

## PORTFOLIO DETAILS

### PORTFOLIO OBJECTIVE

The objective of the Portfolio is to provide total return over any 5-year period. For these purposes, total return means the amount of capital and income an investor earns. Capital is at risk and there is no guarantee that the objective will be achieved. A key characteristic of the Portfolio is the adoption and use of a range of funds that fall under the IBOSS Sustainable Framework.

### TARGET ALLOCATION

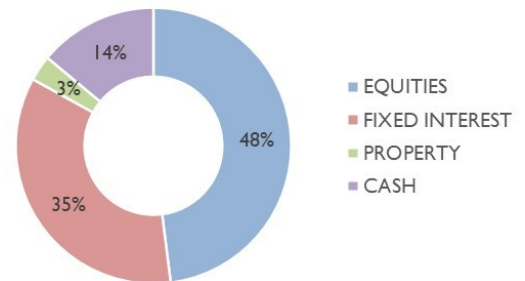
### FUND ALLOCATION

| IA SECTOR               | FUND   | %  |
|-------------------------|--|----|
| MONEY MARKET            | Cash Facility  | 2% |
|                         | abrdn Sterling Money Market                              | 6% |
|                         | Royal London Short Term Money Market                     | 6% |
| STERLING STRATEGIC BOND | EdenTree Responsible & Sustainable Sterling Bond         | 5% |
|                         | Royal London Ethical Bond                                | 2% |
| STERLING CORPORATE BOND | Liontrust Sustainable Future Corporate Bond              | 5% |
|                         | Rathbone Ethical Bond                                    | 5% |
|                         | CT UK Social Bond  | 5% |
| GLOBAL CORPORATE BOND   | iShares ESG Overseas Corporate Bond Index (UK)           | 5% |
| GLOBAL MIXED BOND       | Wellington Global Impact Bond Hedged                     | 4% |
| GLOBAL BONDS            | BNY Mellon Sustainable Global Dynamic Bond               | 4% |
| INFRASTRUCTURE          | Lazard Global Listed Infrastructure Equity               | 1% |
|                         | M&G Global listed Infrastructure                         | 1% |
| PROPERTY OTHER          | iShares Environment & Low Carbon Tilt Real Estate Index  | 1% |
| GLOBAL                  | Janus Henderson Global Sustainable Equity                | 3% |
|                         | Jupiter Ecology  | 2% |
|                         | Ninety One Global Environment                            | 2% |
|                         | Schroder Global Sustainable Value                        | 3% |
|                         | Vanguard ESG Developed World All Cap Equity Index        | 3% |
| FLEXIBLE INVESTMENT     | Trojan Ethical   | 3% |
| NORTH AMERICA           | FTGF ClearBridge US Equity Sustainability Leaders        | 2% |
| UK ALL COMPANIES        | CT Responsible UK Equity                                 | 2% |
|                         | Premier Miton Responsible UK Equity                      | 2% |
|                         | Janus Henderson UK Responsible Income                    | 2% |
|                         | L&G Future World ESG UK Index                            | 2% |
|                         | Royal London Sustainable Leaders Trust                   | 2% |
|                         | Slater Growth  | 2% |
| UNCLASSIFIED            | Trojan Ethical Income                                    | 2% |
| EUROPE EXC UK           | JPM Europe (ex-UK) Sustainable Equity                    | 1% |
|                         | EdenTree Responsible & Sustainable European Equity       | 1% |
|                         | Vanguard SRI European Stock                              | 2% |
| JAPAN                   | BlackRock iShares Japan Equity ESG Index (UK)            | 3% |
| ASIA PACIFIC EXC JAPAN  | Fidelity Sustainable Asia Equity                         | 2% |
|                         | Stewart Investors Asia Pacific Sustainability            | 2% |
| SPECIALIST              | Stewart Investors Global Emerging Markets Sustainability | 2% |
| GLOBAL EMERGING MARKETS | Vanguard ESG Emerging Markets All Cap Equity Index       | 1% |
|                         | Vontobel mtX Sustainable Emerging Markets Leaders        | 2% |

### IMPORTANT INFORMATION

|   |                                   |
|---|-----------------------------------|
| Launch Date                                   | 01 November 2020                  |
| Current Holdings                              | 37                                |
| Minimum Investment                            | £100                              |
| Investment Management Charge                  | 0.25%                             |
| Underlying Portfolio Charge (Capped at 0.75%) | 0.52%                             |
| Transaction Cost                              | 0.13%                             |
| Benchmark                                     | IA Mixed Investment 20-60% Shares |

### ASSET ALLOCATION



### SECTOR ALLOCATION



### IBOSS RISK SCORE



### PORTFOLIO PERFORMANCE (to 31/10/2023)

| Cumulative Performance      | 1 Year | 2 Year | 3 Year | 5 Year | Start of Data<br>31/10/2017 |
|-----------------------------|--------|--------|--------|--------|-----------------------------|
| MPS Sustainable Portfolio 2 | 2.11%  | -9.50% | 1.78%  | 12.91% | 11.22%                      |
| IA Benchmark                | 1.67%  | -9.01% | 3.85%  | 8.78%  | 6.73%                       |

| Discrete Calendar Year Performance | 2018   | 2019   | 2020  | 2021  | 2022    |
|------------------------------------|--------|--------|-------|-------|---------|
| MPS Sustainable Portfolio 2        | -5.36% | 16.09% | 5.00% | 6.76% | -10.23% |
| IA Benchmark                       | -5.10% | 11.84% | 3.51% | 7.20% | -9.47%  |

### START OF DATA PERFORMANCE LINE CHART (31/10/2017 - 31/10/2023)



### 5 YEAR RATIO TABLE (to 31/10/2023)

|  | Portfolio | Benchmark |
|--|-----------|-----------|
| <b>Alpha</b> a measure of the fund's over- or under- performance by comparison to its benchmark                | 0.78      | 0.00      |
| <b>Beta</b> a statistical estimate of the fund's volatility by comparison to that of its benchmark             | 0.99      | 1.00      |
| <b>Sharpe</b> the higher the Sharpe Ratio the better the relationship between the fund's risk and its return   | 0.30      | 0.21      |
| <b>Downside Risk</b> represents an estimate on the potential loss on any investment                            | 9.43      | 9.10      |
| <b>Volatility</b> how widely a range of returns varied from the fund's average return over a particular period | 8.31      | 8.24      |
| <b>Max Loss</b> represents the worst running return over the period  | -11.97    | -12.89    |
| <b>Max DD</b> represents the worst possible return over the period   | -13.24    | -12.89    |
| <b>Downside Capture</b> represents the manager's performance in down-markets                                   | 99.34     | 100.00    |

### ADDITIONAL INFORMATION

#### THIRD PARTY RISK PROFILES



Start of Data: 31/10/2017. The Managed Portfolio Service (MPS) past performance figures include simulated past performance to 01/11/2020. Simulated figures are based on the actual performance figures of the Portfolio Management Service research provided by IBOSS Limited. Past performance and the simulated past performance is not a reliable indicator of future performance. The Managed Portfolio Service (MPS) performance is produced using the preferred share classes, this may differ from platform to platform. The Managed Portfolio Service (MPS) is shown net of fund fees only, and does not incorporate platform costs, adviser's client fee, or DFM service charge. Data is provided by FE Analytics. Care has been taken to ensure that the information is correct, but FE neither warrants, represents, nor guarantees the contents of the information, nor does it accept any responsibility for errors, inaccuracies, omissions or any inconsistencies herein. FE data should only be given to retail clients if the IFA firm has the relevant licence with FE.

## FUND DETAILS

## KEY PEOPLE



**Chris Metcalfe IMC**  
*Chief Investment Officer*

Chris has earned a reputation for building and maintaining successful model portfolios and running a close team to ensure they maintain their professional high standards of delivering an exceptional service and well researched portfolios with a consistent good track record.



**Chris Rush IMC**  
*Investment Manager*

Chris provides critique through quantitative analysis, research and one to one manager meetings, leading to specific fund recommendations. His hands on experience and technical knowledge are intrinsic components to the decision making process.



**Michael Heapy IMC**  
*Senior Investment Analyst*

Michael assists with the analysis of the funds and the provision of relevant data. Michael holds an IMC and the CFA UK Certificate in ESG Investing. He has also passed the J10 exam which awards him the certificate in discretionary investment management.



**Rebecca Anscombe**  
*Head of Operations & Systems*

Rebecca creates, coordinates and implements the development of internal systems and processes within the Investment Team. Having passed R01 and R02, Rebecca has also completed IMC unit 1 and is now studying part 2 of the certificate.



**Jack Roberts IMC**  
*Investment Analyst Support*

Jack's core responsibilities include portfolio performance reporting, as well as fund and competitor comparison analysis. Jack is IMC qualified.

## PLATFORM AVAILABILITY



## THIRD PARTY RATINGS



## CONTACT INFORMATION

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**IMPORTANT INFORMATION**

The underlying portfolio charge is calculated using preferred share classes—these are subject to availability and may vary slightly between platforms.

Cost caps are subject to the availability of the preferred share classes—further details are available upon request.

The value of an investment and the income from it can fall as well as rise and investors may get back less than they invested. Risk factors should be taken into account and understood including (but not limited to) currency movements, market risk, liquidity risk, concentration risk, lack of certainty risk, inflation risk, performance risk, local market risk and credit risk. This communication does not purport to be all-inclusive or contain all of the information which a proposed investor may require in order to make a decision as to whether to invest in the Portfolio. Nothing in this document constitutes a recommendation suitable or appropriate to a recipient's individual circumstances or otherwise constitutes a personal recommendation. Care has been taken to ensure that the information is correct but IBOSS Asset Management neither warrants, represents nor guarantees the contents of the information, nor does it accept any responsibility for errors, inaccuracies, omissions or any inconsistencies herein.

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