

# PASSIVE MPS PERFORMANCE UPDATE

FOR PROFESSIONAL FINANCIAL ADVISERS ONLY

## Passive MPS Cumulative Performance (data to 01/03/2023)

Outperformance	Year to Date	1 Year	3 Year	5 Year	Start Date (31/07/2016)
Portfolio 0	1.27	-1.56	3.31	10.40	14.71
30/70 Comp. Mny Mrkt & IA Mixed 0-35%	1.22	-3.68	-0.98	3.14	6.77
Portfolio 1	1.63	-0.94	5.79	13.27	19.49
IA Mixed Investment 0-35%	1.47	-6.03	-2.37	2.97	8.08
Portfolio 2	2.53	0.52	11.08	19.04	28.64
IA Mixed Investment 20-60%	2.29	-2.91	6.18	10.85	20.81
Portfolio 3	2.81	0.83	13.25	21.24	33.77
50/50 IA Mixed 40-85% & 20-60%	2.80	-1.91	10.15	15.51	28.28
Portfolio 4	3.13	1.43	14.84	22.82	37.43
IA Mixed Investment 40-85%	3.30	-0.91	14.23	20.30	36.12
Portfolio 5	3.41	1.81	16.62	24.31	40.99
50/50 IA Mixed 40-85% & Flexible	3.16	-0.36	15.80	21.02	38.51
Portfolio 6	3.48	2.21	18.48	26.10	43.97
IA Flexible Investment	3.02	0.20	17.39	21.73	40.94
Portfolio 7	3.70	3.27	21.95	29.54	49.80
IA Flexible Investment	3.02	0.20	17.39	21.73	40.94
Portfolio 8	3.91	4.70	27.59	33.05	57.32
IA Flexible Investment	3.02	0.20	17.39	21.73	40.94

## Passive MPS Discrete Performance

Outperformance	2017	2018	2019	2020	2021	2022
Portfolio 0	3.63	-1.66	8.16	2.31	3.20	-4.60
30/70 Comp. Mny Mrkt & IA Mixed 0-35%	3.40	-2.23	6.23	2.87	1.95	-7.36
Portfolio 1	4.87	-2.25	9.35	2.92	4.38	-4.80
IA Mixed Investment 0-35%	4.84	-3.35	8.70	3.90	2.84	-10.87
Portfolio 2	6.46	-3.09	11.79	3.78	6.29	-4.96
IA Mixed Investment 20-60%	7.16	-5.10	11.84	3.51	7.20	-9.47
Portfolio 3	8.13	-3.89	13.42	4.27	7.23	-5.46
50/50 IA Mixed 40-85% & 20-60%	8.56	-5.60	13.80	4.42	9.06	-9.75
Portfolio 4	9.26	-4.42	14.29	4.42	7.82	-5.55
IA Mixed Investment 40-85%	9.98	-6.11	15.78	5.32	10.94	-10.04
Portfolio 5	10.31	-4.64	14.94	4.54	8.56	-5.73
50/50 IA Mixed 40-85% & Flexible	10.59	-6.41	15.72	6.01	11.12	-9.51
Portfolio 6	10.72	-5.11	15.83	4.91	9.10	-5.52
IA Flexible Investment	11.21	-6.72	15.66	6.70	11.30	-8.98
Portfolio 7	11.70	-5.70	17.03	5.41	10.12	-5.02
IA Flexible Investment	11.21	-6.72	15.66	6.70	11.30	-8.98
Portfolio 8	13.59	-7.45	18.93	5.48	11.69	-3.83
IA Flexible Investment	11.21	-6.72	15.66	6.70	11.30	-8.98

## Passive MPS Defensive Characteristic 5 Year Ratios (data to 28/02/2023)

[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	1.28	1.04	5.27	1.21	-6.77	-5.96	0.00	-0.31	4.60	101.37	0.95
30/70 Comp. Mny Mrkt & IA Mixed 0-35%	0.00	1.00	5.14	0.00	-9.33	-6.00	0.00	-0.56	4.32	100.00	1.00
Portfolio 1	1.90	0.85	6.19	1.15	-7.32	-7.09	0.00	-0.18	5.37	82.18	0.95
IA Mixed Investment 0-35%	0.00	1.00	7.49	0.00	-13.28	-8.59	0.00	-0.39	6.18	100.00	1.00
Portfolio 2	1.59	0.85	7.64	0.64	-9.93	-9.93	0.00	-0.02	7.29	85.72	0.96
IA Mixed Investment 20-60%	0.00	1.00	9.56	0.00	-12.89	-12.89	0.00	-0.15	8.37	100.00	1.00
Portfolio 3	1.13	0.89	8.95	0.46	-12.00	-12.00	0.03	0.02	8.48	88.30	0.97
50/50 IA Mixed 40-85% & 20-60%	0.00	1.00	10.27	0.00	-14.15	-14.15	0.00	-0.06	9.40	100.00	1.00
Portfolio 4	0.75	0.86	9.60	0.13	-13.12	-13.12	0.05	0.05	9.16	86.69	0.97
IA Mixed Investment 40-85%	0.00	1.00	11.40	0.00	-15.41	-15.41	0.01	0.01	10.49	100.00	1.00
Portfolio 5	0.66	0.93	10.32	0.19	-14.41	-14.41	0.07	0.07	9.90	91.20	0.96
50/50 IA Mixed 40-85% & Flexible	0.00	1.00	11.56	0.00	-15.47	-15.47	0.03	0.02	10.48	100.00	1.00
Portfolio 6	0.71	0.97	10.71	0.27	-15.15	-15.15	0.09	0.09	10.36	94.53	0.96
IA Flexible Investment	0.00	1.00	11.34	0.00	-15.53	-15.53	0.04	0.03	10.49	100.00	1.00
Portfolio 7	0.97	1.05	11.63	0.49	-16.39	-16.39	0.13	0.13	11.18	99.96	0.96
IA Flexible Investment	0.00	1.00	11.34	0.00	-15.53	-15.53	0.04	0.03	10.49	100.00	1.00
Portfolio 8	1.01	1.19	12.98	0.48	-19.52	-19.52	0.16	0.16	12.79	109.65	0.96
IA Flexible Investment	0.00	1.00	11.34	0.00	-15.53	-15.53	0.04	0.03	10.49	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 & Passive MPS 8 to 01/11/2022. 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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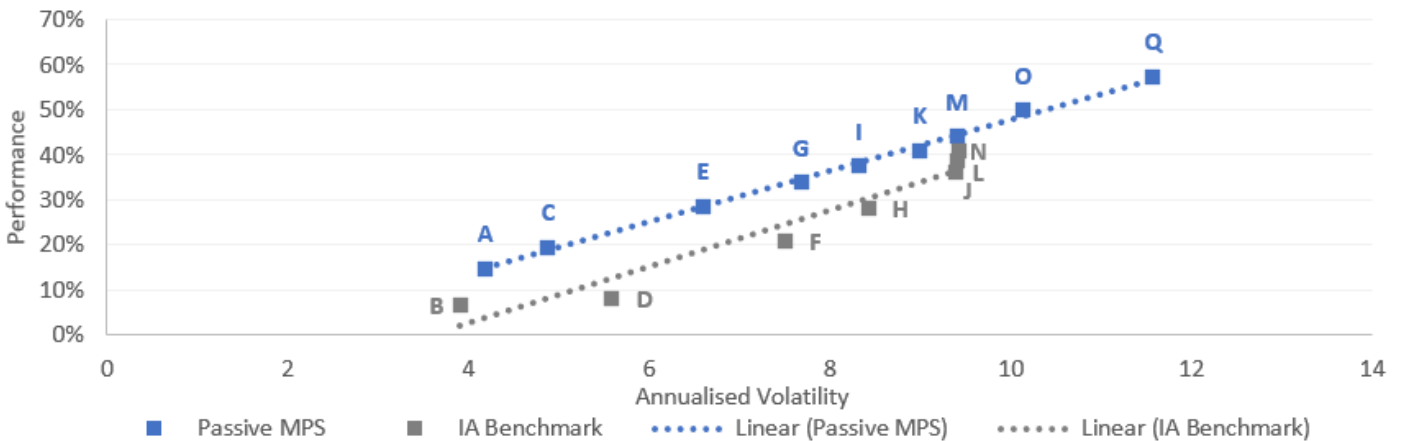
## Passive MPS Ratios from Start of Data (31/07/2016 to 28/02/2023)

	Alpha	%	Beta	%	Downside Risk	%	Info. Ratio Rel.	%	Jensens Alpha	%	Max Drawdown	%	Max Loss	%	r2	%	Sharpe	%	Sortino	%	Tracking Error	%	Treynor	%	Volatility	%
Portfolio 1	1.66	4	0.85	21	5.49	8	1.00	1	1.13	17	-7.32	1	-7.09	16	0.94	15	0.00	3	-0.15	10	1.48	6	-0.97	10	4.88	17
Portfolio 2	1.27	13	0.86	22	7.00	5	0.47	7	0.77	26	-9.93	1	-9.93	18	0.95	9	0.05	17	0.04	17	1.88	8	0.36	18	6.59	9
Portfolio 4	0.62	32	0.87	16	8.88	3	0.03	50	0.17	47	-13.12	8	-13.12	19	0.96	8	0.16	39	0.15	35	2.05	7	1.52	40	8.32	5
Portfolio 6	0.37	40	0.97	53	9.90	32	0.12	33	0.29	38	-15.15	30	-15.15	52	0.96	5	0.22	32	0.21	30	2.00	3	2.10	34	9.40	35
Portfolio 7	0.60	36	1.05	60	10.69	46	0.39	11	0.78	28	-16.39	45	-16.39	63	0.96	4	0.26	23	0.25	22	2.11	3	2.54	27	10.14	49
Portfolio 8	0.65	35	1.20	82	11.95	61	0.51	7	1.35	22	-19.52	73	-19.52	82	0.96	5	0.30	20	0.29	19	3.06	13	2.86	24	11.57	73

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 01/03/2023)



Key	Portfolio	Performance	Volatility
A	Portfolio 0	14.71%	4.18
B	30/70 Comp. Mny Mrkt & IA Mixed 0-35%	6.77%	3.90
C	Portfolio 1	19.49%	4.88
D	IA Mixed Investment 0-35%	8.08%	5.59
E	Portfolio 2	28.64%	6.59
F	IA Mixed Investment 20-60%	20.81%	7.51
G	Portfolio 3	33.77%	7.68
H	50/50 IA Mixed 40-85% & 20-60%	28.28%	8.42
I	Portfolio 4	37.43%	8.32
J	IA Mixed Investment 40-85%	36.12%	9.39
K	Portfolio 5	40.99%	8.99
L	50/50 IA Mixed 40-85% & Flexible	38.51%	9.40
M	Portfolio 6	43.97%	9.40
N	IA Flexible Investment	40.94%	9.43
O	Portfolio 7	49.80%	10.14
N	IA Flexible Investment	40.94%	9.43
Q	Portfolio 8	57.32%	11.57
N	IA Flexible Investment	40.94%	9.43

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

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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## CONTACT INFORMATION

IAM 90.3.23

IBOSS Asset Management  
2 Sceptre House  
Hornbeam Square North  
Harrogate, North Yorkshire  
HG2 8PB

**Office:** 01423 878840  
**Email:** [enquiries@ibossltd.co.uk](mailto:enquiries@ibossltd.co.uk)  
**Website:** [www.ibossam.com](http://www.ibossam.com)

### Business Development Team

**Tracey Atkin:**  
[tracey@ibossltd.co.uk](mailto:tracey@ibossltd.co.uk) / 07719 327524  
**Kevin Morrison:**  
[kevin@ibossltd.co.uk](mailto:kevin@ibossltd.co.uk) / 07891 814345  
**Tanya Strand:**  
[tanya@ibossltd.co.uk](mailto:tanya@ibossltd.co.uk) / 07902 307277  
**Dawid Lesniowski:**  
[dawid@ibossltd.co.uk](mailto:dawid@ibossltd.co.uk) / 07907 574921