IBOSS

QUILTER PMS PERFORMANCE UPDATE

FOR PROFESSIONAL FINANCIAL ADVISERS ONLY

Quilter PMS Cumulative Performance (data to 31/10/2023)

Outperformance	Year to Date	1 Year	3 Year	5 Year	7 Year	9 Year	11 Year	Start Date (01/11/2008)
Portfolio 0	0.3	2.2	0.8	4.5	9.7	17.7	29.6	73.6
30/70 Comp. Mny Mrkt & IA Mixed 0-35%	0.5	1.9	-1.8	2.8	4.9	12.7	20.4	53.7
Portfolio 1	0.1	2.4	2.1	6.6	13.5	24.3	39.6	93.2
IA Mixed Investment 0-35%	-0.8	0.9	-4.7	1.3	4.1	15.1	25.3	69.1
Portfolio 2	-0.1	2.9	4.3	11.6	21.0	38.1	60.5	127.9
IA Mixed Investment 20-60%	-0.7	1.7	3.9	8.8	14.1	29.3	46.8	100.4
Portfolio 3	-0.1	3.4	5.1	13.9	24.9	46.8	73.8	170.7
50/50 IA Mixed 40-85% & 20-60%	-0.6	1.8	6.5	12.9	20.1	38.8	61.6	127.7
Portfolio 4	-0.2	3.8	5.8	15.6	27.7	52.3	84.2	192.1
IA Mixed Investment 40-85%	-0.4	1.8	9.2	17.0	26.3	49.0	77.7	158.3
Portfolio 5	-0.4	4.0	6.5	17.0	30.3	58.9	94.8	224.2
50/50 IA Mixed 40-85% & Flexible	-0.6	1.7	9.9	18.4	27.8	51.1	80.5	164.3
Portfolio 6	-0.5	4.3	7.7	19.2	32.7	64.7	103.3	251.6
IA Flexible Investment	-0.8	1.5	10.6	19.8	29.3	53.2	83.2	170.2

Quilter PMS Discrete Performance

Outperformance	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
Portfolio 0	14.3	7.2	1.3	7.5	6.6	3.1	2.1	4.7	5.2	-2.5	7.4	2.1	3.3	-6.4
30/70 Comp. Mny Mrkt & IA Mixed 0-35%	9.4	6.2	1.1	5.0	3.5	3.4	0.3	6.0	3.4	-2.2	6.2	2.9	2.0	-7.4
Portfolio 1	14.9	8.3	0.7	8.4	9.1	3.3	3.0	5.7	6.5	-2.8	8.5	3.0	4.3	-6.8
IA Mixed Investment 0-35%	11.7	7.8	1.4	6.2	4.2	4.8	0.4	8.5	4.8	-3.3	8.7	3.9	2.8	-10.9
Portfolio 2	14.0	9.9	-0.9	9.5	10.7	5.1	4.0	8.5	9.2	-3.5	11.2	5.6	6.0	-8.2
IA Mixed Investment 20-60%	15.9	8.6	-1.9	8.4	8.8	4.9	1.2	10.3	7.2	-5.1	11.8	3.5	7.2	-9.5
Portfolio 3	21.4	12.9	-2.8	11.5	12.2	5.4	4.6	10.5	11.9	-4.5	12.9	6.8	6.9	-9.3
50/50 IA Mixed 40-85% & 20-60%	18.0	10.4	-3.7	9.2	11.6	4.9	1.9	11.6	8.6	-5.6	13.8	4.4	9.1	-9.8
Portfolio 4	23.7	14.4	-4.4	12.3	14.3	5.5	5.2	11.2	13.2	-5.2	14.0	7.4	7.5	-9.6
IA Mixed Investment 40-85%	20.1	12.3	-5.5	10.0	14.5	4.9	2.7	12.9	10.0	-6.1	15.8	5.3	10.9	-10.0
Portfolio 5	27.2	16.2	-6.0	13.7	15.5	5.8	5.7	13.0	14.9	-5.7	14.9	8.3	8.0	-10.2
50/50 IA Mixed 40-85% & Flexible	22.1	13.4	-7.1	10.0	14.5	4.9	2.3	13.3	10.6	-6.4	15.7	6.0	11.1	-9.5
Portfolio 6	31.1	17.9	-7.3	14.4	16.0	6.0	6.7	13.5	15.2	-6.0	15.7	9.1	8.3	-9.9
IA Flexible Investment	24.0	14.6	-8.7	10.1	14.5	4.9	2.0	13.8	11.2	-6.7	15.7	6.7	11.3	-9.0

Quilter PMS Defensive Characteristic 5 Year Ratios (data to 31/10/2023)

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	0.26	1.16	5.64	0.31	-8.97	-7.36	0.17	0.16	5.05	114.58	0.98
30/70 Comp. Mny Mrkt & IA Mixed 0-35%	0.00	1.00	5.18	0.00	-9.33	-6.00	0.13	0.11	4.30	100.00	1.00
Portfolio 1	1.04	0.93	6.50	0.93	-9.73	-8.47	0.22	0.20	5.80	89.85	0.97
IA Mixed Investment 0-35%	0.00	1.00	7.50	0.00	-13.28	-8.59	0.04	0.03	6.16	100.00	1.00
Portfolio 2	0.61	0.93	8.07	0.40	-11.92	-11.07	0.29	0.27	7.71	93.87	0.98
IA Mixed Investment 20-60%	0.00	1.00	9.10	0.00	-12.89	-12.89	0.21	0.19	8.24	100.00	1.00
Portfolio 3	0.29	0.95	9.33	0.14	-13.00	-12.94	0.30	0.28	8.78	93.87	0.98
50/50 IA Mixed 40-85% & 20-60%	0.00	1.00	10.28	0.00	-14.15	-14.15	0.27	0.24	9.19	100.00	1.00
Portfolio 4	0.00	0.91	9.92	-0.13	-13.80	-13.80	0.31	0.30	9.41	90.86	0.97
IA Mixed Investment 40-85%	0.00	1.00	10.75	0.00	-15.41	-15.41	0.31	0.30	10.19	100.00	1.00
Portfolio 5	-0.18	0.99	10.49	-0.13	-14.92	-14.92	0.31	0.30	10.18	96.79	0.97
50/50 IA Mixed 40-85% & Flexible	0.00	1.00	11.07	0.00	-15.47	-15.47	0.34	0.31	10.16	100.00	1.00
Portfolio 6	-0.15	1.03	10.78	-0.05	-15.41	-15.41	0.34	0.33	10.59	100.17	0.96
IA Flexible Investment	0.00	1.00	10.97	0.00	-15.53	-15.53	0.36	0.33	10.14	100.00	1.00

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. For historic life styled performance please contact a member of the IBOSS team.

QUILTER PMS PERFORMANCE UPDATE

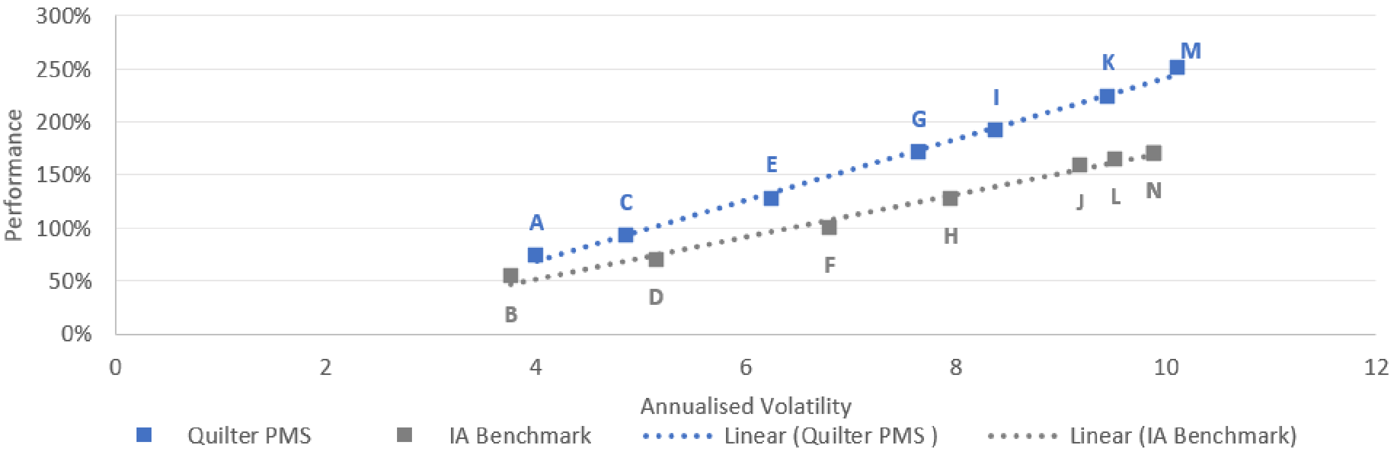
FOR PROFESSIONAL FINANCIAL ADVISERS ONLY

Quilter PMS Ratios from Start of Data (01/11/2008 to 31/10/2023)

	Alpha	%	Beta	%	Downside Risk	%	Info. Ratio Rel.	%	Jensens Alpha	%	Max Drawdown	%	Max Loss	%	r2	%	Sharpe	%	Sortino	%	Tracking Error	%	Treynor	%	Volatility	%
Portfolio 1	1.26	6	0.90	27	4.98	9	0.56	3	1.26	6	-9.73	14	-8.47	37	0.90	8	0.92	6	0.90	5	1.60	3	5.00	6	4.86	8
Portfolio 2	1.31	8	0.90	19	6.47	12	0.62	1	1.31	8	-11.92	13	-11.07	21	0.96	1	0.90	3	0.87	6	1.40	1	6.26	6	6.25	12
Portfolio 4	1.46	11	0.90	17	8.24	6	0.45	11	1.46	11	-13.80	11	-13.80	23	0.96	1	0.88	6	0.90	8	1.85	1	8.27	10	8.38	6
Portfolio 6	1.79	27	1.00	51	9.66	41	0.88	2	1.79	27	-15.41	21	-15.41	46	0.96	3	0.86	9	0.90	9	2.02	1	8.72	34	10.12	22

Quartiles Key: Colour code explanation of squares in tables representing the quartiles. 1st 2nd 3rd 4th

Quilter PMS Risk/Return Profiles from Start of Data (01/11/2008 to 31/10/2023)



Key	Portfolio	Performance	Volatility
A	Portfolio 0	73.59%	4.01
B	30/70 Comp. Mny Mrkt & IA Mixed 0-35%	53.69%	3.77
C	Portfolio 1	93.22%	4.86
D	IA Mixed Investment 0-35%	69.09%	5.15
E	Portfolio 2	127.93%	6.25
F	IA Mixed Investment 20-60%	100.36%	6.80
G	Portfolio 3	170.70%	7.65
H	50/50 IA Mixed 40-85% & 20-60%	127.72%	7.95
I	Portfolio 4	192.10%	8.38
J	IA Mixed Investment 40-85%	158.35%	9.18
K	Portfolio 5	224.20%	9.45
L	50/50 IA Mixed 40-85% & Flexible	164.26%	9.52
M	Portfolio 6	251.57%	10.12
N	IA Flexible Investment	170.15%	9.89

Outperformance *A blue filled box indicates outperformance.*

IBOSS

CONTACT INFORMATION

IL 40.11.23

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

Office: 01423 878840
Email: enquiries@ibossltd.co.uk
Website: www.ibossam.com

Business Development Team

Tracey Atkin:
tracey@ibossltd.co.uk / 07719 327524
Kevin Morrison:
kevin@ibossltd.co.uk / 07891 814345
Dawid Lesniowski:
dawid@ibossltd.co.uk / 07907 574921
Josh Folgado:
josh@ibossltd.co.uk / 07458 023166