

Snapshot Report

LWM Balanced Positive Impact Portfolio M*

31/03/2021

Prepared for

Prepared by

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Portfolio Snapshot

Portfolio Value
11,506.42

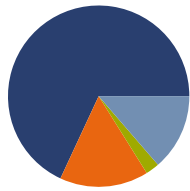
Benchmark
Royal London UK FTSE4Good Tracker

Portfolio Number

Report Currency
GBP

Analysis

Asset Allocation



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

	Portfolio	B-mark
Equity	68.07	98.88
Fixed Income	15.83	0.00
Property	0.00	0.00
Cash	2.45	0.60
Other	13.65	0.52
Not Classified	0.00	0.00
Total	100.00	100.00

Equity Investment Style %

Style	Value	Core	Growth
Large	8	28	28
Mid	2	15	9
Small	1	4	4

Total Stock Holdings: 329
Not Classified %: 1.00

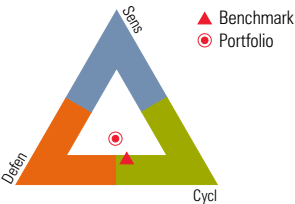
Fixed-Income Investment Style %

Style	Ltd	Mod	Ext
High	0	0	0
Med	0	68	32
Low	0	0	0

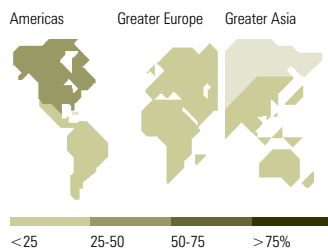
Total Bond Holdings: 663
Not Classified %: 0.00

Stock Analysis

Stock Sectors



Stock Regions

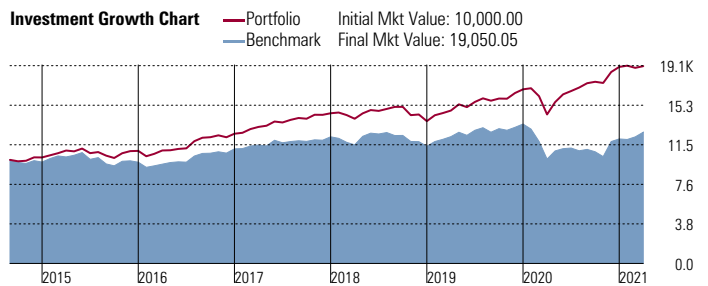


Sector	Portfolio %	Bmark %
Defen	24.94	31.27
Cons Defensive	5.24	16.56
Healthcare	13.44	10.83
Utilities	6.26	3.88
Sens	42.18	22.55
Comm Svcs	6.32	7.32
Energy	0.48	7.10
Industrials	15.96	6.67
Technology	19.42	1.46
Cycl	32.88	46.18
Basic Matls	4.18	13.79
Cons Cyclical	12.43	9.27
Financial Svcs	13.39	20.54
Real Estate	2.89	2.57
Not Classified	0.00	0.00

Region	Portfolio %	Bmark %
Greater Europe	39.30	96.86
United Kingdom	16.75	95.51
Europe Developed	21.48	0.94
Europe Emerging	0.49	0.32
Africa/Middle East	0.58	0.09
Greater Asia	21.27	0.00
Japan	3.00	0.00
Australasia	1.25	0.00
Asia Developed	6.75	0.00
Asia Emerging	10.28	0.00
Americas	39.43	3.14
North America	38.00	3.03
Central/Latin	1.42	0.11
Not Classified	0.00	0.00

Performance

Investment Growth Chart



Trailing Returns	3 Mo	1 Yr	3 Yr	5 Yr	10 Yr
Portfolio Return	0.40	32.43	10.89	11.80	—
Benchmark Return	5.40	25.71	3.43	5.74	5.08
+/- Benchmark Return	-5.00	6.73	7.46	6.06	—

Time Period Return	Best %	Worst %
3 Months	15.72 (04/20-06/20)	-14.43 (01/20-03/20)
1 Year	32.43 (04/20-03/21)	-5.24 (01/18-12/18)
3 Years	14.08 (10/15-09/18)	2.95 (04/17-03/20)

Portfolio Yield	Yield %
Trailing 12 Month	1.57

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 <https://advtools.morningstar.com/advisor/login/FamilyInfocontents.asp>

Holdings

Top 10 holdings out of 19

Security Name	Ticker	Type	Holding Value	Assets (%)
Rathbone Ethical Bond I Acc		MF	1,055.74	9.18
Legg Mason CB US Eq Sust Ldrs S GBP Acc		MF	981.08	8.53
Vontobel mtX Sust EmMkts Ldrs N GBP		MF	702.76	6.11
Impax Environmental Markets Ord	IEM	CE	688.66	5.98
Baillie Gifford Positive Change B Inc		MF	652.30	5.67
Stewart Inv Asia Pac Sustnby B GBP Acc		MF	612.48	5.32
VT Gravis Clean Energy Income C GBP Acc		MF	597.52	5.19
Sarasin Responsible Global Equity P Acc		MF	584.48	5.08
BMO Responsible Global Equity 2 Acc		MF	572.95	4.98
BNY Mellon Sus Real Return Ins W Acc		MF	558.41	4.85

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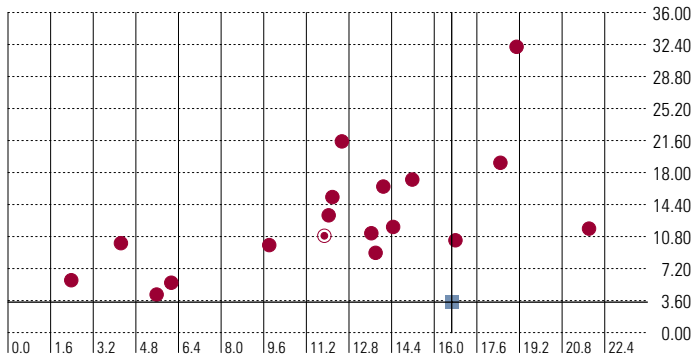
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Risk Analysis

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	11.87	16.66	9.99	13.69	—	12.74
Mean	10.89	3.43	11.80	5.74	—	5.08
Sharpe Ratio	0.88	0.25	1.12	0.44	—	0.41

Performance History Graph

■ Portfolio Quarterly Return +/- Benchmark in %



MPT Statistics

	3 Yr	5 Yr	10 Yr
Alpha	7.90	7.35	—
Beta	0.62	0.64	—
R-squared	76.08	76.24	—

Fundamental Analysis

Market Maturity

% of Stocks	Portfolio	B-mark
Developed Markets	87.26	99.51
Emerging Markets	12.74	0.50
Not Available	0.00	0.00

Geometric Avg Capitalization (Mil)

	Portfolio	B-mark
Portfolio	22,903.84	—
Benchmark	26,241.46	—

Valuation Multiples

	Portfolio	B-mark
Price/Earnings	29.06	21.63
Price/Book	3.80	1.69
Price/Sales	2.88	1.43
Price/Cash Flow	17.05	8.60

Credit Quality

	% of Bonds
AAA	3.50
AA	4.09
A	20.87
BBB	66.97
BB	2.92
B	0.18
Below B	0.00
NR/NA	1.47

Type Weightings

% of Stocks	Portfolio	B-mark
High Yield	2.60	0.00
Distressed	2.98	0.00
Hard Asset	2.46	0.00
Cyclical	39.40	0.00
Slow Growth	6.61	0.00
Classic Growth	10.79	0.00
Aggressive Growth	19.19	0.00
Speculative Growth	5.69	0.00
Not Available	10.28	100.00

Profitability

% of Stocks	Portfolio	B-mark
2019	13.59	7.17
2020	13.76	7.17
ROE	18.63	13.83
ROA	7.62	3.37
Debt/Capital	36.14	46.34

Interest Rate Risk

	Portfolio
Maturity/n(000)	17.66
Duration (total portfolio)	0.00
Avg Credit Quality	BBB

Fund Statistics

Potential Cap Gains Exposure	0.00
Avg KIID Ongoing Charge	0.83

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Non-Load Adjustment Returns

Total 19 holdings as of 31/03/2021	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 %
Rathbone Ethical Bond I Acc	MF	31/01/2021	9.18	1,055.74	—	12.93	5.61	6.39	6.60	0.00	—
Legg Mason CB US Eq Sust Ldrs S GBP Acc	MF	28/02/2021	8.53	981.08	—	46.16	—	—	—	—	—
Vontobel mtx Sust EmMkts Ldrs N GBP	MF	28/02/2021	6.11	702.76	—	35.94	8.97	17.01	—	5.00	—
Impax Environmental Markets Ord	CE	28/02/2021	5.98	688.66	—	73.99	19.10	18.88	12.63	—	—
Baillie Gifford Positive Change B Inc	MF	31/01/2021	5.67	652.30	—	79.38	32.14	—	—	0.00	—
Stewart Inv Asia Pac Sustnby B GBP Acc	MF	28/02/2021	5.32	612.48	—	43.44	13.19	13.91	12.23	0.00	—
VT Gravis Clean Energy Income C GBP Acc	MF	31/03/2021	5.19	597.52	—	38.51	21.50	—	—	0.00	0.00
Sarasin Responsible Global Equity P Acc	MF	28/02/2021	5.08	584.48	—	37.85	16.43	16.33	—	0.00	—
BMO Responsible Global Equity 2 Acc	MF	28/02/2021	4.98	572.95	—	40.31	17.21	17.16	12.93	0.00	—
BNY Mellon Sus Real Return Ins W Acc	MF	31/12/2020	4.85	558.41	—	21.27	—	—	—	0.00	—
Climate Assets B GBP Acc	MF	28/02/2021	4.73	544.46	—	21.30	9.84	9.82	8.20	0.00	—
Premier Miton Ethical C Inc	MF	28/02/2021	4.66	535.89	—	60.92	11.70	11.29	12.25	0.00	—
Royal London Sustainable World C Acc	MF	28/02/2021	4.63	532.45	—	26.76	15.24	15.41	13.32	0.00	—
Civitas Social Housing Ord	CE	31/03/2020	4.44	511.44	—	5.41	5.89	—	—	—	—
Aegon Ethical Corporate Bond GBP B Acc	MF	28/02/2021	4.44	511.05	—	8.49	4.28	4.33	5.21	0.00	—
Renewables Infrastructure Grp	CE	31/12/2019	4.32	497.40	—	6.41	10.06	10.02	—	—	—
ASI Europe ex UK Ethical Equity I Acc	MF	28/02/2021	4.10	471.50	—	43.39	10.38	12.65	8.28	0.00	—
Liontrust Sust Fut Eurp Gr 2 Net Acc	MF	28/02/2021	4.05	466.25	—	38.57	11.88	12.79	9.63	0.00	—
Royal London Sustainable Leaders C Acc	MF	28/02/2021	3.73	429.62	—	22.27	11.17	11.30	11.21	0.00	—

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 <https://advtools.morningstar.com/advisor/login/FamilyInfocontents.asp>.