

## PACIFIC MPS SOLUTIONS

# AGGRESSIVE GROWTH PORTFOLIO

## GBP Strategy Sheet

AS AT 28 MAR 2024

### OVERVIEW

#### Investment objective

The Aggressive Growth Portfolio aims to maximise capital growth, with a significant bias towards equity market exposure.

#### Suitability

Designed for investors who seek investment growth over a term of 5-10 years and who are prepared to place the majority of their capital at risk to achieve strong market returns.

#### Inception date

30 Mar 2012

#### Asset allocation profile

The portfolio can invest across all asset classes and its maximum equity weighting could be as high as 100%, including exposure to higher risk sectors, such as emerging markets and technology.

#### Risk profile

The portfolio adopts a higher approach to risk and it is anticipated its volatility will not exceed 110% of global market equity volatility.

#### Benchmarks and Return Objective

ARC Equity Risk | CPI +5%

### CHARGES INFORMATION

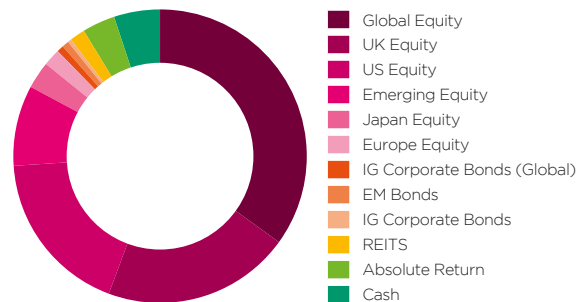
DFM	Transaction Costs	Ongoing Charges Figure	Total Charges*
0.00%	0.13%	0.71%	0.84%

\*Total Charges includes all ongoing fund charges and transaction costs. There is no DFM fee for this portfolio. Total excludes adviser and platform charges.

### PORTFOLIO HOLDINGS OVERVIEW

#### Current Asset Allocation (%)

Equity	87.7
Fixed Income	1.9
Alternatives	1.7
Diversifying Assets	3.6
Cash	5.1
<b>Total</b>	<b>100.0</b>



#### Please note:

The full look through allocation shows the combined weightings for the Efficient and Dynamic Strategies.

#### Fund Holdings in Detail (%)

Sector	Security Name	Currency	Weightings
Dynamic Overlay Strategy	Multi Asset Accumulator - Plus Fund Overlay GBP A	GBP	50.0%
UK Equity	L&G UK Index Trust	GBP	14.4%
Global Equity	L&G International Index Trust C Acc	GBP	14.1%
Global Equity	Vanguard FTSE Dev. Wld. ex-UK Eq Inst Plus Acc GBP	GBP	14.1%
Emerging Equity	Vanguard EM Stock Index Inst Plus Acc GBP	GBP	5.3%
Cash	Sterling Cash	GBP	2.0%
<b>Total</b>			<b>100.0%</b>

## FULL LOOK THROUGH HOLDINGS (%)

The full look through allocation shows the combined holdings and weightings for the Dynamic and Efficient strategies. The Dynamic exposure is actively managed, investing across passive, active, direct and factor strategies.

Asset Class	Sub Class	%	Holding	%	Access	Strategy
Equity: 87.7%	Global Equity	35.0	Vanguard FTSE Dev. Wld. ex-UK Eq Inst Plus Acc GBP	15.35	Passive	Efficient
			L&G International Index Trust C Acc	15.30	Passive	Efficient
			iShares Edge MSCI World Quality ETF	1.73	Factor	Dynamic
			Pacific Longevity and Social Change Fund	1.64	Active	Dynamic
			iShares Edge MSCI World Value	0.93	Factor	Dynamic
	UK Equity	20.7	L&G UK Index Trust	14.32	Passive	Efficient
			iShares Core FTSE 100	4.34	Passive	Dynamic
			Jupiter UK Special Sit-I Acc	2.05	Active	Dynamic
	US Equity	18.3	Vanguard S&P 500 UCITS ETF	7.07	Passive	Dynamic
			SPDR S&P 500 ETF	2.92	Passive	Dynamic
			iShares Core S&P 500 ETF	2.65	Passive	Dynamic
			Pacific North American Opportunities	2.02	Active	Dynamic
			X S&P 500 EQUAL WEIGHT	1.82	Factor	Dynamic
			iShares Edge MSCI USA Value	1.34	Factor	Dynamic
			SPDR USA Small Cap Value ETF	0.45	Factor	Dynamic
	Emerging Equity	8.9	Vanguard EM Stock Index Inst Plus Acc GBP	4.80	Passive	Efficient
			Pacific North of South EM All Cap	1.91	Active	Dynamic
			Pacific North of South EM Income Opportunities	1.24	Active	Dynamic
	Japan Equity	3.0	HSBC Hang Seng Tech UCITS ETF	0.93	Passive	Dynamic
			Vanguard FTSE Japan UCITS	2.86	Passive	Dynamic
	Europe Equity	1.9	AVI Japan Opportunity Trust	0.13	Active	Dynamic
			Vanguard FTSE Dev Eurp Ex UK	1.26	Passive	Dynamic
Fixed Income: 1.9%	IG Corporate Bonds (Global)	1.2	iShares edge MSCI Erp Value	0.63	Factor	Dynamic
			XTrackers USD Corporate Bond ETF	0.75	Passive	Dynamic
			Pacific Coolabah Global Active Credit	0.35	Active	Dynamic
	EM Bonds - Hard Currency	0.7	iShares USD Corp Bond	0.06	Passive	Dynamic
Alternatives: 1.7%	REITS	1.7	Tabula Haitong Asia High Yield ETF	0.54	Passive	Dynamic
			Xtrackers II USD EM Bond UCITS ETF	0.21	Factor	Dynamic
			iShares UK Property ETF	1.27	Passive	Dynamic
			Riverstone Energy Ltd	0.31	Direct	Dynamic
Diversifying Assets: 3.6%	Absolute Return	1.9	UK Commercial Property REIT	0.11	Direct	Dynamic
			AQR Managed Futures UCITS	0.85	Active	Dynamic
			Pacific GIO Macro Rates	0.66	Active	Dynamic
	Diversifying Risk Assets	1.8	AQR Style Premia UCITS	0.34	Active	Dynamic
			PAM Rates 2s10s Steepener	0.44	Direct	Dynamic
			FX Value Factor	0.28	Direct	Dynamic
			Rates Carry Factor	0.27	Direct	Dynamic
			FX Carry Factor	0.27	Direct	Dynamic
Cash: 5.1%	Cash	5.1	Rates Momentum Factor	0.26	Direct	Dynamic
			Rates FRB Factor	0.24	Direct	Dynamic
			Cash	5.08	Direct	

## PERFORMANCE AND RISK OVERVIEW

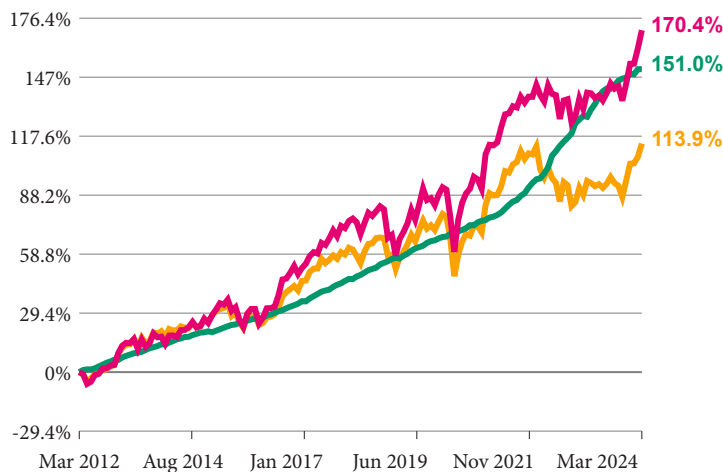
Aggressive Growth Portfolio GBP from 30 Mar 2012 to 28 Mar 2024

● Aggressive Growth Portfolio GBP

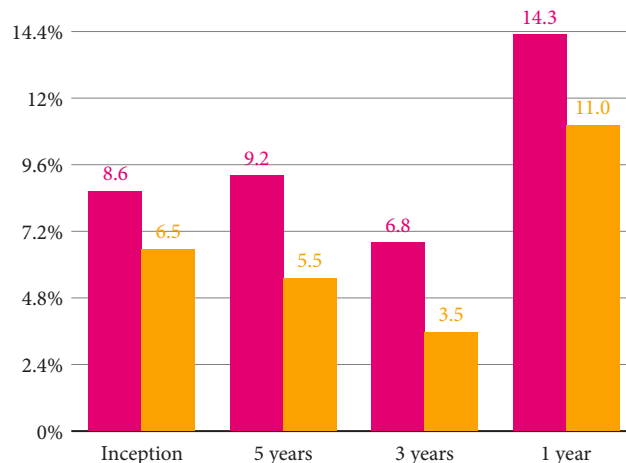
● ARC Equity Risk

● CPI +5%

### Cumulative Performance (%)



### Period Returns (%)



### Annual returns (%)

	2017	2018	2019	2020	2021	2022	2023	2024
Portfolio	15.4%	-9.8%	21.5%	11.0%	14.0%	-4.9%	9.8%	6.6%
ARC Index	11.4%	-6.5%	18.0%	5.8%	12.3%	-11.4%	8.3%	4.9%
CPI +5%	8.2%	7.3%	6.5%	5.8%	10.8%	16.1%	9.2%	0.9%

### Performance and risk characteristics

	Annualised Compound Return (%)	Annualised Volatility (%)	Sharpe Ratio
Portfolio	8.6%	10.9%	0.7
ARC Index	6.5%	10.1%	0.6
CPI +5%	8.0%	1.6%	4.5

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

	29 Mar 19 to 31 Mar 20	31 Mar 20 to 31 Mar 21	31 Mar 21 to 31 Mar 22	31 Mar 22 to 31 Mar 23	31 Mar 23 to 28 Mar 24
Portfolio	-8.1%	38.9%	9.4%	-2.6%	14.3%
ARC Index	-9.6%	30.4%	4.8%	-4.6%	11.0%
CPI +5%	6.7%	5.9%	12.5%	15.7%	7.4%

### 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.

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