



Portfolio Summary										
Instrument	Name	Currency	6m	1y	3y	5y	Hist. Yield	Portfolio Expense	FE fundinfo Score	Risk
Portfolio	Grayside\Grayside SRI Balanced Growth - Sep 12	GBP	-4.80	-0.04	16.20	24.68	1.37	0.62	43	
Benchmark	Grayside - Grayside SRI Balanced Growth Composite - Sep 12	GBP	-1.06	3.16	16.13	25.18	0.00	-	46	

Performance figures to last month end

Portfolio Expense - The portfolio expense is calculated using the weighted value of the Ongoing Costs Ex Ante of the portfolio constituents. Where the Ongoing Costs Ex Ante is not available the OCF is used, and where this is not available the TER is used.

Please note: Historic yield figures will only be provided for funds with at least 12 months of performance history.

Portfolio Composition		3 Months					1 Year					FE fundinfo Crown Rating
Fund Manager	Name	Original % Holding	Current % Holding	Hist. Yield	Perf.	Est. Contrb	Qtl	Perf.	Est. Contrb	Qtl		
EdenTree Investment Management	Responsible and Sustainable Short Dated Bond B - Sep 17	10.00	10.06	0.76	-1.80	-0.18	1	-2.54	-0.25	1	★★★★	
Royal London Unit Tst Mgrs Ltd	Short Term Money Market Y Acc - Jul 99	9.00	9.19	0.00	0.04	0.00	1	0.03	0.00	1	★★★★	
EdenTree Investment Management	Responsible and Sustainable Sterling Bond B - Apr 08	5.00	4.93	3.22	-4.35	-0.22	3	-3.59	-0.18	3	★★★★	
Liontrust	Sustainable Future Corporate Bond 2 Inc - Feb 01	5.00	4.91	2.87	-6.42	-0.32	4	-5.70	-0.29	4	★★★★	
Threadneedle Investment Serv	UK Social Bond ZNA GBP - Dec 13	5.00	4.98	1.39	-3.71	-0.19	1	-3.60	-0.18	2	★★★★	
Aegon Asset Management	Ethical Corporate Bond B Acc - Apr 00	4.50	4.43	2.34	-5.61	-0.25	2	-4.12	-0.19	2	★★★★	
Rathbone Unit Trust Mgmt Ltd	Ethical Bond Fund I Acc GBP - May 02	4.50	4.42	3.25	-6.26	-0.28	3	-4.56	-0.21	3	★★★★	
RLUM (CIS) Ltd	Sustainable Managed Income Trust C Acc - Dec 12	4.50	4.43	3.20	-5.67	-0.26	2	-3.55	-0.16	2	★★★★	
Royal London Unit Tst Mgrs Ltd	Ethical Bond M Acc - Jan 07	4.50	4.43	3.01	-5.67	-0.26	4	-3.58	-0.16	3	★★★★	
EdenTree Investment Management	Responsible and Sustainable Global Equity B - Sep 99	4.00	3.92	0.56	-8.57	-0.34	3	2.59	0.10	4	★★★★	
EdenTree Investment Management	Responsible and Sustainable UK Equity B - Mar 88	4.00	3.87	1.29	-12.39	-0.50	4	-3.56	-0.14	4	★★★★	
Liontrust	Sustainable Future UK Growth 2 Acc - Feb 01	4.00	3.85	1.02	-15.09	-0.60	4	-8.01	-0.32	4	★★★★	
Pictet Asset Management (Europ**	Global Environmental Opportunities I dy GBP - Sep 10	4.00	4.03	0.00	-10.61	-0.42	4	6.63	0.27	3	★★★★	
Troy Asset Management Ltd	Trojan Ethical O Acc - Mar 19	4.00	4.14	0.00	0.03	0.00	1	10.88	0.44	1	N/A	
BMO**	Responsible UK Equity 2 Acc - Jan 95	3.00	2.99	1.36	-7.34	-0.22	3	9.42	0.28	2	★★★★	
FundRock Partners Ltd	WHEB Sustainability C Acc - May 09	3.00	3.05	0.00	-10.53	-0.32	4	2.80	0.08	4	★★★★	
Janus Henderson Global Investo	Global Sustainable Equity I Acc - Aug 91	3.00	3.08	0.19	-6.68	-0.20	3	10.99	0.33	2	★★★★	
Jupiter Unit Trust Mgrs Ltd	Ecology I Acc - Mar 88	3.00	2.99	0.27	-9.84	-0.30	4	4.67	0.14	3	★★★★	
RLUM (CIS) Ltd	Sustainable Leaders Trust C Acc - May 90	3.00	3.08	1.21	-5.90	-0.18	3	14.47	0.43	1	★★★★	
Stewart Investors (First Senti	Worldwide Sustainab. B Acc GBP - Nov 12	3.00	3.15	0.15	-10.70	-0.32	4	6.43	0.19	3	★★★★	
Index	Bank Of England Base Rate - Jan 75	2.00	2.04	-	0.11	0.00		0.19	0.00		N/A	
Aberdeen Standard Fund Manager	UK Ethical Equity Ret Platform 1 Acc GBP - Mar 98	2.00	1.89	0.41	-14.06	-0.28	4	-6.25	-0.13	4	★★★★	
Aegon Asset Management	Ethical Equity B Acc - Jul 99	2.00	1.91	0.95	-13.20	-0.26	4	-2.21	-0.04	4	★★★★	
Unicorn Asset Management	UK Ethical Income B Acc - Apr 16	2.00	1.97	3.80	-5.35	-0.11	4	4.23	0.08	4	★★★★	
Valu-Trac Investment Managemen	Gravis Clean Energy Income C Acc GBP - Dec 17	2.00	2.26	3.57	5.80	0.12	2	11.26	0.23	4	★★★★	
<b>Total Portfolio</b>		<b>100.00</b>	<b>100.00</b>	<b>1.37</b>	<b>-6.05</b>			<b>-0.04</b>				
<b>Selected Benchmark</b>	<b>Grayside - Grayside SRI Balanced Growth Composite - Sep 12</b>				<b>-3.72</b>			<b>3.16</b>				

Performance figures to last month end, rebased in Pounds Sterling, ordered by largest original holdings.

Estimated contribution values are based on the percentage weightings being correct at the start of the analysed performance period.

Original weightings reflect the weightings at the last portfolio change - 01/02/2022

Portfolio Ratios						
Fund Manager	Name	Volatility	Alpha	Beta	Sharpe	R <sup>2</sup>
EdenTree Investment Management	Responsible and Sustainable Short Dated Bond B - Sep 17	2.07	-0.68	0.18	0.00	0.63
Royal London Unit Tst Mgrs Ltd	Short Term Money Market Y Acc - Jul 99	0.10	0.28	0.00	0.00	0.01
EdenTree Investment Management	Responsible and Sustainable Sterling Bond B - Apr 08	5.75	-0.64	0.57	0.00	0.80
Liontrust	Sustainable Future Corporate Bond 2 Inc - Feb 01	7.96	-2.22	0.78	0.00	0.76
Threadneedle Investment Serv	UK Social Bond ZNA GBP - Dec 13	4.08	-1.16	0.37	0.00	0.65
Aegon Asset Management	Ethical Corporate Bond B Acc - Apr 00	6.07	-0.80	0.51	0.00	0.57
Rathbone Unit Trust Mgmt Ltd	Ethical Bond Fund I Acc GBP - May 02	6.56	-0.37	0.63	0.00	0.74
RLUM (CIS) Ltd	Sustainable Managed Income Trust C Acc - Dec 12	6.07	-0.61	0.51	0.00	0.57
Royal London Unit Tst Mgrs Ltd	Ethical Bond M Acc - Jan 07	6.27	-0.58	0.56	0.00	0.64
EdenTree Investment Management	Responsible and Sustainable Global Equity B - Sep 99	16.19	2.76	1.67	0.46	0.85
EdenTree Investment Management	Responsible and Sustainable UK Equity B - Mar 88	18.17	-4.77	1.83	0.00	0.81
Liontrust	Sustainable Future UK Growth 2 Acc - Feb 01	18.99	-2.44	1.87	0.13	0.78
Pictet Asset Management (Europ	Global Environmental Opportunities I dy GBP - Sep 10	15.92	9.70	1.40	0.83	0.62
Troy Asset Management Ltd	Trojan Ethical O Acc - Mar 19	5.44	7.31	0.39	1.09	0.42
BMO	Responsible UK Equity 2 Acc - Jan 95	18.88	-2.11	1.99	0.19	0.88
FundRock Partners Ltd	WHEB Sustainability C Acc - May 09	17.36	3.79	1.57	0.45	0.65

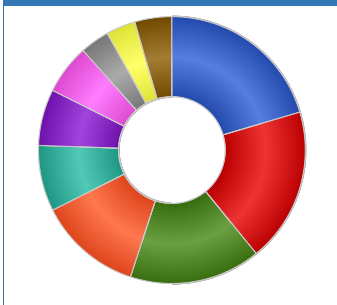
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Portfolio Ratios continued..

Fund Manager	Name	Volatility	Alpha	Beta	Sharpe	r <sup>2</sup>
Janus Henderson Global Investo	Global Sustainable Equity I Acc - Aug 91	15.26	12.28	1.42	1.06	0.69
Jupiter Unit Trust Mgrs Ltd	Ecology I Acc - Mar 88	16.63	6.29	1.66	0.67	0.80
RLUM (CIS) Ltd	Sustainable Leaders Trust C Acc - May 90	13.94	5.19	1.44	0.65	0.85
Stewart Investors (First Senti Index)	Worldwide Sustainab. B Acc GBP - Nov 12	14.17	6.51	1.01	0.55	0.41
Aberdeen Standard Fund Manager	Bank Of England Base Rate - Jan 75	0.09	0.34	0.00	0.00	0.02
Aegon Asset Management	UK Ethical Equity Ret Platform 1 Acc GBP - Mar 98	25.11	-7.57	2.52	0.00	0.81
Unicorn Asset Management	Ethical Equity B Acc - Jul 99	18.81	-2.15	1.86	0.15	0.78
Valu-Trac Investment Managemen	UK Ethical Income B Acc - Apr 16	20.38	-6.23	1.91	0.00	0.70
Valu-Trac Investment Managemen	Gravis Clean Energy Income C Acc GBP - Dec 17	13.01	11.83	1.14	1.10	0.62
<b>Total Portfolio</b>		<b>9.18</b>	<b>0.13</b>	<b>0.98</b>	<b>0.18</b>	<b>0.92</b>
<b>Selected Benchmark</b>	<b>Grayside - Grayside SRI Balanced Growth Composite - Sep 12</b>	<b>8.94</b>	<b>0.00</b>	<b>1.00</b>	<b>0.18</b>	<b>1.00</b>

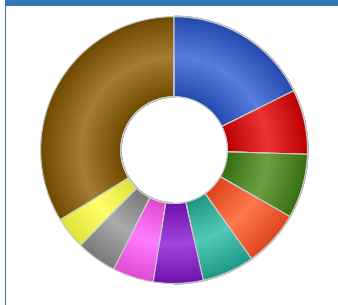
Ratio figures based on last 36 months total return performance, rebased in Pounds Sterling. Ratio figures are annualised where applicable. The benchmark for each holding is the portfolio benchmark.

Asset Allocation



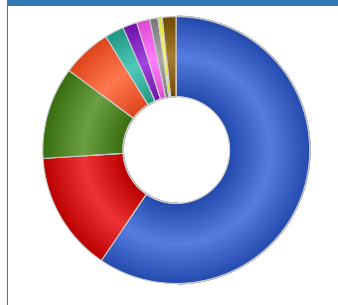
Name	Original %	Current %
UK Equities	20.42	20.05
Global Fixed Interest	18.70	18.86
UK Fixed Interest	15.91	15.71
Money Market	12.55	12.76
North American Equities	7.98	8.23
UK Corporate Fixed Interest	6.83	6.72
Undisclosed	6.00	6.07
European Equities	3.57	3.67
Other International Equities	3.57	3.49
Others	4.47	4.64

Sector Allocation



Name	Original %	Current %
Financials	17.68	17.52
Industrials	7.83	7.73
Money Market	7.79	7.92
Telecom, Media & Technology	6.85	6.85
Utilities	6.34	6.43
Undisclosed	6.00	6.18
Health Care	4.99	5.00
Consumer Products	4.88	4.80
Basic Materials	3.93	3.95
Others	33.71	33.63

Region Allocation



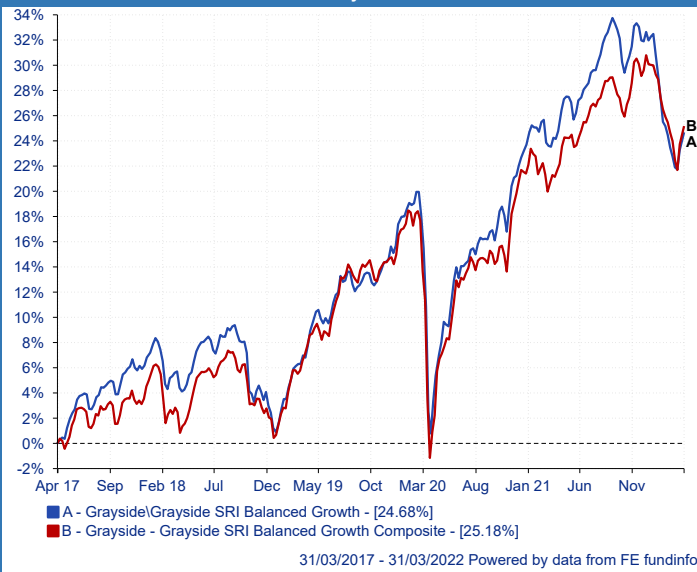
Name	Original %	Current %
UK	59.48	59.02
North America	14.53	14.79
Europe ex UK	11.15	11.19
Undisclosed	6.00	6.07
Money Market	2.33	2.34
International	1.73	1.72
Japan	1.57	1.59
Australasia	1.00	1.02
Europe	0.55	0.56
Other	1.66	1.70

Top 10 Holdings

Rank	Company Name	Current %
1	Undisclosed	2.04
2	MICROSOFT CORP	0.58
3	ASTRAZENECA PLC	0.47
4	SPAREBANK COVERED FRN	0.43
5	ROYAL BANK OF CANADA 0 12/08/22	0.40
6	TORONTO DOMINION BANK FRN 24/06/2022	0.39
7	UNILEVER PLC	0.37
8	ALPHABET INC	0.36
9	INVESCO PHYSICAL GOLD ETC A USD	0.35
10	NDASS 0.78% CD 11/02/2022 - 10/06/2022	0.34

Portfolio breakdown and holdings are based on latest published data for each constituent which may have different publication dates. Original % is based on current holdings and should be used as a guide.. Original weightings reflect the weightings at the last portfolio change - 01/02/2022.

Portfolio Backtested vs. Benchmark over 5 years



Relative Performance of Holdings over 1 year

