



Portfolio Summary

Instrument	Name	Currency	6m	1y	3y	5y	Hist. Yield	Portfolio Expense	FE fundinfo Risk Score
Portfolio	Grayside\Grayside SRI Cautious Growth - Sep 12	GBP	-3.73	-1.21	10.76	16.96	1.67	0.53	26
Benchmark	Grayside - Grayside SRI Cautious Growth Composite - Sep 12	GBP	-3.77	-1.62	8.84	16.10	0.00	-	36

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

Fund Manager	Name	Original % Holding	Current % Holding	Hist. Yield	3 Months			1 Year			FE fundinfo Crown Rating
					Perf.	Est. Contrb	Qtl	Perf.	Est. Contrb	Qtl	
EdenTree Investment Management	Responsible and Sustainable Short Dated Bond B - Sep 17	13.00	13.08	0.76	-1.80	-0.23	1	-2.54	-0.33	1	W
Royal London Unit Tst Mgrs Ltd	Short Term Money Market Y Acc - Jul 99	13.00	13.28	0.00	0.04	0.01	1	0.03	0.00	1	W
EdenTree Investment Management	Responsible and Sustainable Sterling Bond B - Apr 08	7.50	7.39	3.22	-4.35	-0.33	3	-3.59	-0.27	3	W
Liontrust	Sustainable Future Corporate Bond 2 Inc - Feb 01	7.50	7.37	2.87	-6.42	-0.48	4	-5.70	-0.43	4	W
RLUM (CIS) Ltd	Sustainable Managed Income Trust C Acc - Dec 12	7.50	7.38	3.20	-5.67	-0.43	2	-3.55	-0.27	2	W
Threadneedle Investment Serv	UK Social Bond ZNA GBP - Dec 13	7.50	7.47	1.39	-3.71	-0.28	1	-3.60	-0.27	2	W
Aegon Asset Management	Ethical Corporate Bond B Acc - Apr 00	7.00	6.90	2.34	-5.61	-0.39	2	-4.12	-0.29	2	W
Rathbone Unit Trust Mgmt Ltd	Ethical Bond Fund I Acc GBP - May 02	7.00	6.87	3.25	-6.26	-0.44	3	-4.56	-0.32	3	W
Royal London Unit Tst Mgrs Ltd	Ethical Bond M Acc - Jan 07	7.00	6.89	3.01	-5.67	-0.40	4	-3.58	-0.25	3	W
Troy Asset Management Ltd	Trojan Ethical O Acc - Mar 19	6.00	6.22	0.00	0.03	0.00	1	10.88	0.65	1	N/A
EdenTree Investment Management	Responsible and Sustainable Global Equity B - Sep 99	3.00	2.94	0.56	-8.57	-0.26	3	2.59	0.08	4	W
Pictet Asset Management (Europ	Global Environmental Opportunities I EUR - Sep 10	3.00	3.03	-	-10.59	-0.32	4	6.66	0.20	3	W
EdenTree Investment Management	Responsible and Sustainable UK Equity B - Mar 88	2.50	2.42	1.29	-12.39	-0.31	4	-3.56	-0.09	4	W
Liontrust	Sustainable Future UK Growth 2 Acc - Feb 01	2.50	2.41	1.02	-15.09	-0.38	4	-8.01	-0.20	4	W
Index	Bank Of England Base Rate - Jan 75	2.00	2.04	-	0.11	0.00		0.19	0.00		N/A
RLUM (CIS) Ltd	Sustainable Leaders Trust C Acc - May 90	2.00	2.05	1.21	-5.90	-0.12	3	14.47	0.29	1	W
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	W
Total Portfolio		100.00	100.00	1.67	-4.16			-1.21			
Selected Benchmark	Grayside - Grayside SRI Cautious Growth Composite - Sep 12				-5.18			-1.62			

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.

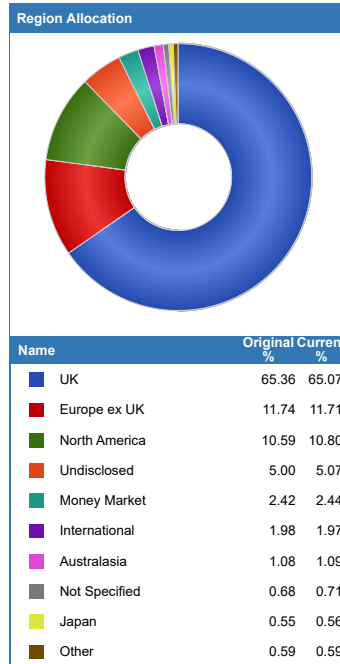
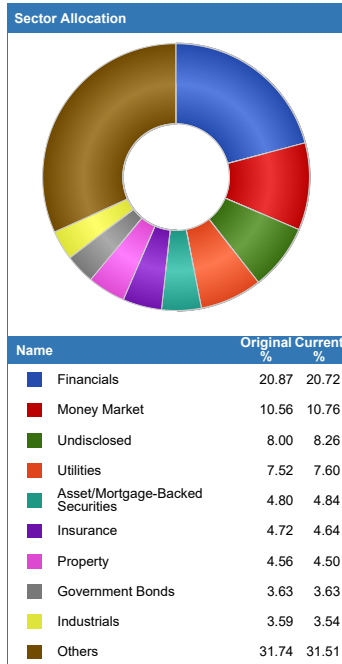
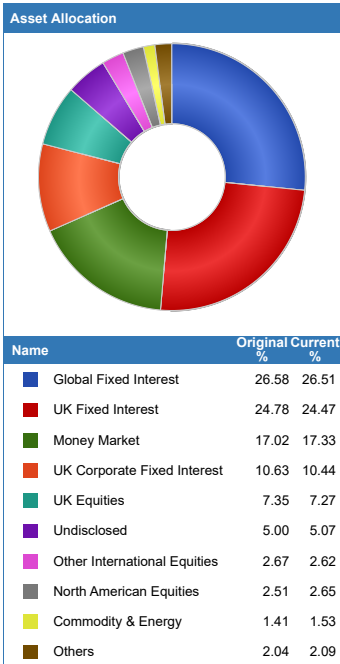
Original weightings reflect the weightings at the last portfolio change - 01/02/2022.

Portfolio Ratios

Fund Manager	Name	Volatility	Alpha	Beta	Sharpe	r ²
EdenTree Investment Management	Responsible and Sustainable Short Dated Bond B - Sep 17	2.07	-0.48	0.26	0.00	0.83
Royal London Unit Tst Mgrs Ltd	Short Term Money Market Y Acc - Jul 99	0.10	0.28	0.00	0.00	0.00
EdenTree Investment Management	Responsible and Sustainable Sterling Bond B - Apr 08	5.75	0.14	0.75	0.00	0.91
Liontrust	Sustainable Future Corporate Bond 2 Inc - Feb 01	7.96	-1.28	1.04	0.00	0.92
RLUM (CIS) Ltd	Sustainable Managed Income Trust C Acc - Dec 12	6.07	-0.16	0.75	0.00	0.82
Threadneedle Investment Serv	UK Social Bond ZNA GBP - Dec 13	4.08	-0.79	0.52	0.00	0.88
Aegon Asset Management	Ethical Corporate Bond B Acc - Apr 00	6.07	-0.36	0.75	0.00	0.83
Rathbone Unit Trust Mgmt Ltd	Ethical Bond Fund I Acc GBP - May 02	6.56	0.42	0.85	0.00	0.91
Royal London Unit Tst Mgrs Ltd	Ethical Bond M Acc - Jan 07	6.27	-0.02	0.80	0.00	0.88
Troy Asset Management Ltd	Trojan Ethical O Acc - Mar 19	5.44	7.92	0.50	1.09	0.46
EdenTree Investment Management	Responsible and Sustainable Global Equity B - Sep 99	16.19	6.37	1.79	0.46	0.66
Pictet Asset Management (Europ	Global Environmental Opportunities I EUR - Sep 10	15.74	12.55	1.63	0.85	0.58
EdenTree Investment Management	Responsible and Sustainable UK Equity B - Mar 88	18.17	-1.22	2.00	0.00	0.66
Liontrust	Sustainable Future UK Growth 2 Acc - Feb 01	18.99	1.26	2.06	0.13	0.64
Index	Bank Of England Base Rate - Jan 75	0.09	0.34	0.00	0.00	0.00
RLUM (CIS) Ltd	Sustainable Leaders Trust C Acc - May 90	13.94	8.12	1.61	0.65	0.72
Valu-Trac Investment Managemen	Gravis Clean Energy Income C Acc GBP - Dec 17	13.01	13.80	1.42	1.10	0.65
Total Portfolio		6.18	1.07	0.82	0.00	0.95
Selected Benchmark	Grayside - Grayside SRI Cautious Growth Composite - Sep 12	7.35	0.00	1.00	0.00	1.00

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.



Top 10 Holdings

Rank	Current %	
1	Undisclosed	2.04
2	SPAREBANK COVERED FRN	0.62
3	ROYAL BANK OF CANADA 0 12/08/22	0.57
4	TORONTO DOMINION BANK FRN 24/06/2022	0.56
5	INVESCO PHYSICAL GOLD ETC A USD	0.52
6	NDASS 0.78% CD 11/02/2022 - 10/06/2022	0.49
7	NATIONWIDE BUILDING SOCIETY FRN 02/08/2022	0.47
8	STADSHYPOTHEK AB 0% 01/11/2023	0.46
9	MICROSOFT CORP	0.45
10	125259 0.00% CP 30/11/2021 - 30/03/2022	0.44

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.

