

# Parallel Global Opportunities Portfolio Strategy Sheet (GBP)

## Parallel Core Growth Portfolios

INNOVATIVE    HIGHLY DIVERSIFIED    COST EFFICIENT    RISK TARGETED    PROVEN INVESTMENT EXPERTISE

The Parallel Core Growth portfolio range consists of five highly diversified multi-asset class portfolios designed to meet a range of client investment objectives.

The range is fully diversified across: Asset Class, Geography, Currency and Factor. The portfolios carefully blends a mix of five broad asset classes: Equities, Fixed income, Alternatives, Diversifying Assets and Cash.

The portfolios combine two complimentary investment styles accessed through our Dynamic and Efficient Strategies. These two distinct approaches have been specifically designed and built by Pacific to work in conjunction with each other.

### Parallel Global Opportunities GBP Overview

#### Investment objective

The investment objective of the Parallel Global Opportunities Portfolio is to achieve capital growth over the medium to long term (5-10 years). The Portfolio offers exposure to a range of collective investments providing diversity across regions and sectors, with a significant bias towards equity holdings which could account for 100%. In seeking to maximise returns the Portfolio may also include exposure to some specialist or thematic collective investments which can display heightened volatility, and so investors should ensure that they understand the risks involved.

#### Currency

|               |     |
|---------------|-----|
| Base Currency | GBP |
|---------------|-----|

#### Portfolio range

Low ← Level of risk → High

|              |          |          |             |        |
|--------------|----------|----------|-------------|--------|
| Conservative | Cautious | Balanced | Adventurous | Global |
|--------------|----------|----------|-------------|--------|

#### Volatility target

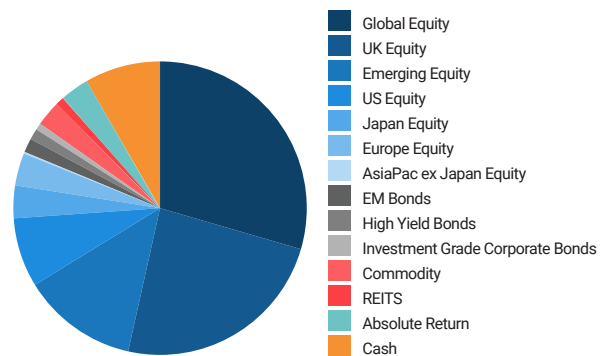
|      |      |       |       |       |
|------|------|-------|-------|-------|
| 5.5% | 7.5% | 10.0% | 12.5% | 13.5% |
|------|------|-------|-------|-------|

### Current Asset Allocation (%)

|                     |              |
|---------------------|--------------|
| Equity              | 81.3         |
| Fixed Income        | 3.5          |
| Alternatives        | 3.7          |
| Diversifying Assets | 3.1          |
| Cash                | 8.4          |
| <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 | Pacific Multi Asset Plus Fund GBP J                   | GBP      | 50.0%         |
| UK Equity                | Legal & General UK Index Fund GBP I                   | GBP      | 14.4%         |
| Global Equity            | Vanguard FTSE Developed World ex UK Equity Index Fund | GBP      | 14.1%         |
| Global Equity            | Legal & General International Trust GBP I             | GBP      | 14.1%         |
| Emerging Equity          | Vanguard Emerging Market Equity Index Fund GBP        | GBP      | 5.3%          |
| Sterling Cash            | Sterling Cash   | GBP      | 2.0%          |
| <b>Total</b>             |   |          | <b>100.0%</b> |

## Dynamic Strategy underlying holdings

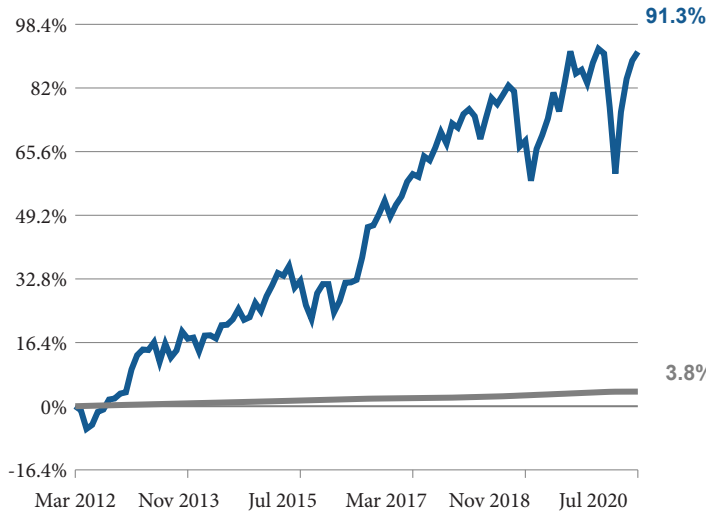
The Dynamic Strategy is actively managed, investing across passive, active, direct and factor strategies.

| Asset Class                    | Sub Class                                     | %     | Holding                                   | %      | Access  |
|--------------------------------|---|-------|---|--------|---------|
| Equities: 66.5%                | UK Equity                                     | 19.1  | ishares Core FTSE 100                     | 13.26  | Passive |
|                                |   |       | Jupiter UK Special Sit-I Acc              | 5.84   | Active  |
|                                | Global Equity                                 | 2.98  | ishares Edge MSCI World Value             | 1.48   | Factor  |
|                                |   |       | SPDR World Energy                         | 0.89   | Factor  |
|                                |   |       | AVI Global Trust Plc                      | 0.62   | Active  |
|                                | US Equity                                     | 15.3  | Vanguard S&P 500 UCITS ETF                | 7.95   | Passive |
|                                |   |       | iShares Edge MSCI USA Value               | 7.34   | Factor  |
|                                | Europe Equity                                 | 7.17  | Vanguard FTSE Dev Eurp Ex UK              | 4.16   | Passive |
|                                |   |       | ishares edge MSCI Erp Value               | 3.01   | Factor  |
|                                | Japan Equity                                  | 6.59  | Vanguard FTSE Japan UCITS                 | 5.79   | Passive |
|                                |   |       | AVI Japan Opportunity Trust               | 0.81   | Active  |
|                                | AsiaPac ex Japan Equity                       | 0.38  | ishares Core MSCI Pacif X-Jp              | 0.38   | Passive |
|                                | Emerging Equity                               | 14.94 | ishares Core EM Imi Acc                   | 8.70   | Passive |
|                                |   |       | Pacific North of South EM All Cap         | 5.27   | Active  |
| Powershares FTSE Rafi Emerging |   |       | 0.97                                      | Factor |         |
| Fixed Income: 6.8%             | EM Bonds                                      | 2.92  | Xtrackers II USD EM Bond UCITS ETF        | 1.51   | Factor  |
|                                |   |       | ishares JPM USD EM Bond                   | 1.41   | Factor  |
|                                | Investment Grade Corporate Bonds (Ultrashort) | 0.72  | ishares GBP Ultrashort Bond               | 0.40   | Passive |
|                                |   |       | ishares GBP Corp Bond 0-5 yr              | 0.32   | Passive |
|                                | Investment Grade Corporate Bonds (Global)     | 0.76  | ishares USD Corp Bond                     | 0.49   | Passive |
|                                |   |       | ishares Euro Corp Bnd Lc                  | 0.27   | Passive |
|                                | High Yield Bonds                              | 2.42  | PIMCO Global High Yield                   | 1.28   | Active  |
|                                |   |       | AQR Style Premia High Yield Credit        | 1.14   | Active  |
| Alternatives: 7.5%             | Commodity                                     | 5.62  | iShares Physical Gold ETC                 | 5.62   | Passive |
|                                | REITS   | 1.87  | iShares Global Property Securities Equity | 1.87   | Passive |
| Diversifying Assets: 6.3%      | Absolute Return                               | 5.85  | GMO SGM Major Markets                     | 2.97   | Active  |
|                                |   |       | Pacific G10 Macro Rates                   | 1.96   | Active  |
|                                |   |       | AQR Style Premia UCITS                    | 0.58   | Active  |
|                                |   |       | GAM Star Global Rates Inc - GBP           | 0.34   | Active  |
|                                | Diversifying Risk Assets                      | 0.46  | FX Carry Factor                           | 0.16   | Direct  |
|                                |   |       | FX Value Factor                           | 0.15   | Direct  |
| Cash: 12.7%                    | Cash  | 12.72 | Rates FRB Factor                          | 0.15   | Direct  |
|                                |   |       | Cash                                      | 12.72  | Direct  |

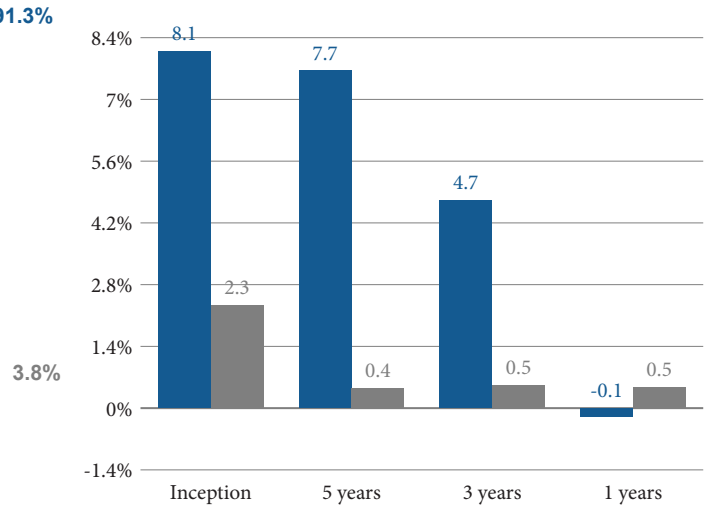
Source: Parallel Investment Management. Holdings and allocations are subject to change. Totals may not sum to 100% due to rounding.

Performance and Risk Overview – Parallel Global Opportunities Portfolio GBP from 30 Mar 2012 to 31 Jul 2020

**Cumulative Performance (%)**



**Period Returns (%)**



■ Parallel Global Opportunities Portfolio

■ Cash Index GBP

| Annual Returns (%) | 2013  | 2014 | 2015 | 2016  | 2017  | 2018  | 2019  | 2020  |
|--------------------|-------|------|------|-------|-------|-------|-------|-------|
| Portfolio          | 13.6% | 5.8% | 5.6% | 15.5% | 15.4% | -9.8% | 21.5% | -0.4% |
| Cash Index         | 0.4%  | 0.4% | 0.5% | 0.4%  | 0.3%  | 0.6%  | 0.7%  | 0.2%  |

| Performance & Risk Characteristics | Annualised Compound Return (%) | Annualised Volatility (%) | Sharpe Ratio |
|------------------------------------|--------------------------------|---------------------------|--------------|
| Portfolio                          | 8.1%                           | 11.8%                     | 0.7          |
| Cash Index                         | 0.4%                           | -                         | -            |

**Past performance is not necessarily a guide to future performance. Performance is shown net of fees.**

**Total Ongoing Charges 0.82%**

Total Ongoing Charges includes all ongoing fund charges and transaction costs. Parallel does not charge a DFM fee.

**Total excludes adviser and platform charges.**

## Contact Us

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