

# SUSTAINABLE MPS PERFORMANCE UPDATE

FOR PROFESSIONAL FINANCIAL ADVISERS ONLY

## Sustainable MPS 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 (31/10/2017) *(31/10/2008)
Portfolio 1	0.6	2.7	0.7	10.8				9.6
IA Mixed Investment 0-35%	-0.8	0.9	-4.7	1.3				-0.1
Portfolio 2	-0.5	2.1	1.8	12.9				11.2
IA Mixed Investment 20-60%	-0.7	1.7	3.9	8.8				6.7
Portfolio 3	-0.9	2.1	2.3	14.6				12.6
50/50 IA Mixed 40-85% & 20-60%	-0.6	1.8	6.5	12.9				10.8
Portfolio 4	-1.2	2.0	2.9	15.7	26.5	49.4	81.0	*168.6
IA Mixed Investment 40-85%	-0.4	1.8	9.2	17.0	26.3	49.0	77.7	*158.4
Portfolio 5	-1.6	2.1	2.9	16.1				13.7
50/50 IA Mixed 40-85% & Flexible	-0.6	1.7	9.9	18.4				15.9
Portfolio 6	-2.0	1.8	3.5	16.9				14.2
IA Flexible Investment	-0.8	1.5	10.6	19.8				16.8
Portfolio 7	-2.1	1.8	4.8	18.7				15.5
IA Flexible Investment	-0.8	1.5	10.6	19.8				16.8

## Sustainable MPS Discrete Performance

\*Start date for Sustainable Portfolio 4 01/11/2008

Outperformance	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
Portfolio 1										-4.1	12.9	4.7	4.7	-9.0
IA Mixed Investment 0-35%										-3.3	8.7	3.9	2.8	-10.9
Portfolio 2										-5.4	16.1	5.0	6.8	-10.2
IA Mixed Investment 20-60%										-5.1	11.8	3.5	7.2	-9.5
Portfolio 3										-6.1	18.3	5.5	7.6	-10.9
50/50 IA Mixed 40-85% & 20-60%										-5.6	13.8	4.4	9.1	-9.8
Portfolio 4										-6.6	20.1	5.1	7.9	-10.9
IA Mixed Investment 40-85%										-6.1	15.8	5.3	10.9	-10.0
Portfolio 5										-6.8	20.7	5.9	8.6	-11.6
50/50 IA Mixed 40-85% & Flexible										-6.4	15.7	6.0	11.1	-9.5
Portfolio 6										-7.4	21.9	5.7	8.8	-11.4
IA Flexible Investment										-6.7	15.7	6.7	11.3	-9.0
Portfolio 7										-8.0	23.5	5.9	10.1	-11.9
IA Flexible Investment										-6.7	15.7	6.7	11.3	-9.0

## Sustainable MPS 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 1	1.81	1.05	7.24	1.36	-11.84	-9.31	0.31	0.29	6.59	99.17	0.96
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	0.78	0.99	9.43	0.44	-13.24	-11.97	0.30	0.26	8.31	99.34	0.96
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	0.32	1.00	10.57	0.18	-13.96	-13.75	0.30	0.26	9.34	98.59	0.97
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	-0.11	0.96	11.25	-0.12	-14.90	-14.90	0.30	0.26	9.98	95.91	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	-0.43	1.02	11.86	-0.19	-15.55	-15.55	0.29	0.26	10.58	100.88	0.96
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	-0.63	1.06	11.79	-0.20	-16.21	-16.21	0.29	0.27	10.97	104.50	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
Portfolio 7	-0.57	1.14	12.65	-0.06	-17.41	-17.41	0.30	0.28	11.80	110.51	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

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.

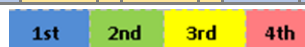
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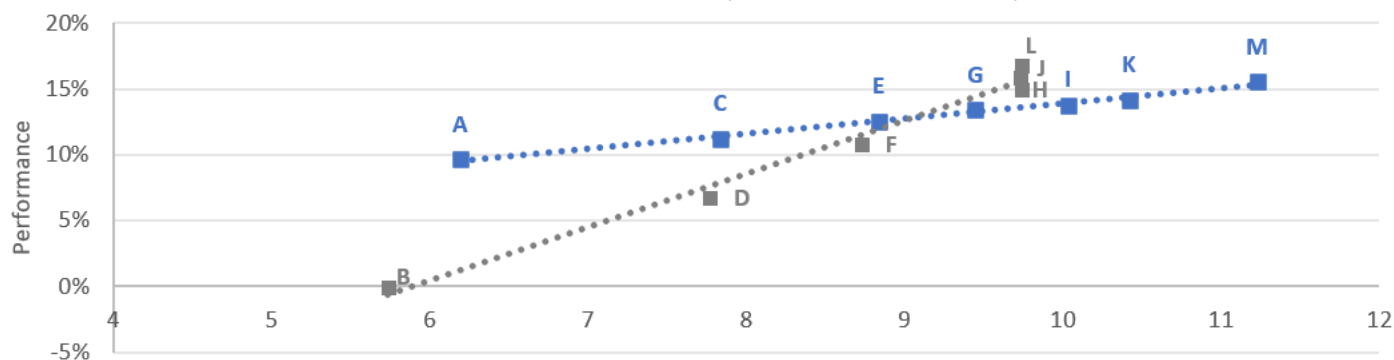
## Sustainable MPS Ratios from Start of Data (31/10/2017 to 31/10/2023)

	Alpha	%	Beta	%	Downside Risk	%	Info. Ratio Rel.	%	Jensens Alpha	%	Max Drawdown	%	Max Loss	%	r2	%	Sharpe	%	Sortino	%	Tracking Error	%	Treynor	%	Volatility	%
Portfolio 1	1.58	7	1.06	55	6.75	44	1.21	1	1.58	7	-11.84	26	-9.31	47	0.96	6	0.25	8	0.23	6	1.29	2	1.46	8	6.19	47
Portfolio 2	0.71	22	0.99	42	8.62	30	0.43	10	0.71	22	-13.24	25	-11.97	35	0.96	9	0.23	20	0.21	20	1.61	4	1.81	21	7.83	32
Portfolio 4	-0.13	49	0.95	33	10.35	29	-0.13	57	-0.13	49	-14.90	25	-14.90	44	0.96	7	0.22	45	0.20	46	1.83	3	2.23	48	9.45	22
Portfolio 6	-0.45	61	1.04	64	10.99	55	-0.17	66	-0.45	61	-16.21	42	-16.21	63	0.95	6	0.21	56	0.20	54	2.26	3	2.14	58	10.42	55
Portfolio 7	-0.42	60	1.13	74	11.82	64	-0.07	55	-0.42	60	-17.41	56	-17.41	73	0.96	5	0.22	55	0.21	54	2.61	5	2.16	58	11.23	66

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 31/10/2023)



■ Sustainable MPS ■ IA Benchmark ..... Linear (Sustainable MPS) ..... Linear (IA Benchmark)

Key	Portfolio	Performance	Volatility
A	Portfolio 1	9.6%	6.19
B	IA Mixed Investment 0-35%	-0.1%	5.74
C	Portfolio 2	11.2%	7.83
D	IA Mixed Investment 20-60%	6.7%	7.77
E	Portfolio 3	12.6%	8.84
F	50/50 IA Mixed 40-85% & 20-60%	10.8%	8.73
G	Portfolio 4	13.4%	9.45
H	IA Mixed Investment 40-85%	15.0%	9.74
I	Portfolio 5	13.7%	10.04
J	50/50 IA Mixed 40-85% & Flexible	15.9%	9.73
K	Portfolio 6	14.2%	10.42
L	IA Flexible Investment	16.8%	9.74
M	Portfolio 7	15.5%	11.23
L	IA Flexible Investment	16.8%	9.74

### Outperformance

A blue filled box indicates outperformance.

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The Sustainable Managed Portfolio Service (MPS) was launched 1 November 2020. The past performance figures include simulated past performance to 01/11/2020 (Portfolios 0-6) and 01/05/2021 (Portfolio 7), which are based on the actual performance figures/asset allocation/fund selection 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.

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