

Snapshot Report

LWM Balanced Positive Impact Portfolio M*

Prepared for

Prepared by

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Portfolio Snapshot

Portfolio Value
9,562.12

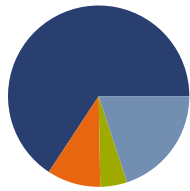
Benchmark
Royal London UK FTSE4Good Tracker

Portfolio Number

Report Currency
GBP

Analysis

Asset Allocation



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

	Portfolio	B-mark
Equity	65.74	98.50
Fixed Income	9.54	0.00
Property	0.00	0.00
Cash	4.80	1.15
Other	19.92	0.35
Not Classified	0.00	0.00
Total	100.00	100.00

Equity Investment Style %

Value	Core	Growth	Large	Mid	Small
5	26	19	Large	Mid	Small
3	18	13			
2	9	6			

Total Stock Holdings: 379
Not Classified %: 0.00

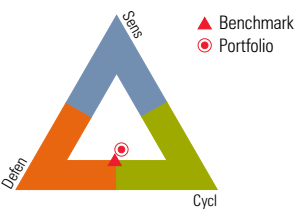
Fixed-Income Investment Style %

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

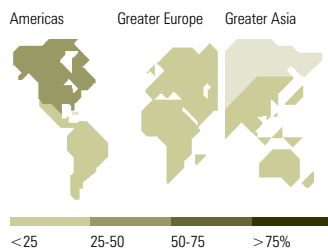
Total Bond Holdings: 381
Not Classified %: 100.00

Stock Analysis

Stock Sectors



Stock Regions

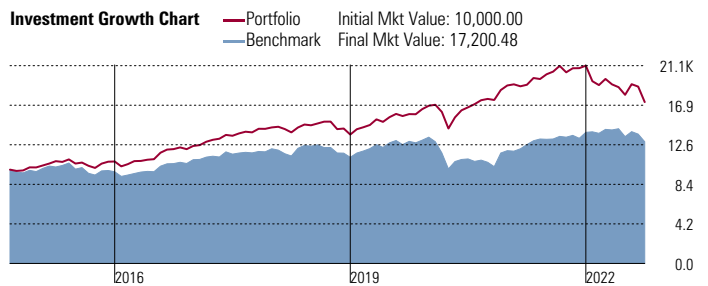


	Portfolio %	Bmark %
Defen	26.46	36.26
Cons Defensive	4.52	16.72
Healthcare	13.85	14.78
Utilities	8.09	4.76
Sens	36.59	25.36
Comm Svcs	2.93	7.34
Energy	0.06	10.45
Industrials	15.82	6.06
Technology	17.78	1.51
Cycl	36.95	38.39
Basic Matls	3.82	8.20
Cons Cyclical	10.14	7.91
Financial Svcs	11.25	19.94
Real Estate	11.74	2.34
Not Classified	0.00	0.00

	Portfolio %	Bmark %
Greater Europe	36.49	96.40
United Kingdom	14.73	95.17
Europe Developed	21.24	1.09
Europe Emerging	0.00	0.00
Africa/Middle East	0.52	0.14
Greater Asia	19.08	0.02
Japan	1.68	0.00
Australasia	1.62	0.00
Asia Developed	6.00	0.02
Asia Emerging	9.78	0.00
Americas	44.43	3.59
North America	42.46	3.51
Central/Latin	1.97	0.08
Not Classified	0.00	0.00

Performance

Investment Growth Chart



	3 Mo	1 Yr	3 Yr	5 Yr	10 Yr
Trailing Returns					
Portfolio Return	-4.31	-15.58	2.61	4.24	—
Benchmark Return	-4.05	-3.63	-0.11	1.94	5.22
+/- Benchmark Return	-0.27	-11.95	2.72	2.31	—

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)	-15.58 (10/21-09/22)
3 Years	15.34 (01/19-12/21)	2.61 (10/19-09/22)

Portfolio Yield	Yield %
Trailing 12 Month	2.01

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 22

- Legg Mason CB US Eq Sust Ldrs S GBP Acc
- FP Carmignac Emerging Markets A GBP Acc
- VT Gravis Clean Energy Income C GBP Acc
- FP Foresight Global RI Infrs A GBP Acc
- Renewables Infrastructure Grp
- BNY Mellon Sus Real Return Ins W Acc
- Premier Miton Responsible UK Eq C Inc
- Alquity Asia GBP Y
- Rathbone Ethical Bond I Acc
- Aegon Ethical Corporate Bond GBP B Acc

Ticker	Type	Holding Value	Assets (%)
	MF	628.02	6.57
	MF	498.95	5.22
	MF	493.79	5.16
	MF	480.12	5.02
TRIG	CE	475.98	4.98
	MF	472.18	4.94
	MF	470.07	4.92
	MF	453.08	4.74
	MF	450.12	4.71
	MF	443.71	4.64

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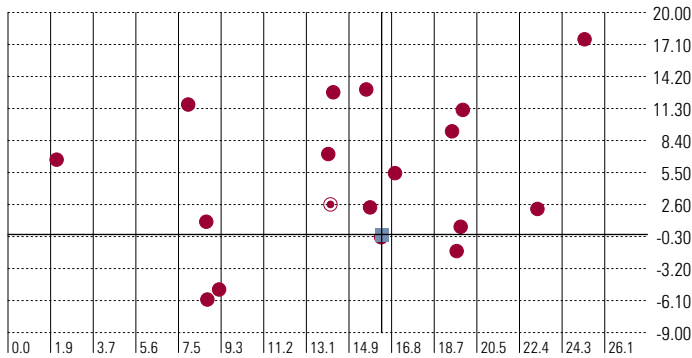
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Risk Analysis

Risk/Reward Scatterplot

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

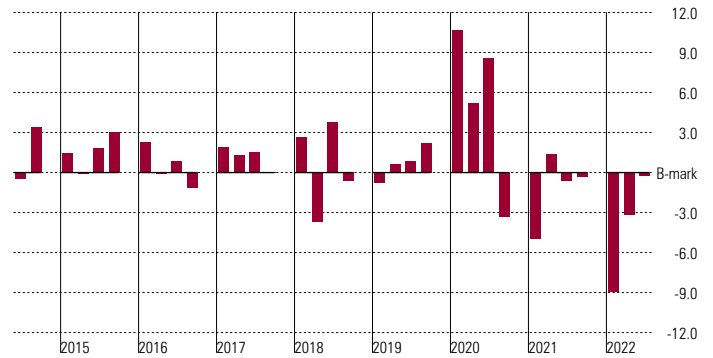


3-Year Standard Deviation

Risk and Return Statistics	3 Yr		5 Yr		10 Yr	
	Portfolio	B-mark	Portfolio	B-mark	Portfolio	B-mark
Standard Deviation	14.12	16.36	12.14	14.14	—	12.11
Mean	2.61	-0.11	4.24	1.94	—	5.22
Sharpe Ratio	0.23	0.05	0.36	0.18	—	0.45

Performance History Graph

■ Portfolio Quarterly Return +/- Benchmark in %



MPT Statistics

	3 Yr	5 Yr	10 Yr
Alpha	2.66	2.77	—
Beta	0.66	0.68	—
R-squared	59.06	62.78	—

Fundamental Analysis

Market Maturity

% of Stocks	Portfolio	B-mark
Developed Markets	87.76	99.86
Emerging Markets	12.24	0.14
Not Available	0.00	0.00

Geometric Avg Capitalization (Mil)

	Portfolio	Benchmark
Geometric Avg Capitalization (Mil)	14,285.22	31,829.77

Valuation Multiples

	Portfolio	B-mark
Price/Earnings	17.94	10.32
Price/Book	2.69	1.48
Price/Sales	2.35	1.35
Price/Cash Flow	14.28	7.41

Credit Quality

Credit Quality	% of Bonds
AAA	1.79
AA	1.70
A	8.91
BBB	61.25
BB	5.00
B	0.00
Below B	0.00
NR/NA	21.35

Type Weightings

% of Stocks ■ Portfolio ■ B-mark

Type	Portfolio	B-mark
High Yield	0.65	0.00
Distressed	0.44	0.00
Hard Asset	31.72	0.00
Cyclical	25.08	0.00
Slow Growth	5.87	0.00
Classic Growth	14.26	0.00
Aggressive Growth	14.80	0.00
Speculative Growth	3.46	0.00
Not Available	3.72	100.00

Profitability

% of Stocks	2020	Portfolio	B-mark	2021
Net Margin	13.76	18.14	12.37	
ROE	17.07	19.52	17.20	
ROA	6.77	8.53	5.30	
Debt/Capital	36.10	36.13	43.83	

Fund Statistics

Potential Cap Gains Exposure	0.00
Avg KIID Ongoing Charge	0.89

Interest Rate Risk

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

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Non-Load Adjustment Returns

Total 22 holdings as of 30/09/2022											
	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 %
Legg Mason CB US Eq Sust Ldrs S GBP Acc	MF	31/08/2022	6.57	628.02	—	-0.79	13.03	—	—	0.00	—
FP Carmignac Emerging Markets A GBP Acc	MF	31/08/2022	5.22	498.95	—	-19.17	9.24	—	—	0.00	—
VT Gravis Clean Energy Income C GBP Acc	MF	31/07/2022	5.16	493.79	—	7.93	12.77	—	—	0.00	0.00
FP Foresight Global RI Infrs A GBP Acc	MF	30/09/2022	5.02	480.12	—	-5.46	5.45	—	—	0.00	0.00
Renewables Infrastructure Grp	CE	30/06/2019	4.98	475.98	—	24.48	11.66	12.50	—	—	—
BNY Mellon Sus Real Return Ins W Acc	MF	31/08/2022	4.94	472.18	—	-9.99	1.05	—	—	0.00	—
Premier Miton Responsible UK Eq C Inc	MF	30/09/2022	4.92	470.07	—	-29.19	2.20	1.80	8.87	0.00	—
Alquity Asia GBP Y	MF	31/08/2022	4.74	453.08	—	-16.73	-0.36	0.64	—	5.00	—
Rathbone Ethical Bond I Acc	MF	31/08/2022	4.71	450.12	—	-22.77	-5.10	-1.23	3.02	0.00	—
Aegon Ethical Corporate Bond GBP B Acc	MF	31/08/2022	4.64	443.71	—	-21.48	-6.00	-1.97	1.46	0.00	—
FP Foresight Sust RI Estt Scs A GBP Acc	MF	30/09/2022	4.55	434.82	—	-18.07	—	—	—	0.00	—
Baillie Gifford Positive Change B Inc	MF	31/08/2022	4.41	421.48	—	-30.79	17.57	16.34	—	0.00	—
Civitas Social Housing Ord	CE	30/09/2020	4.36	416.52	—	8.58	6.67	6.48	—	—	—
LF Montanaro Better World A GBP Acc	MF	30/09/2022	4.31	411.89	—	-24.16	—	—	—	0.00	0.00
Ninety One Global Environment J Acc	MF	31/08/2022	4.30	410.72	—	-8.90	—	—	—	0.00	—
Regnan Global Equity Imp Solu F GBP Acc	MF	30/09/2022	4.25	406.65	—	-16.20	—	—	—	0.00	0.00
Sarasin Responsible Global Equity P Acc	MF	30/09/2022	4.19	400.70	—	-8.93	7.18	9.10	11.37	0.00	—
Impax Environmental Markets Ord	CE	31/08/2022	4.15	397.30	—	-14.75	11.18	9.77	14.04	—	—
Home REIT Ord	CE	28/02/2022	3.91	373.74	—	9.48	—	—	—	—	—
abrdn Europe ex UK Ethical Equity I Acc	MF	30/09/2022	3.89	372.38	—	-26.21	0.59	1.46	7.74	0.00	—
Liontrust Sust Fut Eurp Gr 2 Net Acc	MF	31/08/2022	3.76	359.86	—	-34.35	-1.62	-0.36	7.12	0.00	—
Royal London Sustainable Leaders C Acc	MF	31/08/2022	3.03	290.03	—	-13.00	2.34	6.56	9.92	0.00	—

Performance Disclosure

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