

# PASSIVE MPS PERFORMANCE UPDATE

FOR PROFESSIONAL FINANCIAL ADVISERS ONLY

## Passive MPS Cumulative Performance (data to 31/08/2022)

| Outperformance                        | Year to Date | 1 Year | 3 Year | 5 Year | Start Date (31/07/2016) |
|---------------------------------------|--------------|--------|--------|--------|-------------------------|
| Portfolio 0                           | -3.62        | -3.26  | 2.28   | 9.24   | 14.43                   |
| 30/70 Comp. Mny Mrkt & IA Mixed 0-35% | -6.06        | -6.38  | -0.83  | 2.81   | 6.96                    |
| Portfolio 1                           | -3.80        | -3.25  | 4.19   | 11.63  | 18.81                   |
| IA Mixed Investment 0-35%             | -8.71        | -9.14  | -1.62  | 3.17   | 9.09                    |
| Portfolio 2                           | -3.90        | -3.06  | 7.46   | 16.33  | 26.86                   |
| IA Mixed Investment 20-60%            | -7.61        | -7.11  | 5.01   | 10.44  | 20.52                   |
| Portfolio 3                           | -4.27        | -3.45  | 8.88   | 18.51  | 31.75                   |
| 50/50 IA Mixed 40-85% & 20-60%        | -7.69        | -6.82  | 8.12   | 15.14  | 27.64                   |
| Portfolio 4                           | -4.41        | -3.60  | 9.66   | 19.48  | 34.87                   |
| IA Mixed Investment 40-85%            | -7.77        | -6.55  | 11.28  | 19.96  | 35.08                   |
| Portfolio 5                           | -4.49        | -3.60  | 10.78  | 20.96  | 38.12                   |
| 50/50 IA Mixed 40-85% & Flexible      | -7.35        | -6.22  | 12.85  | 21.07  | 37.47                   |
| Portfolio 6                           | -4.26        | -3.27  | 12.18  | 22.59  | 40.99                   |
| IA Flexible Investment                | -6.93        | -5.90  | 14.44  | 22.19  | 39.88                   |
| Portfolio 7                           | -3.83        | -2.57  | 14.64  | 25.75  | 46.27                   |
| IA Flexible Investment                | -6.93        | -5.90  | 14.44  | 22.19  | 39.88                   |

## Passive MPS Discrete Performance

| Outperformance                        | 2017  | 2018  | 2019  | 2020 | 2021  |
|---------------------------------------|-------|-------|-------|------|-------|
| Portfolio 0                           | 3.63  | -1.66 | 8.16  | 2.31 | 3.20  |
| 30/70 Comp. Mny Mrkt & IA Mixed 0-35% | 3.40  | -2.23 | 6.23  | 2.87 | 1.95  |
| Portfolio 1                           | 4.87  | -2.25 | 9.35  | 2.92 | 4.38  |
| IA Mixed Investment 0-35%             | 4.84  | -3.35 | 8.70  | 3.90 | 2.84  |
| Portfolio 2                           | 6.46  | -3.09 | 11.79 | 3.78 | 6.29  |
| IA Mixed Investment 20-60%            | 7.16  | -5.10 | 11.84 | 3.51 | 7.20  |
| Portfolio 3                           | 8.13  | -3.89 | 13.42 | 4.27 | 7.23  |
| 50/50 IA Mixed 40-85% & 20-60%        | 8.56  | -5.60 | 13.80 | 4.42 | 9.06  |
| Portfolio 4                           | 9.26  | -4.42 | 14.29 | 4.42 | 7.82  |
| IA Mixed Investment 40-85%            | 9.98  | -6.11 | 15.78 | 5.32 | 10.94 |
| Portfolio 5                           | 10.31 | -4.64 | 14.94 | 4.54 | 8.56  |
| 50/50 IA Mixed 40-85% & Flexible      | 10.59 | -6.41 | 15.72 | 6.01 | 11.12 |
| Portfolio 6                           | 10.72 | -5.11 | 15.83 | 4.91 | 9.10  |
| IA Flexible Investment                | 11.21 | -6.72 | 15.66 | 6.70 | 11.30 |
| Portfolio 7                           | 11.70 | -5.70 | 17.03 | 5.41 | 10.12 |
| IA Flexible Investment                | 11.21 | -6.72 | 15.66 | 6.70 | 11.30 |

## Passive MPS Defensive Characteristic 5 Year Ratios (data to 31/08/2022)

[Click here for ratio definitions](#)

| Outperformance                        | Alpha | Beta | Downside Risk | Info. Ratio Rel. | Max Drawdown | Max Loss | Sharpe | Sortino | Volatility | Downside Capture | r2   |
|---------------------------------------|-------|------|---------------|------------------|--------------|----------|--------|---------|------------|------------------|------|
| Portfolio 0                           | 1.21  | 1.03 | 4.61          | 1.12             | -5.96        | -5.96    | 0.00   | -0.05   | 4.15       | 102.29           | 0.93 |
| 30/70 Comp. Mny Mrkt & IA Mixed 0-35% | 0.00  | 1.00 | 4.65          | 0.00             | -7.04        | -6.00    | 0.00   | -0.31   | 3.89       | 100.00           | 1.00 |
| Portfolio 1                           | 1.67  | 0.85 | 5.33          | 1.01             | -7.09        | -7.09    | 0.05   | 0.04    | 4.90       | 83.98            | 0.93 |
| IA Mixed Investment 0-35%             | 0.00  | 1.00 | 6.75          | 0.00             | -10.00       | -8.59    | 0.00   | -0.20   | 5.58       | 100.00           | 1.00 |
| Portfolio 2                           | 1.35  | 0.83 | 6.84          | 0.50             | -9.93        | -9.93    | 0.16   | 0.16    | 6.70       | 85.37            | 0.95 |
| IA Mixed Investment 20-60%            | 0.00  | 1.00 | 8.72          | 0.00             | -12.89       | -12.89   | 0.00   | 0.00    | 7.86       | 100.00           | 1.00 |
| Portfolio 3                           | 0.91  | 0.87 | 8.03          | 0.31             | -12.00       | -12.00   | 0.18   | 0.18    | 7.88       | 86.61            | 0.97 |
| 50/50 IA Mixed 40-85% & 20-60%        | 0.00  | 1.00 | 9.63          | 0.00             | -14.15       | -14.15   | 0.10   | 0.09    | 8.92       | 100.00           | 1.00 |
| Portfolio 4                           | 0.45  | 0.84 | 8.70          | -0.04            | -13.12       | -13.12   | 0.19   | 0.19    | 8.56       | 85.10            | 0.97 |
| IA Mixed Investment 40-85%            | 0.00  | 1.00 | 11.00         | 0.00             | -15.41       | -15.41   | 0.17   | 0.16    | 10.05      | 100.00           | 1.00 |
| Portfolio 5                           | 0.32  | 0.90 | 9.22          | -0.01            | -14.41       | -14.41   | 0.20   | 0.20    | 9.26       | 89.46            | 0.97 |
| 50/50 IA Mixed 40-85% & Flexible      | 0.00  | 1.00 | 11.23         | 0.00             | -15.47       | -15.47   | 0.19   | 0.17    | 10.08      | 100.00           | 1.00 |
| Portfolio 6                           | 0.29  | 0.94 | 9.63          | 0.03             | -15.15       | -15.15   | 0.22   | 0.22    | 9.73       | 92.89            | 0.96 |
| IA Flexible Investment                | 0.00  | 1.00 | 11.06         | 0.00             | -15.53       | -15.53   | 0.21   | 0.19    | 10.14      | 100.00           | 1.00 |
| Portfolio 7                           | 0.52  | 1.02 | 10.54         | 0.28             | -16.39       | -16.39   | 0.25   | 0.26    | 10.57      | 98.89            | 0.96 |
| IA Flexible Investment                | 0.00  | 1.00 | 11.06         | 0.00             | -15.53       | -15.53   | 0.21   | 0.19    | 10.14      | 100.00           | 1.00 |

The Passive MPS 0 to 6 past performance figures include simulated performance to 01/08/2019, while Passive 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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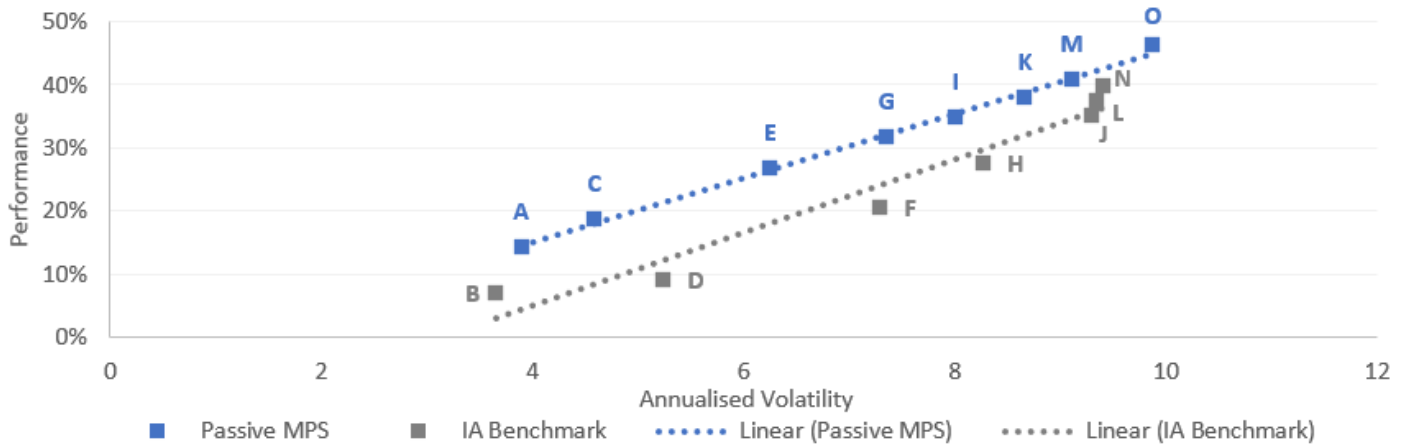
## Passive MPS Ratios from Start of Data (31/07/2016 to 31/08/2022)

|             | Alpha | %  | Beta | %  | Downside Risk | %  | Info. Ratio Rel. | %  | Jensens Alpha | %  | Max Drawdown | %  | Max Loss | %  | r2   | %  | Sharpe | %  | Sortino | %  | Tracking Error | %  | Treynor | %  | Volatility | %  |
|-------------|-------|----|------|----|---------------|----|------------------|----|---------------|----|--------------|----|----------|----|------|----|--------|----|---------|----|----------------|----|---------|----|------------|----|
| Portfolio 1 | 1.63  | 4  | 0.84 | 17 | 5.04          | 5  | 0.94             | 1  | 1.32          | 9  | -7.09        | 2  | -7.09    | 16 | 0.93 | 21 | 0.19   | 4  | 0.17    | 4  | 1.50           | 12 | 1.03    | 4  | 4.58       | 15 |
| Portfolio 2 | 1.33  | 15 | 0.84 | 18 | 6.49          | 5  | 0.44             | 10 | 1.00          | 16 | -9.93        | 5  | -9.93    | 19 | 0.95 | 11 | 0.32   | 12 | 0.31    | 12 | 1.94           | 11 | 2.38    | 14 | 6.25       | 10 |
| Portfolio 4 | 0.68  | 29 | 0.85 | 13 | 8.40          | 3  | -0.01            | 50 | 0.38          | 35 | -13.12       | 9  | -13.12   | 19 | 0.97 | 3  | 0.38   | 28 | 0.36    | 25 | 2.07           | 7  | 3.59    | 30 | 8.01       | 4  |
| Portfolio 6 | 0.41  | 44 | 0.95 | 50 | 9.31          | 30 | 0.07             | 36 | 0.30          | 41 | -15.15       | 33 | -15.15   | 51 | 0.96 | 4  | 0.42   | 30 | 0.41    | 27 | 1.88           | 2  | 4.01    | 38 | 9.10       | 35 |
| Portfolio 7 | 0.60  | 40 | 1.03 | 61 | 10.16         | 33 | 0.38             | 11 | 0.66          | 33 | -16.39       | 47 | -16.39   | 62 | 0.96 | 3  | 0.45   | 27 | 0.44    | 22 | 1.94           | 2  | 4.32    | 34 | 9.87       | 41 |

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



## Passive MPS Risk/Return Profiles from Start of Data (31/07/2016 to 31/08/2022)



| Key | Portfolio                             | Performance | Volatility |
|-----|---------------------------------------|-------------|------------|
| A   | Portfolio 0                           | 14.43%      | 3.89       |
| B   | 30/70 Comp. Mny Mrkt & IA Mixed 0-35% | 6.96%       | 3.65       |
| C   | Portfolio 1                           | 18.81%      | 4.58       |
| D   | IA Mixed Investment 0-35%             | 9.09%       | 5.24       |
| E   | Portfolio 2                           | 26.86%      | 6.25       |
| F   | IA Mixed Investment 20-60%            | 20.52%      | 7.29       |
| G   | Portfolio 3                           | 31.75%      | 7.35       |
| H   | 50/50 IA Mixed 40-85% & 20-60%        | 27.64%      | 8.27       |
| I   | Portfolio 4                           | 34.87%      | 8.01       |
| J   | IA Mixed Investment 40-85%            | 35.08%      | 9.29       |
| K   | Portfolio 5                           | 38.12%      | 8.66       |
| L   | 50/50 IA Mixed 40-85% & Flexible      | 37.47%      | 9.34       |
| M   | Portfolio 6                           | 40.99%      | 9.10       |
| N   | IA Flexible Investment                | 39.88%      | 9.41       |
| O   | Portfolio 7                           | 46.27%      | 9.87       |
| N   | IA Flexible Investment                | 39.88%      | 9.41       |

**Outperformance** A blue filled box indicates outperformance.

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