

LWM Cautious Portfolio

Portfolio Snapshot

Portfolio Value
11,419.03

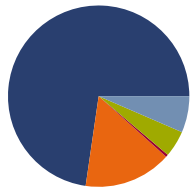
Benchmark
IA Mixed Investment 20-60% Shares

Portfolio Number

Report Currency
GBP

Analysis

Asset Allocation



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

	Portfolio	B-mark
Equity	72.70	0.00
Fixed Income	15.65	0.00
Property	0.44	0.00
Cash	4.71	0.00
Other	6.49	0.00
Not Classified	0.00	0.00
Total	100.00	0.00

Equity Investment Style %

	Value	Core	Growth
Large	12	25	26
Mid	7	11	9
Small	1	5	3

Total Stock Holdings: 1725
Not Classified %: 1.00

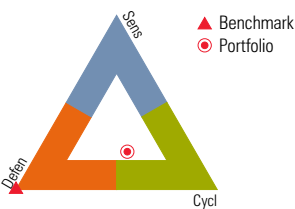
Fixed-Income Investment Style %

	Ltd	Mod	Ext
High	0	0	0
Med	0	0	49
Low	51	0	0

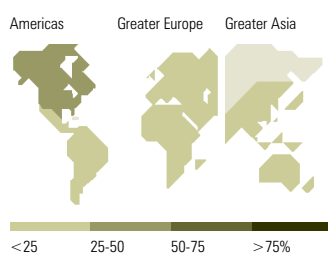
Total Bond Holdings: 15246
Not Classified %: 0.00

Stock Analysis

Stock Sectors



Stock Regions

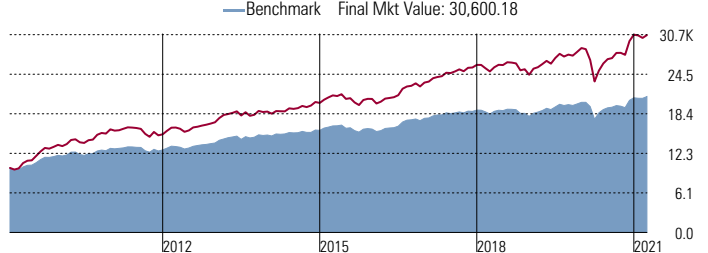


	Portfolio %	Bmark %
Defen	23.53	0.00
Cons Defensive	7.97	0.00
Healthcare	10.24	0.00
Utilities	5.32	0.00
Sens	34.80	0.00
Comm Svcs	8.63	0.00
Energy	2.49	0.00
Industrials	9.28	0.00
Technology	14.40	0.00
Cycl	41.68	0.00
Basic Matls	2.53	0.00
Cons Cyclical	10.35	0.00
Financial Svcs	10.63	0.00
Real Estate	18.16	0.00
Not Classified	0.00	100.00

	Portfolio %	Bmark %
Greater Europe	34.81	0.00
United Kingdom	17.76	0.00
Europe Developed	16.12	0.00
Europe Emerging	0.64	0.00
Africa/Middle East	0.29	0.00
Greater Asia	27.18	0.00
Japan	5.25	0.00
Australasia	2.11	0.00
Asia Developed	5.90	0.00
Asia Emerging	13.92	0.00
Americas	38.01	0.00
North America	36.13	0.00
Central/Latin	1.88	0.00
Not Classified	0.00	0.00

Performance

Investment Growth Chart



	3 Mo	1 Yr	3 Yr	5 Yr	10 Yr
Trailing Returns					
Portfolio Return	-0.21	30.71	7.02	8.08	6.65
Benchmark Return	0.91	20.06	4.68	5.49	4.86
+/- Benchmark Return	-1.11	10.65	2.34	2.58	1.79

Time Period Return	Best %	Worst %
3 Months	17.15 (07/09-09/09)	-18.12 (01/20-03/20)
1 Year	44.30 (04/09-03/10)	-10.27 (04/19-03/20)
3 Years	18.55 (03/09-02/12)	-0.96 (04/17-03/20)

Portfolio Yield	Yield %
Trailing 12 Month	1.78

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 24

	Ticker	Type	Holding Value	Assets (%)
TR Property Ord	TRY	CE	716.58	6.28
Rathbone Multi Asset Enhanced Gr S Acc		MF	710.11	6.22
Atlantic House Defined Returns I Inc GBP		MF	678.22	5.94
First Sentier Gbl Prpty Secs B GBP Acc		MF	641.71	5.62
Nomura Fds Global Dynamic Bond I GBP H		MF	641.46	5.62
Legg Mason IF CB Gbl Infrs Inc X Acc		MF	640.38	5.61
3i Infrastructure Ord	3IN	CE	612.00	5.36
First Sentier Diversified Gr E GBP Acc		MF	598.45	5.24
Vanguard Gbl Bd Idx £ H Acc		MF	593.32	5.20
L&G US Index I Acc		MF	585.49	5.13

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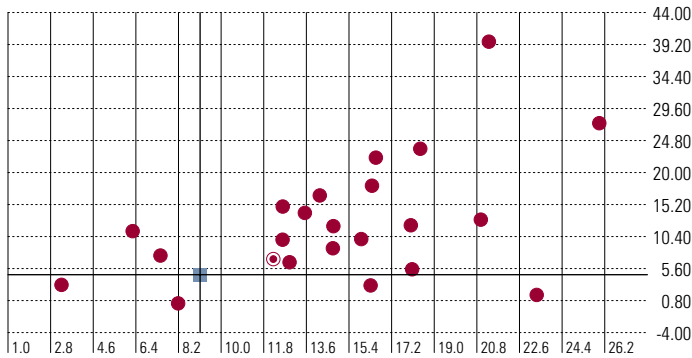
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Risk Analysis

Risk/Reward Scatterplot

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



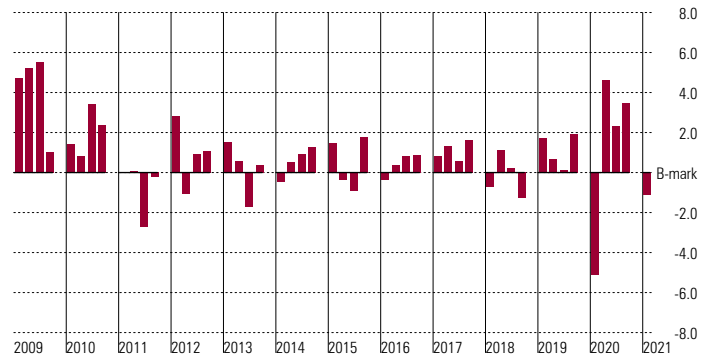
3-Year Standard Deviation

Risk and Return Statistics

	3 Yr		5 Yr		10 Yr	
	Portfolio	B-mark	Portfolio	B-mark	Portfolio	B-mark
Standard Deviation	12.20	9.11	10.01	7.56	8.82	6.68
Mean	7.02	4.68	8.08	5.49	6.65	4.86
Sharpe Ratio	0.57	—	0.77	—	0.71	—

Performance History Graph

■ Portfolio Quarterly Return +/- Benchmark in %



MPT Statistics

	3 Yr	5 Yr	10 Yr
Alpha	1.16	1.08	0.40
Beta	1.32	1.30	1.30
R-squared	97.30	97.04	96.09

Fundamental Analysis

Market Maturity

% of Stocks	Portfolio	B-mark
Developed Markets	84.88	—
Emerging Markets	15.12	—
Not Available	0.00	—

Geometric Avg Capitalization (Mil)

	Portfolio	Benchmark
Geometric Avg Capitalization (Mil)	21,775.91	-

Valuation Multiples

	Portfolio	B-mark	Credit Quality	% of Bonds
Price/Earnings	24.83	—	AAA	34.87
Price/Book	2.89	—	AA	10.64
Price/Sales	2.66	—	A	15.95
Price/Cash Flow	14.59	—	BBB	16.51
			BB	7.98
			B	6.41
			Below B	1.50
			NR/NA	6.15

Type Weightings

% of Stocks	Portfolio	B-mark
High Yield	4.97	0.00
Distressed	5.26	0.00
Hard Asset	27.67	0.00
Cyclical	25.12	0.00
Slow Growth	2.80	0.00
Classic Growth	6.01	0.00
Aggressive Growth	12.93	0.00
Speculative Growth	11.13	0.00
Not Available	4.11	100.00

Profitability

% of Stocks	Portfolio	B-mark
2019	20.25	18.82
2020	18.82	11.20
ROE	15.51	13.68
ROA	5.79	5.19
Debt/Capital	39.68	36.81
		40.17

Fund Statistics

Potential Cap Gains Exposure	0.00
Avg KIID Ongoing Charge	0.66

Interest Rate Risk

	Portfolio
Maturity/n(000)	8.15
Duration (total portfolio)	7.54
Avg Credit Quality	BB

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Non-Load Adjustment Returns

Total 24 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 %
TR Property Ord	CE	28/02/2021	6.28	716.58	—	22.40	5.49	7.60	10.59	—	—
Rathbone Multi Asset Enhanced Gr S Acc	MF	31/01/2021	6.22	710.11	—	35.46	9.93	11.34	—	0.00	—
Atlantic House Defined Returns I Inc GBP	MF	28/02/2021	5.94	678.22	—	26.45	6.55	—	—	0.00	0.00
First Sentier Gbl Prpty Secs B GBP Acc	MF	28/02/2021	5.62	641.71	—	17.35	8.65	6.78	8.29	0.00	—
Nomura Fds Global Dynamic Bond I GBP H	MF	31/12/2020	5.62	641.46	—	18.61	7.55	7.14	—	0.00	3.00
Legg Mason IF CB Glb Infrass Inc X Acc	MF	28/02/2021	5.61	640.38	—	20.61	13.95	—	—	0.00	—
3i Infrastructure Ord	CE	31/03/2020	5.36	612.00	—	3.77	11.21	12.77	11.95	—	—
First Sentier Diversified Gr E GBP Acc	MF	31/12/2020	5.24	598.45	—	5.10	0.38	—	—	0.00	—
Vanguard Gbl Bd Idx £ H Acc	MF	31/01/2021	5.20	593.32	—	1.36	3.16	2.17	3.33	0.00	—
L&G US Index I Acc	MF	28/02/2021	5.13	585.49	—	41.54	18.03	17.14	15.18	0.00	—
Scottish Mortgage Ord	CE	31/01/2021	4.84	552.71	—	110.02	39.63	36.09	23.04	—	—
JOHCM UK Dynamic Y GBP Acc	MF	28/02/2021	4.61	526.24	—	40.80	1.65	7.27	—	5.00	—
Vanguard FTSE UK All Shr Idx Unit Tr£Acc	MF	31/01/2021	4.03	460.10	—	26.59	3.07	6.26	5.93	0.00	—
Morgan Stanley UK Global Brands I GBP	MF	31/12/2020	3.61	412.53	—	17.95	14.90	14.26	13.66	0.00	—
Templeton Emerging Mkts Invmt Tr TEMIT	CE	28/02/2021	3.49	398.62	—	56.24	12.09	18.42	5.90	—	—
Premier Miton European Opports B Acc	MF	31/12/2020	3.29	376.24	—	55.56	22.24	22.68	—	0.00	—
Baillie Gifford Global Discovery B Acc	MF	31/01/2021	3.15	359.27	—	74.05	27.40	26.37	—	0.00	—
AXA Framlington American Growth Z Acc	MF	28/02/2021	3.07	351.11	—	46.77	23.57	21.65	16.43	0.00	—
ASI Europe ex UK Equity I Acc	MF	31/01/2021	2.80	319.26	—	24.74	11.96	13.45	8.72	0.00	—
ASI China A Share Equity I	MF	30/06/2020	2.24	255.68	—	52.24	—	—	—	2.00	—
Federated Hermes Gbl Em Mkts F GBP Acc	MF	31/12/2020	2.19	250.46	—	50.24	10.02	16.43	8.92	5.25	—
Matthews Asia Ex Japan Div I GBP Acc	MF	31/12/2020	2.18	249.49	—	61.41	16.57	20.56	—	0.00	—
JPMorgan Japanese Ord	CE	31/01/2021	2.14	244.83	—	46.74	12.94	16.61	14.16	—	—
MS INVF Asia Opportunity I	MF	28/02/2021	2.14	244.78	—	52.23	—	—	—	—	—

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