

# **Snapshot Report**

## LWM Ethical Portfolio

31/12/2016

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**Prepared for**

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# LWM Ethical Portfolio

## Portfolio Snapshot

**Portfolio Value**  
11,771.95

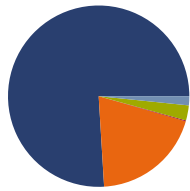
**Benchmark**  
Royal London UK FTSE4Good Tracker

**Portfolio Number**

**Report Currency**  
GBP

### Analysis

#### Asset Allocation



- Equity
- Fixed Income
- Property
- Cash
- Other
- Not Classified

	Portfolio	B-mark
Equity	75.96	98.68
Fixed Income	19.57	0.00
Property	0.16	0.00
Cash	2.69	0.97
Other	1.63	0.35
Not Classified	0.00	0.00
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

#### Equity Investment Style %

	Value	Core	Growth
Large	13	14	22
Mid	6	13	17
Small	4	7	5

Total Stock Holdings: 464  
Not Classified %: 0.00

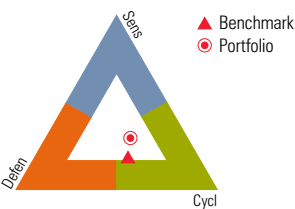
#### Fixed-Income Investment Style %

	Ltd	Mod	Ext
High	0	0	0
Med	0	0	100
Low	0	0	0

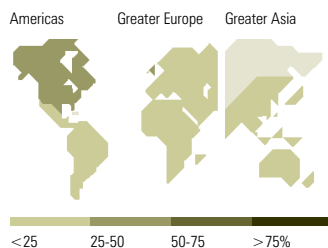
Total Bond Holdings: 412  
Not Classified %: 0.00

### Stock Analysis

#### Stock Sectors



#### Stock Regions

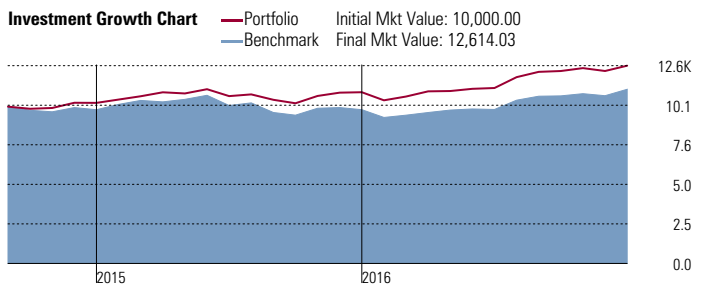


	Portfolio %	Bmark %
<b>Defen</b>	<b>19.31</b>	<b>28.98</b>
Cons Defensive	3.87	11.62
Healthcare	11.25	12.35
Utilities	4.18	5.01
<b>Sens</b>	<b>39.87</b>	<b>24.66</b>
Comm Svcs	3.22	5.94
Energy	1.29	10.96
Industrials	19.00	5.76
Technology	16.36	2.00
<b>Cycl</b>	<b>40.83</b>	<b>46.36</b>
Basic Matls	6.91	8.87
Cons Cyclical	17.04	11.60
Financial Svcs	14.92	23.35
Real Estate	1.95	2.54
Not Classified	0.00	0.00

	Portfolio %	Bmark %
<b>Greater Europe</b>	<b>53.50</b>	<b>95.59</b>
United Kingdom	30.78	94.68
Europe Developed	22.31	0.61
Europe Emerging	0.00	0.13
Africa/Middle East	0.41	0.18
<b>Greater Asia</b>	<b>12.20</b>	<b>0.12</b>
Japan	5.85	0.00
Australasia	0.89	0.00
Asia Developed	2.61	0.00
Asia emerging	2.85	0.12
<b>Americas</b>	<b>34.29</b>	<b>4.28</b>
North America	33.72	4.28
Central/Latin	0.58	0.00
Not Classified	0.00	0.00

### Performance

#### Investment Growth Chart



	3 Mo	1 Yr	3 Yr	5 Yr	10 Yr
<b>Trailing Returns</b>					
Portfolio Return	2.78	15.51	—	—	—
Benchmark Return	3.93	13.27	4.43	9.17	3.72
+/- Benchmark Return	-1.15	2.24	—	—	—

	Best %	Worst %
<b>Time Period Return</b>		
3 Months	9.72 (06/16-08/16)	-6.08 (06/15-08/15)
1 Year	20.13 (10/15-09/16)	-0.45 (02/15-01/16)
3 Years	-	-(10/15-09/16)

	Yield %
<b>Portfolio Yield</b>	
Trailing 12 Month	1.96

#### Performance Disclosure

The performance data quoted represents past performance and does not guarantee future results. The investment return and principal value of an investment will fluctuate thus an investor's shares, when redeemed, may be worth more or less than their original cost. Current performance may be lower or higher than return data quoted herein. For information current to the most recent month-end, please visit <http://www.morningstaradvisor.com/familyinfo.asp>

### Holdings

#### Top 10 holdings out of 14

- Alliance Trust SF Absolute Gr 2
- F&C Responsible Global Equity 2
- Impax Environmental Markets Ord
- Rathbone Ethical Bond I Acc
- SLI UK Ethical Inst Acc
- Sarasin Responsible Global Equity P Acc
- Climate Assets B GBP Acc
- EdenTree Amity European B
- EdenTree Amity International B
- EdenTree Amity Sterling Bond B

Ticker	Type	Holding Value	Assets (%)
	MF	1,177.19	10.00
	MF	1,177.19	10.00
IEM	CE	1,177.19	10.00
	MF	1,177.19	10.00
	MF	1,177.19	10.00
	MF	588.60	5.00
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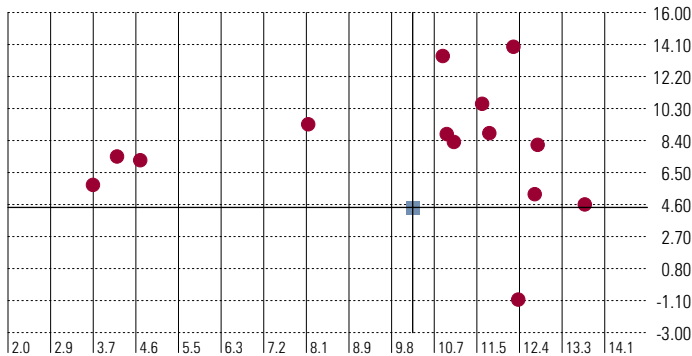
**Portfolio Number**

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### Risk Analysis

#### Risk/Reward Scatterplot

● Portfolio ● Holding ■ B-mark 3-Year Mean



3-Year Standard Deviation

#### Risk and Return Statistics

	3 Yr		5 Yr		10 Yr	
	Portfolio	B-mark	Portfolio	B-mark	Portfolio	B-mark
Standard Deviation	—	10.23	—	10.29	—	14.53
Mean	—	4.43	—	9.17	—	3.72
Sharpe Ratio	—	0.43	—	0.86	—	0.21

#### Performance History Graph

■ Portfolio Quarterly Return +/- Benchmark in %



#### MPT Statistics

	3 Yr	5 Yr	10 Yr
Alpha	—	—	—
Beta	—	—	—
R-squared	—	—	—

### Fundamental Analysis

#### Market Maturity

	Portfolio	B-mark
% of Stocks	96.58	99.57
Developed Markets	3.42	0.43
Emerging Markets	0.00	0.00
Not Available	0.00	0.00

#### Geometric Avg Capitalization (Mil)

Portfolio	8,615.51
Benchmark	25,361.55

#### Valuation Multiples

	Portfolio	B-mark
Price/Earnings	19.38	14.32
Price/Book	2.35	1.63
Price/Sales	1.22	0.64
Price/Cash Flow	10.70	10.26

#### Credit Quality

	% of Bonds
AAA	4.92
AA	6.24
A	19.62
BBB	57.46
BB	5.53
B	0.33
Below B	0.00
NR/NA	5.94

#### Type Weightings

	Portfolio	B-mark
% of Stocks	—	—
High Yield	0.00	0.00
Distressed	1.98	0.00
Hard Asset	3.64	0.00
Cyclical	45.87	0.00
Slow Growth	9.37	0.00
Classic Growth	15.65	0.00
Aggressive Growth	12.40	0.00
Speculative Growth	4.05	0.00
Not Available	7.04	100.00

#### Profitability

	Portfolio	B-mark
% of Stocks	—	—
2014	—	—
2015	—	—
2015	—	—
Net Margin	11.59	11.36
ROE	17.95	17.43
ROA	7.23	6.84
Debt/Capital	34.51	35.30

#### Interest Rate Risk

	Portfolio
Maturity/n(000)	0.00
Duration (total portfolio)	0.00
Avg Credit Quality	BBB

#### Fund Statistics

Potential Cap Gains Exposure	0.00
Avg KIID Ongoing Charge	0.84

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### Non-Load Adjustment Returns

Total 14 holdings as of 31/12/2016	Type	Holdings Date	% of Assets	Holding Value	7-day Yield	1 Yr Ret %	3 Yr Ret %	5 Yr Ret %	10 Yr Ret %	Max Front Load %	Max Back Load %
Alliance Trust SF Absolute Gr 2	MF	30/11/2016	10.00	1,177.19	—	15.05	8.79	12.76	6.73	0.00	—
F&C Responsible Global Equity 2	MF	30/11/2016	10.00	1,177.19	—	23.23	13.42	15.32	8.89	1.00	—
Impax Environmental Markets Ord	CE	31/12/2016	10.00	1,177.19	—	37.28	13.97	16.60	8.79	—	—
Rathbone Ethical Bond I Acc	MF	30/11/2016	10.00	1,177.19	—	7.99	7.45	9.38	6.58	0.00	—
SLI UK Ethical Inst Acc	MF	30/11/2016	10.00	1,177.19	—	0.26	4.61	13.81	6.16	0.00	—
Sarasin Responsible Global Equity P Acc	MF	31/10/2016	10.00	1,177.19	—	18.09	10.58	12.88	—	5.00	—
Climate Assets B GBP Acc	MF	30/11/2016	5.00	588.60	—	20.57	9.37	11.66	—	0.00	—
EdenTree Amity European B	MF	30/11/2016	5.00	588.60	—	21.52	8.84	14.47	7.55	2.00	—
EdenTree Amity International B	MF	30/11/2016	5.00	588.60	—	24.55	8.32	10.75	9.04	2.00	—
EdenTree Amity Sterling Bond B	MF	30/11/2016	5.00	588.60	—	6.58	5.77	7.24	—	2.00	—
Jupiter Ecology I Acc	MF	30/11/2016	5.00	588.60	—	1.18	-1.04	7.55	—	—	—
Kames Ethical Corporate Bond B Acc	MF	30/11/2016	5.00	588.60	—	8.86	7.23	7.14	5.32	0.00	—
Kames Ethical Equity B Acc	MF	30/11/2016	5.00	588.60	—	-0.27	5.22	13.83	7.00	0.00	—
Premier Ethical C Inc	MF	30/09/2016	5.00	588.60	—	4.05	8.15	16.86	7.64	0.00	—

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