

Snapshot Report

LWM Balanced Positive Impact Portfolio M*

30/06/2021

Prepared for

Prepared by

George Ladds
LWM Consultants Ltd
The Garden Suite, 23 Westfield Park
Redland, Bristol BS6 6LT
01173702494

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Portfolio Snapshot

Portfolio Value
12,180.67

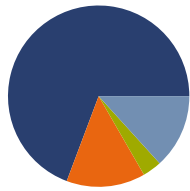
Benchmark
Royal London UK FTSE4Good Tracker

Portfolio Number

Report Currency
GBP

Analysis

Asset Allocation



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

	Portfolio	B-mark
Equity	69.27	97.50
Fixed Income	14.06	0.00
Property	0.00	0.00
Cash	3.40	1.82
Other	13.27	0.68
Not Classified	0.00	0.00
Total	100.00	100.00

Equity Investment Style %

Style	Value	Core	Growth
Large	8	28	29
Mid	2	16	8
Small	1	4	4

Total Stock Holdings: 342
Not Classified %: 0.00

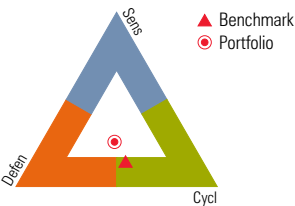
Fixed-Income Investment Style %

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

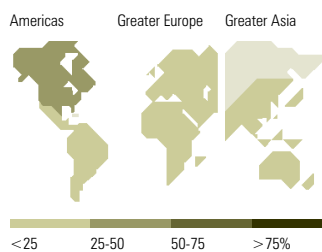
Total Bond Holdings: 650
Not Classified %: 0.00

Stock Analysis

Stock Sectors



Stock Regions

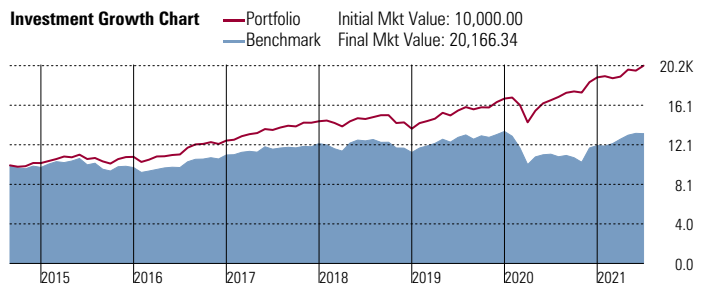


Sector	Portfolio %	Bmark %
Defen	25.61	32.39
Cons Defensive	5.10	16.86
Healthcare	14.00	11.37
Utilities	6.52	4.16
Sens	41.65	21.58
Comm Svcs	6.07	7.46
Energy	0.44	6.10
Industrials	16.06	6.48
Technology	19.07	1.53
Cycl	32.74	46.03
Basic Matls	4.51	13.10
Cons Cyclical	12.52	9.51
Financial Svcs	12.96	20.78
Real Estate	2.75	2.64
Not Classified	0.00	0.00

Region	Portfolio %	Bmark %
Greater Europe	39.60	95.98
United Kingdom	16.60	93.98
Europe Developed	21.84	1.56
Europe Emerging	0.58	0.35
Africa/Middle East	0.58	0.09
Greater Asia	20.40	0.00
Japan	2.62	0.00
Australasia	1.32	0.00
Asia Developed	6.97	0.00
Asia Emerging	9.49	0.00
Americas	40.00	4.02
North America	38.67	3.92
Central/Latin	1.33	0.10
Not Classified	0.00	0.00

Performance

Investment Growth Chart



Trailing Returns	3 Mo	1 Yr	3 Yr	5 Yr	10 Yr
Portfolio Return	5.86	21.15	11.04	12.65	—
Benchmark Return	4.45	18.78	1.92	6.24	5.52
+/- Benchmark Return	1.41	2.37	9.12	6.42	—

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	1.46

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

Holder	Ticker	Type	Holding Value	Assets (%)
Rathbone Ethical Bond I Acc		MF	1,080.20	8.87
Legg Mason CB US Eq Sust Ldrs S GBP Acc		MF	1,036.66	8.51
Impax Environmental Markets Ord	IEM	CE	748.47	6.14
Baillie Gifford Positive Change B Inc		MF	740.26	6.08
Vontobel mtX Sust EmMkts Ldrs N GBP		MF	719.27	5.91
Stewart Inv Asia Pac Sustnby B GBP Acc		MF	641.27	5.26
BMO Responsible Global Equity 2 Acc		MF	621.43	5.10
VT Gravis Clean Energy Income C GBP Acc		MF	608.75	5.00
Sarasin Responsible Global Equity P Acc		MF	607.66	4.99
Royal London Sustainable World C Acc		MF	583.16	4.79

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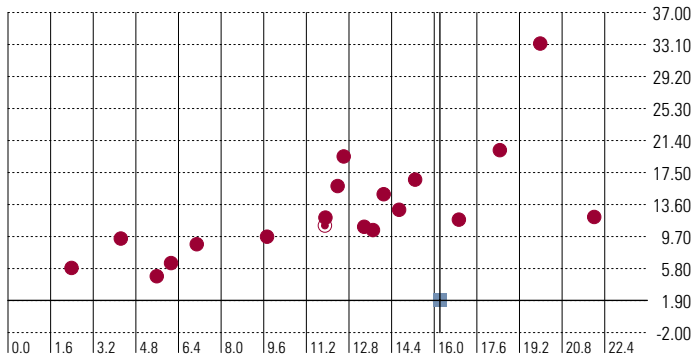
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Risk Analysis

Risk/Reward Scatterplot

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



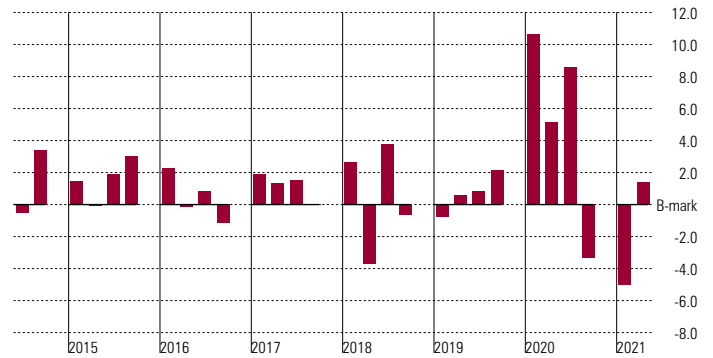
3-Year Standard Deviation

Risk and Return Statistics

	3 Yr		5 Yr		10 Yr	
	Portfolio	B-mark	Portfolio	B-mark	Portfolio	B-mark
Standard Deviation	11.90	16.21	10.11	13.73	—	12.74
Mean	11.04	1.92	12.65	6.24	—	5.52
Sharpe Ratio	0.89	0.17	1.18	0.48	—	0.45

Performance History Graph

■ Portfolio Quarterly Return +/- Benchmark in %



MPT Statistics

	3 Yr	5 Yr	10 Yr
Alpha	8.98	7.83	—
Beta	0.63	0.64	—
R-squared	74.54	75.26	—

Fundamental Analysis

Market Maturity

% of Stocks	Portfolio	B-mark
Developed Markets	88.05	99.48
Emerging Markets	11.95	0.52
Not Available	0.00	0.00

Geometric Avg Capitalization (Mil)

Portfolio	23,578.57
Benchmark	27,169.20

Valuation Multiples

	Portfolio	B-mark
Price/Earnings	29.42	21.65
Price/Book	4.00	1.81
Price/Sales	3.09	1.58
Price/Cash Flow	17.90	9.71

Credit Quality

Credit Quality	% of Bonds
AAA	3.58
AA	4.14
A	20.15
BBB	67.25
BB	3.29
B	0.18
Below B	0.00
NR/NA	1.41

Type Weightings

% of Stocks	Portfolio	B-mark
High Yield	2.21	0.00
Distressed	2.41	0.00
Hard Asset	2.79	0.00
Cyclical	39.54	0.00
Slow Growth	7.03	0.00
Classic Growth	10.43	0.00
Aggressive Growth	21.41	0.00
Speculative Growth	4.71	0.00
Not Available	9.48	100.00

Profitability

% of Stocks	Portfolio	B-mark
2019	Portfolio	B-mark
2020	Portfolio	B-mark
Net Margin	13.59	13.76
ROE	18.63	17.07
ROA	7.62	6.77
Debt/Capital	36.14	36.10

Interest Rate Risk

	Portfolio
Maturity/n(000)	23.12
Duration (total portfolio)	0.00
Avg Credit Quality	BBB

Fund Statistics

Potential Cap Gains Exposure	0.00
Avg KIID Ongoing Charge	0.80

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Non-Load Adjustment Returns

Total 19 holdings as of 30/06/2021	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	30/04/2021	8.87	1,080.20	—	7.85	6.47	6.55	6.68	0.00	—
Legg Mason CB US Eq Sust Ldrs S GBP Acc	MF	31/05/2021	8.51	1,036.66	—	29.18	—	—	—	—	—
Impax Environmental Markets Ord	CE	31/05/2021	6.14	748.47	—	50.68	20.23	18.27	13.86	—	—
Baillie Gifford Positive Change B Inc	MF	30/04/2021	6.08	740.26	—	49.34	33.22	—	—	0.00	—
Vontobel mtx Sust EmMkts Ldrs N GBP	MF	31/05/2021	5.91	719.27	—	19.88	10.49	14.90	—	5.00	—
Stewart Inv Asia Pac Sustnby B GBP Acc	MF	31/05/2021	5.26	641.27	—	26.95	12.01	12.75	12.41	0.00	—
BMO Responsible Global Equity 2 Acc	MF	30/04/2021	5.10	621.43	—	24.17	16.64	17.62	13.78	0.00	—
VT Gravis Clean Energy Income C GBP Acc	MF	30/06/2021	5.00	608.75	—	22.46	19.46	—	—	0.00	0.00
Sarasin Responsible Global Equity P Acc	MF	30/06/2021	4.99	607.66	—	20.90	14.86	15.84	11.60	0.00	—
Royal London Sustainable World C Acc	MF	31/05/2021	4.79	583.16	—	16.67	15.86	16.19	14.15	0.00	—
Premier Miton Ethical C Inc	MF	30/06/2021	4.73	576.27	—	39.48	12.09	14.95	12.79	0.00	—
BNY Mellon Sus Real Return Ins W Acc	MF	31/03/2021	4.70	572.63	—	14.61	8.77	—	—	0.00	—
Climate Assets Fund B GBP Acc	MF	31/03/2021	4.66	567.40	—	12.89	9.69	9.46	8.56	0.00	—
Civitas Social Housing Ord	CE	30/09/2020	4.55	553.91	—	5.61	5.88	—	—	—	—
Renewables Infrastructure Grp	CE	30/06/2019	4.35	529.74	—	8.34	9.46	10.09	—	—	—
Aegon Ethical Corporate Bond GBP B Acc	MF	31/05/2021	4.27	520.61	—	3.86	4.87	4.12	5.20	0.00	—
ASI Europe ex UK Ethical Equity I Acc	MF	30/04/2021	4.13	503.53	—	23.64	11.77	14.00	9.27	0.00	—
Liontrust Sust Fut Eurp Gr 2 Net Acc	MF	31/05/2021	4.11	500.10	—	23.28	12.97	14.11	10.42	0.00	—
Royal London Sustainable Leaders C Acc	MF	31/05/2021	3.85	469.35	—	16.59	10.89	12.86	12.15	0.00	—

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