

## PACIFIC MPS SOLUTIONS

# ADVENTUROUS SUSTAINABLE PORTFOLIO

## GBP Strategy Sheet

AS AT 31 AUG 2023

### OVERVIEW

#### Investment objective

The Sustainable Adventurous Growth Portfolio aims to achieve capital growth using sustainable investments, with a bias towards equity market exposure.

#### Suitability

Designed for investors who seek capital growth over not less than 5 years through investment in a diversified range of ethically screened assets and are prepared to accept the prospect of some short-term capital losses to achieve a high return.

#### Inception date

17 Jun 2016

#### Asset allocation profile

The portfolio can invest across all asset classes using passive instruments, but it is limited to a maximum equity weighting of 100%.

#### Risk profile

The portfolio adopts a higher approach to risk and it is anticipated its volatility will not exceed 100% of global market equity volatility.

#### Benchmarks and Return Objective

ARC Steady Growth | CPI + 4%

### CHARGES INFORMATION

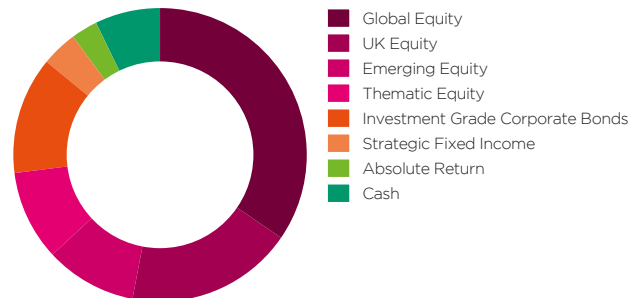
DFM	Transaction Costs	Ongoing Charges Figure	Total Charges*
0.36%	0.15%	0.56%	1.07%

\*Total Charges includes all ongoing fund charges and transaction costs. Total excludes adviser and platform charges.

### PORTFOLIO HOLDINGS OVERVIEW

#### Current Asset Allocation (%)

Equity	73.0
Fixed Income	16.9
Diversifying Assets	2.9
Cash	7.2
<b>Total</b>	<b>100.0</b>



#### Fund Holdings in Detail (%)

Asset Class	Sub Class	%	Holding	%
Equity: 73.0%	Global Equity	34.6	CT Responsible Global Equity Fund	11.01
			Schroder Global Sustainable Value Equity Fund	9.28
			Janus Henderson Global Sustainable Equity Fund	6.23
			Pacific Longevity and Social Change Fund	3.86
			L&G MSCI World Socially Responsible Investment SRI Index Fund	3.18
			Aegon Global Sustainable Equity Fund	1.00
	UK Equity	18.4	Janus Henderson UK Responsible Income Fund	10.68
			CT Responsible UK Equity Fund	7.77
	Emerging Equity	10.1	Vanguard ESG Emerging Markets All Cap Equity Index Fund	10.09
	Thematic Equity	9.9	Lyxor Gender Equality ETF	4.93
L&G Clean Water ETF			3.12	
WisdomTree Battery Solutions ETF Fund			1.85	
Fixed Income: 16.9%	Investment Grade Corporate Bonds (Global)	10.9	Rathbone Ethical Bond Fund	3.02
			Aegon Ethical Corporate Bond Fund	2.97
			Liontrust Sustainable Future Corporate Bond Fund	2.92
			RLAM Ethical Bond Fund	2.00
	Investment Grade Corporate Bonds (GBP)	4.0	Threadneedle UK Social Bond Fund	4.01
Strategic Fixed Income	2.0	EdenTree Responsible and Sustainable Sterling Bond Fund	1.97	
Diversifying Assets: 2.9%	Absolute Return	2.9	BNY Mellon Sustainable Real Return Fund	2.92
Cash: 7.2%	Cash	7.2	Cash	7.18

## IDENTIFYING THE BEST SUSTAINABLE INVESTMENTS

Alongside the team's rigorous process to select the best-in-class investment managers, they use two globally recognised frameworks to assess the sustainability credentials of the underlying investments.

### GLOBAL SUSTAINABLE INVESTMENT ALLIANCE

The GSIA is globally recognised framework which classifies the universe of sustainable products against a range of sustainable targets. This allows the team to define the nature of our sustainable implementation in the following formats and calculate the percentage of the portfolio covered by a sustainable target.



### SUSTAINABLE THEMES



#### NEGATIVE SCREENING

The exclusion of sectors, companies or practices based on specific criteria.



#### POSITIVE SCREENING

Investments selected for positive ESG performance relative to peers.



#### STEWARDSHIP & VOTING

Investment in themes related to sustainability issues.



#### SUSTAINABLE THEMES

Use of shareholder power to influence corporate behaviour.



#### IMPACT INVESTING

Investment with the intention to generate social and environmental impact.



#### ESG INTEGRATION

The explicit inclusion of ESG factors into financial analysis.



#### NORMS-BASED SCREENING

Screening of investments against minimum standards of business practice.

### UN SUSTAINABLE DEVELOPMENT GOALS

The UN Sustainable Development Goals are a collection of 17 interlinked goals designed to be a blueprint to achieve a better and more sustainable future for all. We map our portfolios to real world change which is vital to the future for a peaceful, more equitable world.



## PERFORMANCE AND RISK OVERVIEW

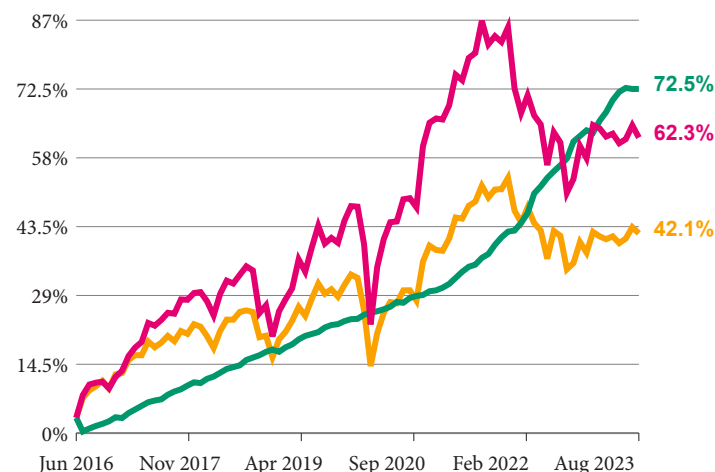
Adventurous Sustainable Portfolio GBP from 17 Jun 2016 to 31 Aug 2023

● Adventurous Sustainable Portfolio

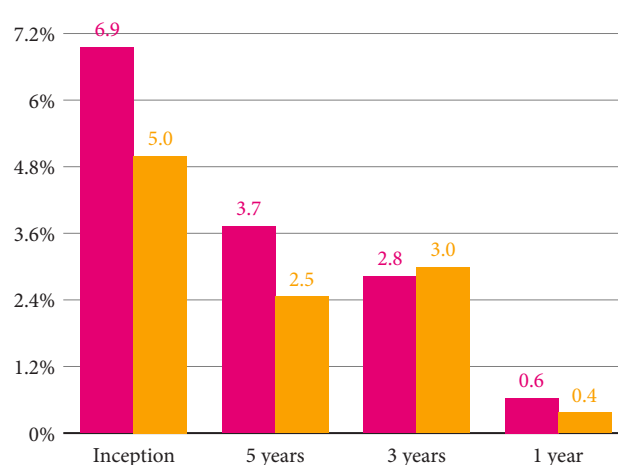
● ARC Steady Growth

● CPI + 4%

### Cumulative Performance (%)



### Period Returns (%)



### Annual returns (%)

	2017	2018	2019	2020	2021	2022	2023
Portfolio	15.8%	-7.1%	22.8%	11.9%	12.2%	-14.9%	2.7%
ARC Index	9.4%	-5.6%	15.0%	4.6%	10.2%	-10.2%	2.9%
CPI + 4%	7.1%	6.2%	5.4%	4.7%	9.7%	15.0%	5.3%

### Performance and risk characteristics

	Annualised Compound Return (%)	Annualised Volatility (%)	Sharpe Ratio
Portfolio	7.0%	10.2%	0.6
ARC Index	5.0%	8.8%	0.5
CPI + 4%	7.9%	1.7%	4.2

### Year-on-year performance (%)

	31 Aug 18 to 30 Aug 19	30 Aug 19 to 28 Aug 20	28 Aug 20 to 31 Aug 21	31 Aug 21 to 31 Aug 22	31 Aug 22 to 31 Aug 23
Portfolio	3.6%	6.7%	25.2%	-13.7%	0.6%
ARC Index	2.8%	0.5%	16.9%	-6.9%	0.4%
CPI + 4%	5.9%	4.3%	7.4%	14.3%	10.3%

### Important Information

Past performance is not necessarily a guide to future performance. Performance is shown net of fees. Figures quoted on a bid-to-bid basis in Sterling with income reinvested. The value of your investments and the income derived from them can go down as well as up and may be affected by exchange rate fluctuations. You may not get back the original amount you invested. Investors actual returns may differ from the quoted performance data.

Source: Pacific Asset Management and Bloomberg.



## WHAT DOES SUSTAINABLE INVESTING MEAN TO PAM?

Sustainable investing is a catch-all term for investing in a way that accounts for being socially responsible and investing ethically while also seeking returns.

**At PAM** we use the term sustainable investing to capture the various methods of incorporating concerns around Environmental, Social and Governance (ESG) issues into our investment decision making processes.

### A commitment to responsible investing

As a signatory to the UN PRI Principles for Responsible Investment, Pacific Asset Management has publicly stated our support for the better understanding of the investment implications of ESG factors.

As a business we are committed to constantly strive to be a more responsible firm both in how we operate and how we manage our clients' investments.

## PLEASE GET IN TOUCH

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