

PACIFIC MULTI-ASSET SUSTAINABLE BALANCED

Strategy Sheet

30 JUNE 2022

OVERVIEW

Investment objective

The Pacific Multi-Asset Sustainable Balanced Strategy aims to achieve capital growth using sustainable investments, balancing capital preservation and 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.

Asset allocation profile

The portfolio can invest across all asset classes, but it is limited to a maximum equity weighting of 85%.

Inception date

30 Mar 2012

Benchmarks and Return Objective

ARC Balanced | CPI +3%

PORTFOLIO BREAKDOWN

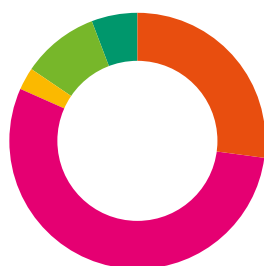
Asset classes: 5

Sub classes: 14

Holdings: 35

Access types: 4

All holdings data
as at 30 Jun 2023



Asset allocation

- Fixed Income **27.1%**
- Equities **54.5%**
- Alternatives **2.8%**
- Diversifying Assets **9.7%**
- Cash **5.8%**



Access type

- Active **27.5%**
- Factor **47.7%**
- Passive **11.3%**
- Direct **13.5%**

Asset Class	Sub Class	%	Holding	%	Access
FIXED INCOME: 27.1%	Investment Grade Corporate Bonds (Global)	8.3	Lyxor ESG Corporate Bond	5.40	Factor
			iShares Euro Corporate ESG UCITS	2.89	Factor
			iShares Green Bond	3.00	Passive
	Sustainable Bond	5.8	iShares Development Bank Bond	2.84	Passive
			Rathbone Ethical Bond Fund	3.29	Active
	Investment Grade Corporate Bonds (GBP)	5.3	EdenTree Responsible and Sustainable Sterling Bond Fund	1.99	Active
			US Treasury Inflation Protected	3.95	Direct
	US Government Bonds	4.0	US TSY 3 3/4% 2023	0.01	Direct
			UK Inflation Linked Gilt	3.14	Direct
	UK Government Bonds	3.7	UK TSY 3 3/4% 2052	0.34	Direct
			UK TSY 3 1/4% 2044	0.26	Direct
EQUITY: 54.5%	Global Equity	17.6	Schroder Global Sustainable Value Fund	4.47	Active
			Amundi MSCI World SRI	4.45	Factor
			Pacific Longevity and Social Change Fund	3.09	Active
			Lyxor Global Gender Equality	2.76	Factor
			Janus Henderson Global Sustainable Equity	0.82	Active
			BMO Responsible Global Equity	0.74	Active
			Wisdomtree Battery Solution ETF	0.70	Passive
			L&G Clean Water UCITS	0.55	Factor
			iShares Sustainable MSCI USA SRI	12.98	Factor
			iShares MSCI US Value Factor ESG ETF	1.58	Factor
	US Equity	14.6	Janus Henderson UK Responsible Income	4.02	Active
			iShares MSCI UK ESG Leaders ETF	3.71	Factor
			BMO Responsible UK Equity	0.73	Active
	UK Equity	9.0	Liontrust UK Ethical	0.55	Active
			iShares MSCI EM SRI	4.67	Factor
			Amundi MSCI Emerging ESG Leaders	1.76	Factor
	Emerging Equity	6.4	iShares MSCI Japan SRI	4.13	Factor
iShares MSCI Europe SRI UCITS ETF			2.83	Factor	
Japan Equity	4.1	Standard Life Property Investment Trust	1.57	Active	
		Bluefield Solar Income Fund	0.65	Active	
Europe ex UK Equity	2.8	NextEnergy Solar Fund Limited	0.61	Active	
		Pacific GIO Macro Rates	4.99	Active	
ALTERNATIVES: 2.8%	REITS	2.8	Lyxor USD Curve Steepner 2-10 ETF	4.75	Passive
			Cash	5.79	Direct
DIVERSIFYING ASSETS: 9.7%	Absolute Return	9.7			
CASH: 5.8%	Cash	5.8			

Source: Pacific Asset Management. Strategy holdings and allocations are subject to change. Totals may not sum to 100% due to rounding.

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.

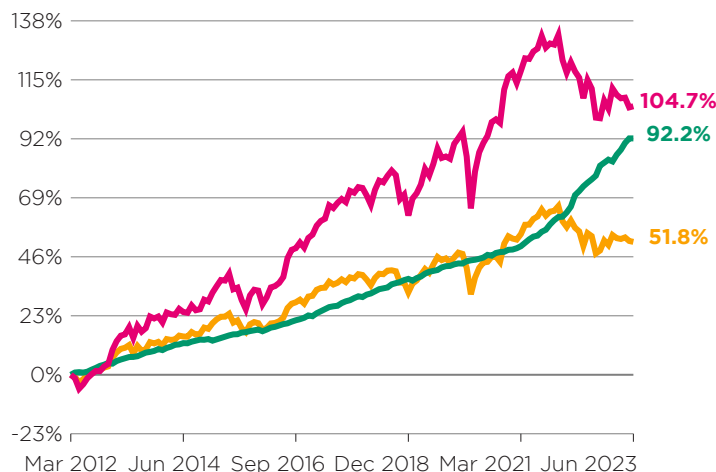


PERFORMANCE AND RISK OVERVIEW

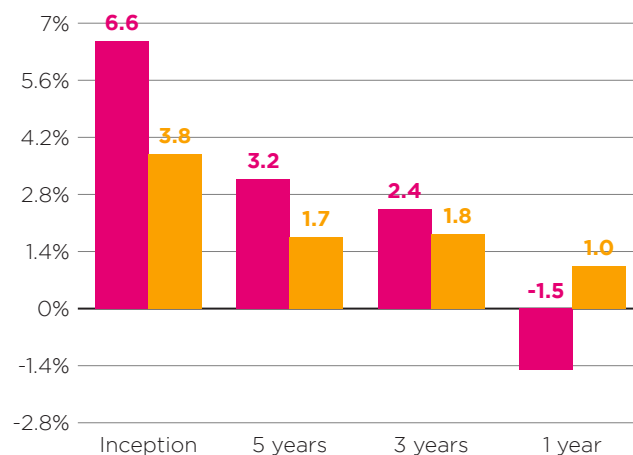
Pacific Multi-Asset Sustainable Balanced Strategy GBP from 30 Mar 2012 to 30 Jun 2022

● Pacific Multi-Asset Sustainable Balanced Strategy GBP ● ARC Balanced ● CPI + 3%

Cumulative Performance (%)



Period Returns (%)



Annual returns (%)

	2016	2017	2018	2019	2020	2021	2022	2023
Portfolio	15.4%	12.9%	-6.4%	18.6%	12.6%	7.4%	-12.3%	0.4%
ARC Index	8.6%	6.7%	-5.1%	11.7%	4.3%	7.6%	-9.1%	0.8%
CPI + 3%	4.7%	6.1%	5.2%	4.4%	3.7%	8.6%	13.8%	4.5%

Performance and risk characteristics

	Annualised Compound Return (%)	Annualised Volatility (%)	Sharpe Ratio
Portfolio	6.6%	8.5%	0.7
ARC Index	3.8%	6.2%	0.5
CPI + 3%	6.0%	1.5%	3.6

Year-on-year performance (%)

	29 Jun 18 to 28 Jun 19	28 Jun 19 to 30 Jun 20	30 Jun 20 to 30 Jun 21	30 Jun 21 to 30 Jun 22	30 Jun 22 to 29 Jun 23
Portfolio	4.1%	4.5%	18.7%	-8.1%	-1.5%
ARC Index	2.7%	0.5%	11.8%	-6.5%	1.0%
CPI + 3%	5.1%	3.7%	5.6%	12.7%	10.8%

Important Information

Past performance is not necessarily a guide to future performance. Performance is shown net of fees. The charts and tables on this document show the performance of the Pacific Multi-Asset Sustainable Balanced Strategy net of fees from 11 Feb 2021 to latest date (net of capped 1.35% OCF). Prior to 11 Feb 2021 performance is shown net of fees for the Pacific Sustainable Balanced Live Portfolio (net of a total charge of 1.13%).

Source: Pacific Asset Management and Bloomberg.

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