

# **Snapshot Report**

LWM Balanced Positive Impact Portfolio M\*

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**Prepared for**

**Prepared by**

George Ladds

LWM Consultants Ltd

The Garden Suite, 23 Westfield Park

Redland, Bristol BS6 6LT

01173702494

# LWM Balanced Positive Impact Portfolio M\*

## Portfolio Snapshot

**Portfolio Value**  
9,662.72

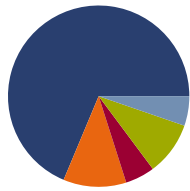
**Benchmark**  
Royal London UK FTSE4Good Tracker

**Portfolio Number**

**Report Currency**  
GBP

### Analysis

#### Asset Allocation



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

	Portfolio	B-mark
Equity	68.69	98.29
Fixed Income	11.23	0.00
Property	5.27	0.00
Cash	9.54	0.98
Other	5.27	0.74
Not Classified	0.00	0.00
<b>Total</b>	<b>100.00</b>	<b>100.00</b>

#### Equity Investment Style %

Value	Core	Growth
5	23	22
3	16	14
2	9	5

Large  
Mid  
Small

0-10 10-25 25-50 >50

Total Stock Holdings  
327  
Not Classified %  
1.00

#### Fixed-Income Investment Style %

Ltd	Mod	Ext
0	0	0
0	0	0
0	0	0

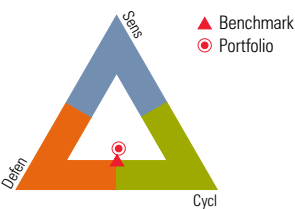
High  
Med  
Low

0-10 10-25 25-50 >50

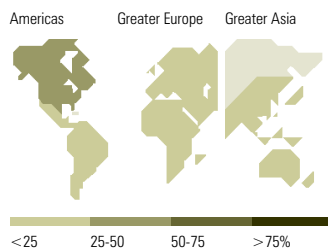
Total Bond Holdings  
448  
Not Classified %  
100.00

### Stock Analysis

#### Stock Sectors



#### Stock Regions

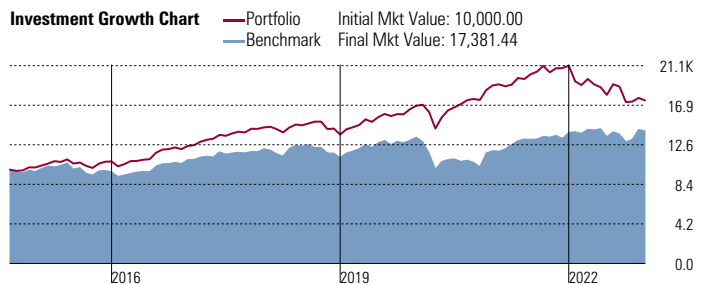


	Portfolio %	Bmark %
<b>Defen</b>	<b>28.99</b>	<b>36.40</b>
Cons Defensive	4.50	16.63
Healthcare	14.46	15.16
Utilities	10.03	4.61
<b>Sens</b>	<b>36.29</b>	<b>24.27</b>
Comm Svcs	3.26	6.58
Energy	0.07	10.04
Industrials	15.77	6.08
Technology	17.18	1.57
<b>Cycl</b>	<b>34.72</b>	<b>39.33</b>
Basic Matls	4.00	9.16
Cons Cyclical	9.83	8.20
Financial Svcs	12.01	19.97
Real Estate	8.88	2.00
Not Classified	0.00	0.00

	Portfolio %	Bmark %
<b>Greater Europe</b>	<b>38.85</b>	<b>96.31</b>
United Kingdom	15.46	94.91
Europe Developed	22.86	1.15
Europe Emerging	0.00	0.00
Africa/Middle East	0.52	0.25
<b>Greater Asia</b>	<b>20.49</b>	<b>0.02</b>
Japan	1.69	0.00
Australasia	2.44	0.00
Asia Developed	5.96	0.02
Asia Emerging	10.40	0.00
<b>Americas</b>	<b>40.66</b>	<b>3.67</b>
North America	38.40	3.67
Central/Latin	2.26	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	1.05	-17.56	1.12	3.69	—
Benchmark Return	8.97	1.15	1.65	2.95	5.71
+/- Benchmark Return	-7.92	-18.71	-0.53	0.75	—

<b>Time Period Return</b>	Best %	Worst %
3 Months	15.72 (04/20-06/20)	-14.43 (01/20-03/20)
1 Year	32.43 (04/20-03/21)	-17.56 (01/22-12/22)
3 Years	15.34 (01/19-12/21)	1.12 (01/20-12/22)

<b>Portfolio Yield</b>	Yield %
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 <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
- Premier Miton Responsible UK Eq C Inc
- FP Carmignac Emerging Markets A GBP Acc
- Renewables Infrastructure Grp
- BNY Mellon Sus Real Return Ins W Acc
- Rathbone Ethical Bond I Acc
- VT Gravis Clean Energy Income C GBP Acc
- FP Foresight Global RI Infrs A GBP Acc
- Alquity Asia GBP Y
- Aegon Ethical Corporate Bond GBP B Acc

Ticker	Type	Holding Value	Assets (%)
	MF	618.56	6.40
	MF	524.18	5.42
	MF	514.32	5.32
TRIG	CE	493.54	5.11
	MF	484.97	5.02
	MF	480.10	4.97
	MF	479.95	4.97
	MF	472.48	4.89
	MF	471.76	4.88
	MF	464.46	4.81

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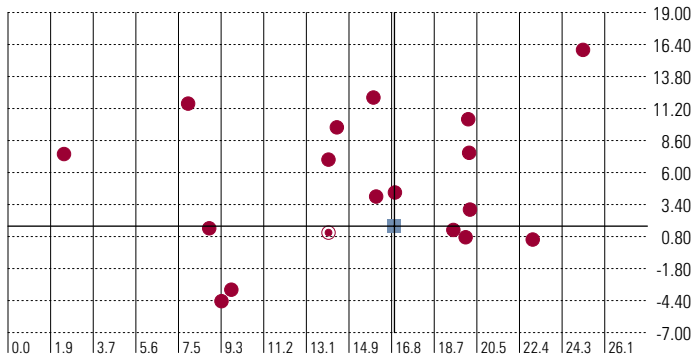
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### Risk Analysis

#### Risk/Reward Scatterplot

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



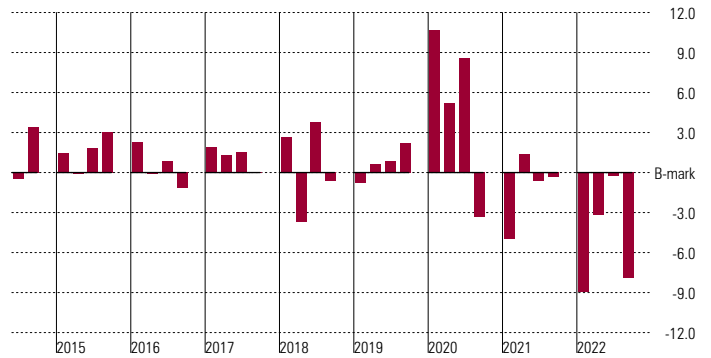
3-Year Standard Deviation

#### Risk and Return Statistics

	3 Yr		5 Yr		10 Yr	
	Portfolio	B-mark	Portfolio	B-mark	Portfolio	B-mark
Standard Deviation	14.04	16.92	12.15	14.54	—	12.35
Mean	1.12	1.65	3.69	2.95	—	5.71
Sharpe Ratio	0.11	0.15	0.31	0.23	—	0.47

#### Performance History Graph

■ Portfolio Quarterly Return +/- Benchmark in %



#### MPT Statistics

	3 Yr	5 Yr	10 Yr
Alpha	-0.01	1.57	—
Beta	0.63	0.65	—
R-squared	57.27	61.48	—

### Fundamental Analysis

#### Market Maturity

% of Stocks	Portfolio	B-mark
Developed Markets	86.84	99.92
Emerging Markets	13.16	0.08
Not Available	0.00	0.00

#### Geometric Avg Capitalization (Mil)

Portfolio	14,025.88
Benchmark	32,426.88

#### Valuation Multiples

	Portfolio	B-mark
Price/Earnings	18.24	11.57
Price/Book	2.60	1.56
Price/Sales	2.30	1.37
Price/Cash Flow	13.86	7.85

#### 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
High Yield	0.00	0.00
Distressed	0.00	0.00
Hard Asset	28.21	0.00
Cyclical	29.14	0.00
Slow Growth	3.29	0.00
Classic Growth	15.80	0.00
Aggressive Growth	13.67	0.00
Speculative Growth	3.20	0.00
Not Available	6.69	100.00

#### Profitability

% of Stocks	Portfolio	B-mark
2020	18.14	17.12
2021	17.20	17.12
Net Margin	18.14	17.20
ROE	19.52	19.09
ROA	8.53	7.23
Debt/Capital	36.13	35.05

#### Interest Rate Risk

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

#### Fund Statistics

Potential Cap Gains Exposure	0.00
Avg KIID Ongoing Charge	0.88

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### Non-Load Adjustment Returns

Total 22 holdings as of 31/12/2022	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	30/11/2022	6.40	618.56	—	-12.10	12.09	—	—	0.00	—
Premier Miton Responsible UK Eq C Inc	MF	30/11/2022	5.42	524.18	—	-19.17	0.56	3.26	9.20	0.00	—
FP Carmignac Emerging Markets A GBP Acc	MF	31/12/2022	5.32	514.32	—	-9.45	7.60	—	—	0.00	—
Renewables Infrastructure Grp	CE	30/06/2022	5.11	493.54	—	18.95	11.60	11.76	—	—	—
BNY Mellon Sus Real Return Ins W Acc	MF	31/12/2022	5.02	484.97	—	-11.45	1.47	—	—	0.00	—
Rathbone Ethical Bond I Acc	MF	31/12/2022	4.97	480.10	—	-17.21	-3.51	-0.46	3.17	0.00	—
VT Gravis Clean Energy Income C GBP Acc	MF	31/10/2022	4.97	479.95	—	2.51	9.67	12.49	—	0.00	0.00
FP Foresight Global RI Infrs A GBP Acc	MF	30/09/2022	4.89	472.48	—	-9.72	4.38	—	—	0.00	0.00
Alquity Asia GBP Y	MF	31/12/2022	4.88	471.76	—	-12.17	1.34	-0.23	—	5.00	—
Aegon Ethical Corporate Bond GBP B Acc	MF	31/12/2022	4.81	464.46	—	-17.99	-4.45	-1.45	1.66	0.00	—
Baillie Gifford Positive Change B Inc	MF	30/11/2022	4.61	445.54	—	-21.88	15.97	15.65	—	0.00	—
FP Foresight Sust RI Estt Scs A GBP Acc	MF	30/09/2022	4.49	433.49	—	-25.92	—	—	—	0.00	—
Regnan Global Equity Imp Solu F GBP Acc	MF	31/12/2022	4.39	424.12	—	-14.50	—	—	—	0.00	0.00
Impax Environmental Markets Ord	CE	31/10/2022	4.36	420.88	—	-15.30	10.33	9.37	13.72	—	—
Ninety One Global Environment J Acc	MF	30/11/2022	4.31	416.38	—	-12.28	—	—	—	0.00	—
LF Montanaro Better World A GBP Acc	MF	31/12/2022	4.25	411.11	—	-28.06	—	—	—	0.00	0.00
Civitas Social Housing Ord	CE	31/03/2022	4.25	410.99	—	11.11	7.50	5.11	—	—	—
Sarasin Responsible Global Equity P Acc	MF	30/11/2022	4.23	408.45	—	-10.08	7.05	8.69	11.32	0.00	—
abrdn Europe ex UK Ethical Equity I Acc	MF	31/12/2022	4.21	406.42	—	-21.86	2.99	2.89	7.89	0.00	—
Liontrust Sust Fut Eurp Gr 2 Net Acc	MF	30/11/2022	4.17	402.86	—	-27.67	0.74	1.86	7.67	0.00	—
Royal London Sustainable Leaders C Acc	MF	31/12/2022	3.27	315.77	—	-10.75	4.05	7.41	10.57	0.00	—
Home REIT Ord	CE	28/02/2022	1.68	162.37	—	10.86	—	—	—	—	—

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