete Performance

Outperformance	2018	2019	2020
Portfolio 1	-4.13	12.90	4.66
IA Mixed Investment 0-35%	-3.35	8.70	3.90
Portfolio 2	-5.36	16.09	5.00
IA Mixed Investment 20-60%	-5.10	11.84	3.51
Portfolio 3	-6.08	18.28	5.49
50/50 IA Mixed 40-85% & 20-60%	-5.60	13.80	4.42
Portfolio 4	-6.58	20.07	5.14
IA Mixed Investment 40-85%	-6.11	15.78	5.32
Portfolio 5	-6.83	20.69	5.86
50/50 IA Mixed 40-85% & Flexible	-6.41	15.72	6.01
Portfolio 6	-7.36	21.88	5.72
IA Flexible Investment	-6.72	15.66	6.70
Portfolio 7	-8.02	23.46	5.88
IA Flexible Investment	-6.72	15.66	6.70

Sustainable MPS Defensive Characteristic 3 Year Ratios (data to 31/10/2021)

[Click here for ratio definitions](#)

Outperformance	Alpha	Beta	Downside Risk	Info. Ratio Rel.	Max Drawdown	Max Loss	Sharpe	Sortino	Volatility	Downside Capture	r2
Portfolio 1	1.47	1.07	8.35	1.16	-9.31	-9.31	0.64	0.51	6.62	110.27	0.95
IA Mixed Investment 0-35%	0.00	1.00	7.96	0.00	-8.59	-8.59	0.40	0.30	6.03	100.00	1.00
Portfolio 2	1.78	0.94	10.53	0.83	-11.97	-11.97	0.67	0.54	8.48	91.86	0.96
IA Mixed Investment 20-60%	0.00	1.00	10.92	0.00	-12.89	-12.89	0.47	0.38	8.83	100.00	1.00
Portfolio 3	1.33	0.97	12.03	0.62	-13.75	-13.75	0.68	0.55	9.72	89.67	0.97
50/50 IA Mixed 40-85% & 20-60%	0.00	1.00	11.88	0.00	-14.15	-14.15	0.55	0.45	9.90	100.00	1.00
Portfolio 4	0.81	0.94	13.61	0.16	-14.90	-14.90	0.67	0.52	10.53	87.51	0.97
IA Mixed Investment 40-85%	0.00	1.00	12.90	0.00	-15.41	-15.41	0.61	0.52	11.03	100.00	1.00
Portfolio 5	0.64	0.98	12.56	0.24	-15.55	-15.55	0.68	0.60	11.08	91.88	0.97
50/50 IA Mixed 40-85% & Flexible	0.00	1.00	12.90	0.00	-15.47	-15.47	0.63	0.54	11.07	100.00	1.00
Portfolio 6	0.27	1.02	13.62	0.18	-16.21	-16.21	0.68	0.58	11.59	96.54	0.96
IA Flexible Investment	0.00	1.00	12.43	0.00	-15.53	-15.53	0.66	0.59	11.12	100.00	1.00
Portfolio 7	0.26	1.11	14.63	0.41	-17.41	-17.41	0.69	0.59	12.54	105.01	0.96
IA Flexible Investment	0.00	1.00	12.43	0.00	-15.53	-15.53	0.66	0.59	11.12	100.00	1.00

The Sustainable MPS 1 to 6 past performance figures include simulated performance to 01/11/2020, while Sustainable MPS 7 to 01/05/2021. Past performance is not a reliable indicator of future performance, please refer to our important information on the back page for a full list of risk warnings.

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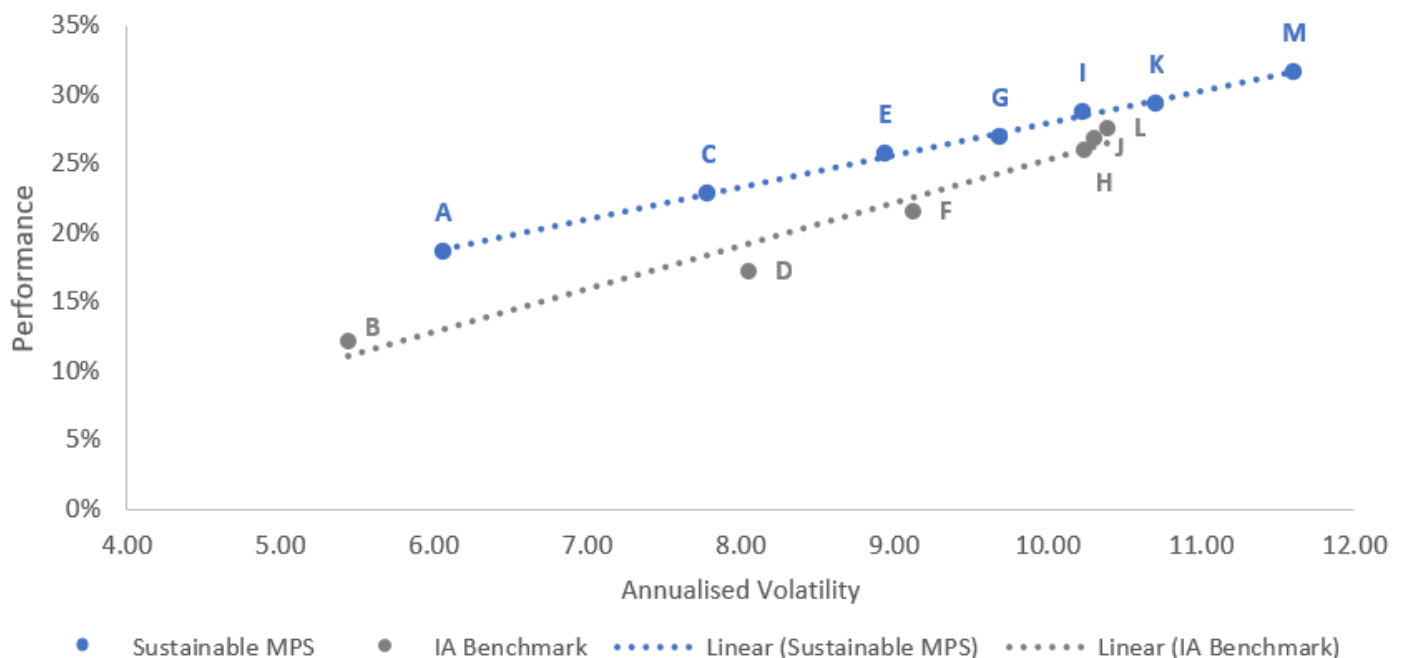
Sustainable MPS Ratios from Start of Data (31/10/2017 to 31/10/2021)

	Alpha	%	Beta	%	Downside Risk	%	Info. Ratio Rel.	%	Jensens Alpha	%	Max Drawdown	%	Max Loss	%	r2	%	Sharpe	%	Sortino	%	Tracking Error	%	Treynor	%	Volatility	%
Portfolio 1	1.16	15	1.09	60	7.10	57	0.99	2	1.34	8	-9.31	55	-9.31	55	0.95	15	0.39	10	0.33	11	1.40	6	2.17	10	6.06	57
Portfolio 2	1.38	22	0.95	36	8.98	37	0.73	8	1.27	21	-11.97	33	-11.97	35	0.96	18	0.42	20	0.37	22	1.60	8	3.46	20	7.79	32
Portfolio 4	0.57	39	0.93	29	11.44	46	0.09	42	0.43	41	-14.90	43	-14.90	43	0.97	18	0.43	37	0.36	39	1.90	9	4.47	38	9.69	26
Portfolio 6	0.31	40	1.01	39	11.89	28	0.15	36	0.33	42	-16.21	45	-16.21	47	0.96	16	0.43	37	0.39	34	2.20	7	4.61	39	10.71	32
Portfolio 7	0.27	40	1.10	54	12.82	44	0.30	30	0.46	39	-17.41	58	-17.41	59	0.96	12	0.44	36	0.40	33	2.51	11	4.66	38	11.61	47

Quartiles Key: Colour code explanation of squares in tables representing the quartiles.



Sustainable MPS Risk/Return Profiles from Start of Data (31/10/2017 to 31/10/2021)



Key	Portfolio	Performance	Volatility
A	Portfolio 1	18.63%	6.06
B	IA Mixed Investment 0-35%	12.24%	5.44
C	Portfolio 2	22.89%	7.79
D	IA Mixed Investment 20-60%	17.29%	8.05
E	Portfolio 3	25.70%	8.94
F	50/50 IA Mixed 40-85% & 20-60%	21.65%	9.12
G	Portfolio 4	27.01%	9.69
H	IA Mixed Investment 40-85%	26.11%	10.24
I	Portfolio 5	28.76%	10.23
J	50/50 IA Mixed 40-85% & Flexible	26.89%	10.31
K	Portfolio 6	29.38%	10.71
L	IA Flexible Investment	27.66%	10.39
M	Portfolio 7	31.61%	11.61
L	IA Flexible Investment	27.66%	10.39

Outperformance

A blue filled box indicates outperformance.

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Next Sustainable MPS performance commentary will be in January 2022 update



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