

Snapshot Report

LWM Ethical Portfolio

30/06/2018

Prepared for

Prepared by

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LWM Ethical Portfolio

Portfolio Snapshot

Portfolio Value
10,816.71

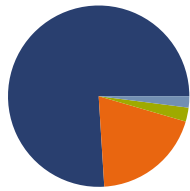
Benchmark
Royal London UK FTSE4Good Tracker

Portfolio Number

Report Currency
GBP

Analysis

Asset Allocation



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

	Portfolio	B-mark
Equity	75.99	98.02
Fixed Income	19.49	0.00
Property	0.00	0.00
Cash	2.49	1.30
Other	2.03	0.68
Not Classified	0.00	0.00
Total	100.00	100.00

Equity Investment Style %

Style	Value	Core	Growth
Large	10	16	24
Mid	7	11	14
Small	4	6	8

Total Stock Holdings: 410
Not Classified %: 0.00

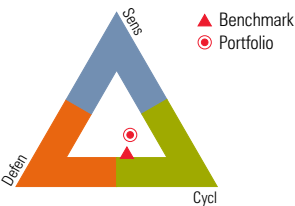
Fixed-Income Investment Style %

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

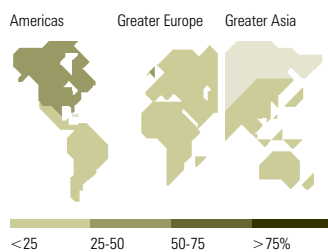
Total Bond Holdings: 445
Not Classified %: 0.00

Stock Analysis

Stock Sectors



Stock Regions

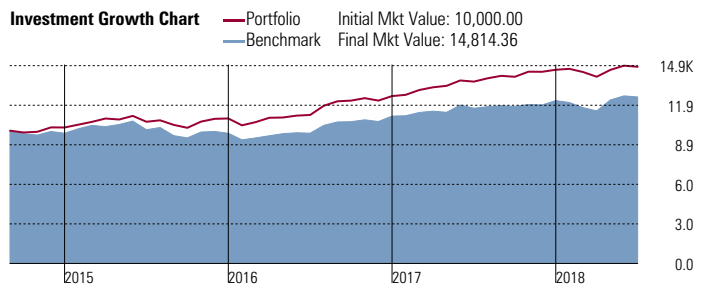


Sector	Portfolio %	Bmark %
Defen	18.09	27.76
Cons Defensive	4.37	12.62
Healthcare	10.05	11.49
Utilities	3.68	3.66
Sens	40.95	26.65
Comm Svcs	2.69	4.67
Energy	0.66	12.85
Industrials	20.51	6.86
Technology	17.09	2.26
Cycl	40.96	45.59
Basic Matls	6.80	9.23
Cons Cyclical	14.97	11.22
Financial Svcs	16.77	22.68
Real Estate	2.43	2.47
Not Classified	0.00	0.00

Region	Portfolio %	Bmark %
Greater Europe	53.63	97.75
United Kingdom	29.75	95.85
Europe Developed	23.31	1.78
Europe Emerging	0.00	0.09
Africa/Middle East	0.57	0.03
Greater Asia	12.00	0.03
Japan	5.66	0.00
Australasia	1.32	0.00
Asia Developed	2.24	0.00
Asia Emerging	2.78	0.03
Americas	34.37	2.22
North America	33.81	2.22
Central/Latin	0.56	0.00
Not Classified	0.00	0.00

Performance

Investment Growth Chart



Trailing Returns	3 Mo	1 Yr	3 Yr	5 Yr	10 Yr
Portfolio Return	5.34	8.17	11.55	—	—
Benchmark Return	9.13	7.27	7.58	7.33	6.37
+/- Benchmark Return	-3.79	0.89	3.97	—	—

Time Period Return	Best %	Worst %
3 Months	9.71 (06/16-08/16)	-6.08 (06/15-08/15)
1 Year	23.79 (06/16-05/17)	-0.47 (02/15-01/16)
3 Years	13.36 (11/14-10/17)	8.81 (04/15-03/18)

Portfolio Yield	Yield %
Trailing 12 Month	1.73

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 <http://www.morningstaradvisor.com/familyinfo.asp>

Holdings

Top 10 holdings out of 14

- F&C Responsible Global Equity 2
- Impax Environmental Markets Ord
- Liontrust Sust Fut Absolute Gr 2 Net Acc
- Rathbone Ethical Bond I Acc
- SLI UK Ethical Inst Acc
- Sarasin Responsible Global Equity P Acc
- Climate Assets B GBP Acc
- EdenTree Amity European B
- EdenTree Amity International B
- EdenTree Amity Sterling Bond B

Ticker	Type	Holding Value	Assets (%)
	MF	1,081.67	10.00
IEM	CE	1,081.67	10.00
	MF	1,081.67	10.00
	MF	1,081.67	10.00
	MF	1,081.67	10.00
	MF	540.84	5.00
	MF	540.84	5.00
	MF	540.84	5.00
	MF	540.84	5.00

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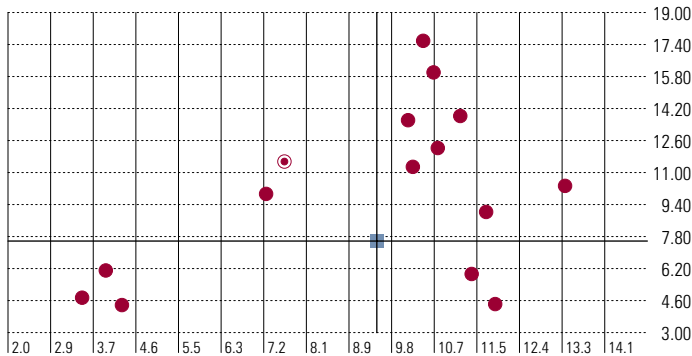
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Risk Analysis

Risk/Reward Scatterplot

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



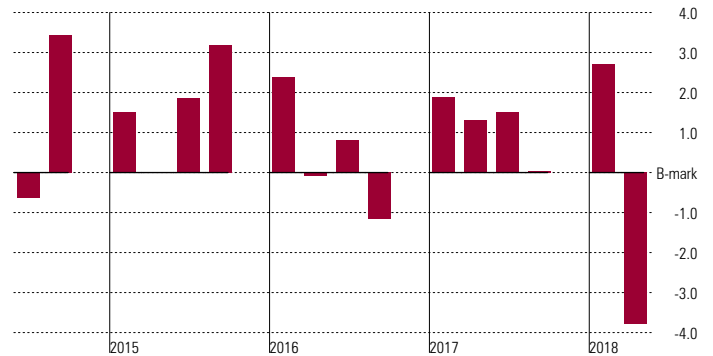
3-Year Standard Deviation

Risk and Return Statistics

	3 Yr		5 Yr		10 Yr	
	Portfolio	B-mark	Portfolio	B-mark	Portfolio	B-mark
Standard Deviation	7.62	9.50	—	9.80	—	13.78
Mean	11.55	7.58	—	7.33	—	6.37
Sharpe Ratio	1.42	0.77	—	0.73	—	0.46

Performance History Graph

■ Portfolio Quarterly Return +/- Benchmark in %



MPT Statistics

	3 Yr	5 Yr	10 Yr
Alpha	5.49	—	—
Beta	0.73	—	—
R-squared	81.98	—	—

Fundamental Analysis

Market Maturity

	Portfolio	B-mark
% of Stocks	96.68	99.86
Developed Markets	3.32	0.14
Emerging Markets	0.00	0.00
Not Available	0.00	0.00

Geometric Avg Capitalization (Mil)

	Portfolio	Benchmark
Portfolio	9,826.61	—
Benchmark	29,074.85	—

Valuation Multiples

	Portfolio	B-mark
Price/Earnings	19.44	17.12
Price/Book	2.53	1.63
Price/Sales	1.44	1.29
Price/Cash Flow	13.30	9.83

Credit Quality

	% of Bonds
AAA	4.40
AA	8.55
A	16.99
BBB	56.29
BB	4.98
B	0.23
Below B	0.00
NR/NA	8.57

Type Weightings

	Portfolio	B-mark
% of Stocks	100.00	100.00
High Yield	0.00	0.00
Distressed	1.49	0.00
Hard Asset	3.32	0.00
Cyclical	52.93	0.00
Slow Growth	14.41	0.00
Classic Growth	4.88	0.00
Aggressive Growth	8.59	0.00
Speculative Growth	6.76	0.00
Not Available	7.62	100.00

Profitability

	Portfolio 2016	Portfolio 2017	B-mark 2017
% of Stocks	11.51	12.38	10.77
Net Margin	17.50	17.64	18.00
ROE	6.83	7.05	4.88
Debt/Capital	35.22	33.89	37.52

Interest Rate Risk

	Portfolio
Maturity/n(000)	0.00
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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10,816.71	Royal London UK FTSE4Good Tracker		GBP

Non-Load Adjustment Returns

Total 14 holdings as of 30/06/2018	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 %
F&C Responsible Global Equity 2	MF	30/04/2018	10.00	1,081.67	—	12.95	16.01	13.92	10.85	1.00	—
Impax Environmental Markets Ord	CE	30/06/2018	10.00	1,081.67	—	5.87	17.59	14.53	9.09	—	—
Liontrust Sust Fut Absolute Gr 2 Net Acc	MF	31/05/2018	10.00	1,081.67	—	13.48	13.62	11.40	9.16	0.00	—
Rathbone Ethical Bond I Acc	MF	31/05/2018	10.00	1,081.67	—	2.26	6.11	7.25	8.15	0.00	—
SLI UK Ethical Inst Acc	MF	31/05/2018	10.00	1,081.67	—	13.10	10.33	11.52	10.57	0.00	—
Sarasin Responsible Global Equity P Acc	MF	30/04/2018	10.00	1,081.67	—	10.01	13.83	11.03	—	0.00	—
Climate Assets B GBP Acc	MF	30/04/2018	5.00	540.84	—	3.45	9.93	9.17	—	0.00	—
EdenTree Amity European B	MF	31/05/2018	5.00	540.84	—	-2.96	12.23	11.30	9.11	2.00	—
EdenTree Amity International B	MF	31/05/2018	5.00	540.84	—	6.10	11.29	8.65	9.34	2.00	—
EdenTree Amity Sterling Bond B	MF	31/05/2018	5.00	540.84	—	2.62	4.74	6.32	7.15	2.00	—
Jupiter Ecology I Acc	MF	31/03/2018	5.00	540.84	—	4.64	4.43	7.16	—	—	—
Kames Ethical Corporate Bond GBP B Acc	MF	30/06/2018	5.00	540.84	—	0.93	4.38	5.36	6.34	0.00	—
Kames Ethical Equity GBP B Acc	MF	30/06/2018	5.00	540.84	—	8.70	5.93	9.45	8.77	0.00	—
Premier Ethical C Inc	MF	31/03/2018	5.00	540.84	—	9.84	9.03	12.77	10.91	0.00	—

Performance Disclosure

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