

## PACIFIC MPS SOLUTIONS

# PACIFIC AGGRESSIVE PORTFOLIO

## GBP Strategy Sheet

AS AT 31 JUL 2024

### OVERVIEW

#### Investment objective

The 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

31 Jan 2017

#### 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

### CHARGES INFORMATION

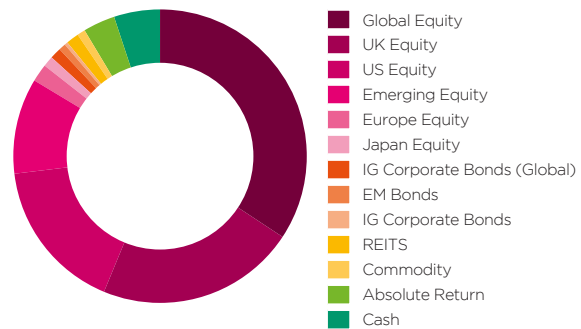
DFM	Transaction Costs	Ongoing Charges Figure	Total Charges*
0.00%	0.08%	0.70%	0.78%

\*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	86.8
Fixed Income	2.4
Alternatives	2.3
Diversifying Assets	3.5
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 Developed World ex-UK Equity Index Institutional Plus	GBP	14.1%
Emerging Equity	Vanguard Emerging Markets Stock Index Institutional Plus	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.

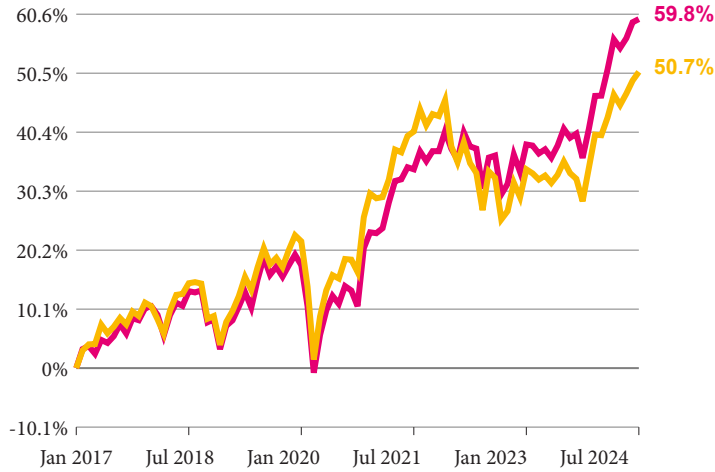
Asset Class	Sub Class	%	Holding	%	Access	Strategy
Equity: 86.8%	Global Equity	34.3	Vanguard FTSE Developed World ex-UK Equity Index Institutional Plus	15.41	Passive	Efficient
			L&G International Index Trust C Acc	15.34	Passive	Efficient
			Pacific Longevity and Social Change Fund	1.63	Active	Dynamic
			iShares Edge MSCI World Value	1.12	Factor	Dynamic
	UK Equity	22.0	iShares Edge MSCI World Quality ETF	0.77	Factor	Dynamic
			L&G UK Index Trust	15.03	Passive	Efficient
			iShares Core FTSE 100	5.93	Passive	Dynamic
	US Equity	16.8	Vanguard FTSE 250 ETF	1.01	Passive	Dynamic
			SPDR S&P 500 ETF	6.70	Passive	Dynamic
			Vanguard S&P 500 UCITS ETF	3.52	Passive	Dynamic
			iShares Core S&P 500 ETF	2.72	Passive	Dynamic
			Pacific North American Opportunities	2.07	Active	Dynamic
			X S&P 500 EQUAL WEIGHT	0.99	Factor	Dynamic
	Emerging Equity	10.5	iShares Edge MSCI USA Value	0.84	Factor	Dynamic
			Vanguard Emerging Markets Stock Index Institutional Plus	4.87	Passive	Efficient
			Pacific North of South EM All Cap	1.96	Active	Dynamic
			HSBC Hang Seng Tech UCITS ETF	1.78	Passive	Dynamic
	Europe Equity	2.0	Pacific North of South EM Income Opportunities	1.30	Active	Dynamic
			iShares EDGE MSCI EM Value UCITS ETF	0.64	Factor	Dynamic
	Japan Equity	1.2	Vanguard FTSE Dev Eurp Ex UK	1.22	Passive	Dynamic
Fixed Income: 2.4%	IG Corporate Bonds (Global)	1.6	iShares edge MSCI Erp Value	0.74	Factor	Dynamic
			Vanguard FTSE Japan UCITS	1.03	Passive	Dynamic
	EM Bonds - Hard Currency	0.8	AVI Japan Opportunity Trust	0.14	Active	Dynamic
Alternatives: 2.3%	REITS	1.4	XTrackers USD Corporate Bond ETF	1.24	Passive	Dynamic
			Pacific Coolabah Global Active Credit	0.36	Active	Dynamic
			Tabula Haitong Asia High Yield ETF	0.56	Passive	Dynamic
	Commodity	0.9	Xtrackers II USD EM Bond UCITS ETF	0.21	Passive	Dynamic
Diversifying Assets: 3.5%	Absolute Return	1.8	iShares UK Property ETF	0.77	Passive	Dynamic
			iShares Global Property Securities Equity	0.34	Passive	Dynamic
	Diversifying Risk Assets	1.7	Riverstone Energy Ltd	0.17	Direct	Dynamic
			Tritax Big Box REIT	0.12	Active	Dynamic
			iShares Bloomberg Commodity ETF	0.89	Passive	Dynamic
			AQR Managed Futures UCITS	0.79	Active	Dynamic
			Pacific GIO Macro Rates	0.67	Active	Dynamic
Cash: 5.1%	Cash	5.1	AQR Style Premia UCITS	0.34	Active	Dynamic
			PAM Rates 2s10s Steepener	0.43	Direct	Dynamic
			FX Value Factor	0.27	Direct	Dynamic
			FX Carry Factor	0.26	Direct	Dynamic
			Rates Momentum Factor	0.26	Direct	Dynamic
			Rates Carry Factor	0.26	Direct	Dynamic
			Rates FRB Factor	0.26	Direct	Dynamic
			Cash	5.08	Direct	

## PERFORMANCE AND RISK OVERVIEW

Pacific Aggressive Portfolio GBP from 31 Jan 2017 to 31 Jul 2024

● Pacific Aggressive Portfolio GBP ● ARC Equity Risk

### Cumulative Performance (%)



### Period Returns (%)



### Annual returns (%)

	2018	2019	2020	2021	2022	2023	2024
Portfolio	-6.4%	15.7%	3.2%	14.0%	-5.0%	9.8%	9.0%
ARC	-6.5%	18.0%	5.8%	12.3%	-11.4%	8.3%	7.7%

### Performance and risk characteristics

	Annualised Compound Return (%)	Annualised Volatility (%)	Sharpe Ratio
Portfolio	6.4%	10.0%	0.5
ARC	5.6%	10.6%	0.4

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

	31 Jul 19 to 31 Jul 20	31 Jul 20 to 30 Jul 21	30 Jul 21 to 29 Jul 22	29 Jul 22 to 31 Jul 23	31 Jul 23 to 31 Jul 24
Portfolio	-6.7%	20.8%	1.5%	3.6%	13.3%
ARC	-4.3%	21.8%	-4.9%	1.3%	11.3%

### Important Information

Past performance is not necessarily a guide to future performance and is not guaranteed. Performance is shown net of ongoing fund charges, transaction costs and management costs where applicable. Performance may be subject to small discrepancies in data due to rounding, interest rate calculations, monthly vs daily pricing and approximate FX hedging. Holdings and allocations are subject to change. Totals may not sum to 100% due to rounding.

Source: Pacific Asset Management and Bloomberg.

## PLEASE GET IN TOUCH

**Pacific Asset Management**  
74 Wigmore Street  
London, W1U 2SQ  
United Kingdom

**Contact us**  
T +44 20 3970 3100  
E info@pacificam.co.uk

**www.pacificam.co.uk**  
For more information,  
updates and to find out  
more please visit our website

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