



Model **Seven**.

# Fact Sheet | March 2023

## About The Service.

The Clever Marlborough Core managed portfolio service (MPS) consists of 6 models, each with their own risk profile and objectives. The quantitative investment strategy is robust and repeatable. Ongoing monthly reviews of the portfolios and underlying investment funds are based on the output of the fund selection and monitoring system, the CleverEngine - a proprietary algorithm supplied by Clever. Portfolio management and governance is carried out by Marlborough.

Strategic asset allocation is maintained relative to Dynamic Planner risk profiles. The portfolio managers work with Dynamic Planner to ensure any changes made as part of the monthly portfolio reviews are carried out in accordance with the risk profile to which each model has been assigned.



## Investment Objective.

The overall investment objective of the model is to deliver long term capital growth with a 'Highest Medium' attitude to risk (as defined by Dynamic Planner) by investing in a diverse range of asset types.

## Key Information.

**Model Inception Date**

01/08/2022

**Rebalance Frequency**

Quarterly

**Investment Time Horizon**

5+ years

**Annual Management Fee**

00.25%

**Ex-Ante Transaction Costs\*\***

00.21%

**Ongoing Charge Figure**

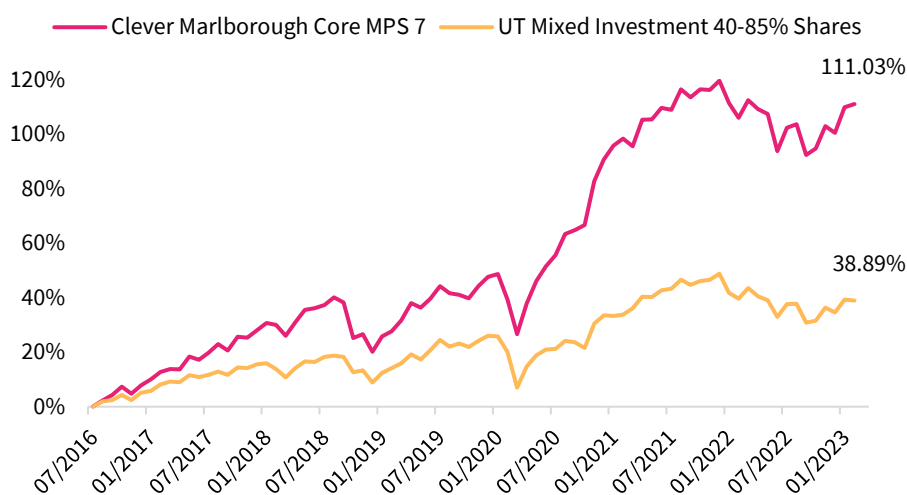
00.73%

**Comparator Benchmark**

UT Mixed Investment 40 - 85% Shares

## Model 7 Performance\*

31/07/2016- 28/02/2023



Data Source: FE Fundinfo & Clever, 09/03/2023

## Important Information.

The CleverMPS is brought to you by Marlborough Investment Management and Clever Adviser Technology. \*Performance up to and including 31/07/2022 is simulated based on the actual performance of the underlying portfolio instruments (or instruments that are substantially the same as the portfolio instruments), including estimated annual management charges, audit, transaction, and custodian fees. Simulated performance data is supplied by Clever Adviser Technology Ltd (Clever) including portfolio Annual Management Fee and FE Fundinfo. Actual performance data is obtained from FE Fundinfo. Performance data is calculated net of fees and reinvestment of all dividends and capital gains. \*\*Projected annual transaction costs which may apply to underlying funds such as Stamp Duty or brokerage fees.

Neither past nor simulated performance is a reliable indicator of future performance and should not be the sole factor considered when selecting portfolios. Unit Trust (UT) Sectors are provided for comparison and illustration purposes only. We have chosen the UT sector that most closely matches the portfolio. In limited instances, portfolio allocations may fall outside the boundaries of the relevant UT peer group.



## Cumulative Performance to 28/02/2023\*

| Model                         | 3 Months | 6 Months | 1 Year  | 3 Years | 5 Years | Year to Date |
|-------------------------------|----------|----------|---------|---------|---------|--------------|
| Clever Marlborough Core MPS 7 | 04.04%   | 03.67%   | 02.46%  | 51.55%  | 62.39%  | 05.28%       |
| Benchmark                     | 01.87%   | 00.84%   | -00.47% | 15.75%  | 22.09%  | 03.22%       |

## Discrete Annual Performance\*

| Model                         | 2018    | 2019   | 2020   | 2021   | 2022    | Year to Date |
|-------------------------------|---------|--------|--------|--------|---------|--------------|
| Clever Marlborough Core MPS 7 | -06.20% | 22.87% | 29.23% | 15.15% | -08.69% | 05.28%       |
| Benchmark                     | -05.89% | 15.86% | 05.95% | 11.43% | -09.55% | 03.22%       |

## Top 10 Holdings.

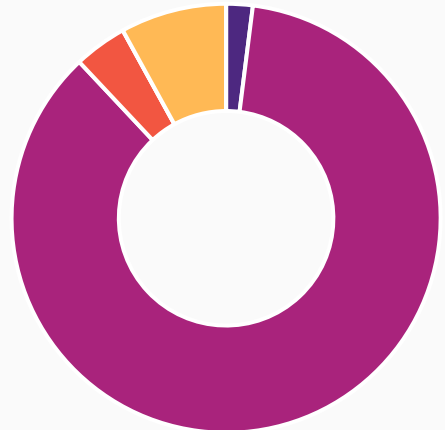
As at 09/03/2023

01. 09.00% - Artemis UK Select
02. 09.00% - BNY Mellon UK Income
03. 09.00% - Ninety One UK Special Situations
04. 08.00% - Vanguard Global Emerging Markets
05. 07.00% - Artemis UK Smaller Companies
06. 06.00% - Fidelity Japan
07. 05.00% - Ninety One Asia Pacific Franchise
08. 05.00% - Invesco Asian UK
09. 05.00% - AXA Framlington Global Technology
10. 05.00% - Schroder US Mid Cap

## Asset Allocation.

As at 09/03/2023

- 02.00% - Cash
- 86.00% - Equity
- 04.00% - Fixed Interest
- 08.00% - Money Market



### Risk Warning.

This fact sheet provides information about the 'Clever Marlborough Core MPS 7' model which is available to investors on a range of platforms, via a professional adviser only. Capital is at risk. The value and income from investments can go down as well as up and are not guaranteed. An investor may get back significantly less than they invest. Past performance is not a reliable indicator of current or future performance and should not be the sole factor considered when selecting portfolios. Investments may include emerging market, smaller company and commodity funds which may be higher risk than other asset classes. Investments in fixed interest funds are subject to market and credit risk and will be impacted by changes in interest rates. Changes in exchange rates may affect the value of the underlying investments. Investments in Property funds carry specific risks relating to liquidity. The portfolio may invest a large part of their assets in funds for which investment decisions are made independently of the portfolios. If these investment managers perform poorly, the value of the portfolios is likely to be adversely affected. Investment in funds may also lead to additional fees arising from holding these funds.

### Regulatory Information.

All information presented herein is considered to be accurate at the time of production, but no warranty of accuracy is given and no liability in respect of any error or omission is accepted. Marlborough Investment Management Limited (Marlborough) is authorised and regulated by the Financial Conduct Authority (Reference number 115231). Registered in England No. 01947598. The 'CleverMPS' is a collaboration between Marlborough as the Discretionary Fund Manager (DFM) and Clever Adviser Technology Limited (Clever), a company registered in England and Wales (company number 2910523). Clever developed a methodology and proprietary suite of algorithms for the monitoring, analysis, collation, and transmission of data on the performance of Investment funds and related portfolios within the UK market which Marlborough utilises for investment purposes.

## Ongoing Fund Selection & Monitoring.

The CleverEngine, a sophisticated quantitative fund selection and monitoring system, uses proprietary algorithms and thousands of data points to analyse 4,000+ UK domiciled mutual funds each month. This unique system scores and ranks funds using a range of criteria to identify top performers (and highlight the funds no longer scoring so well). The portfolio management team at Marlborough use this information to inform fund selection decisions for the CleverMPS. The table below highlights any fund switches made this month within the Clever Marlborough Core MPS 7 model.



| UT Sector                     | Fund Bought ↑                         | Fund Sold ↓                        |
|-------------------------------|---------------------------------------|------------------------------------|
| UT European Smaller Companies | Invesco European Smaller Companies UK | Janus Henderson Eur. Smaller Comp. |
| UT UK All Companies           | Artemis UK Select                     | Man GLG Undervalued Assets         |
| UT Global Emerging Markets    | M&G Global Emerging Markets           | -                                  |
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