

Broom Money Market Portfolio - GBP

Model Factsheet
31 May 2024

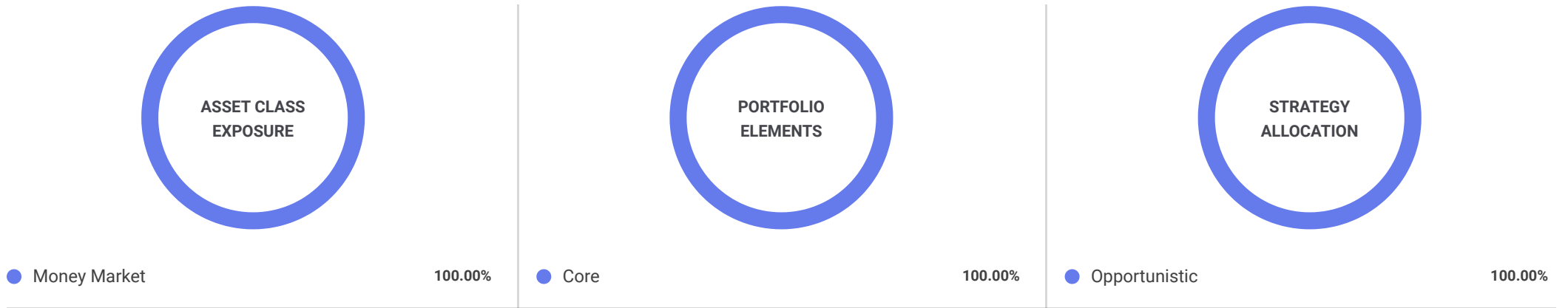
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1. Description



RISK PROFILE **BROOM MONEY MARKET PORTFOLIO** Ongoing charge 0.12%

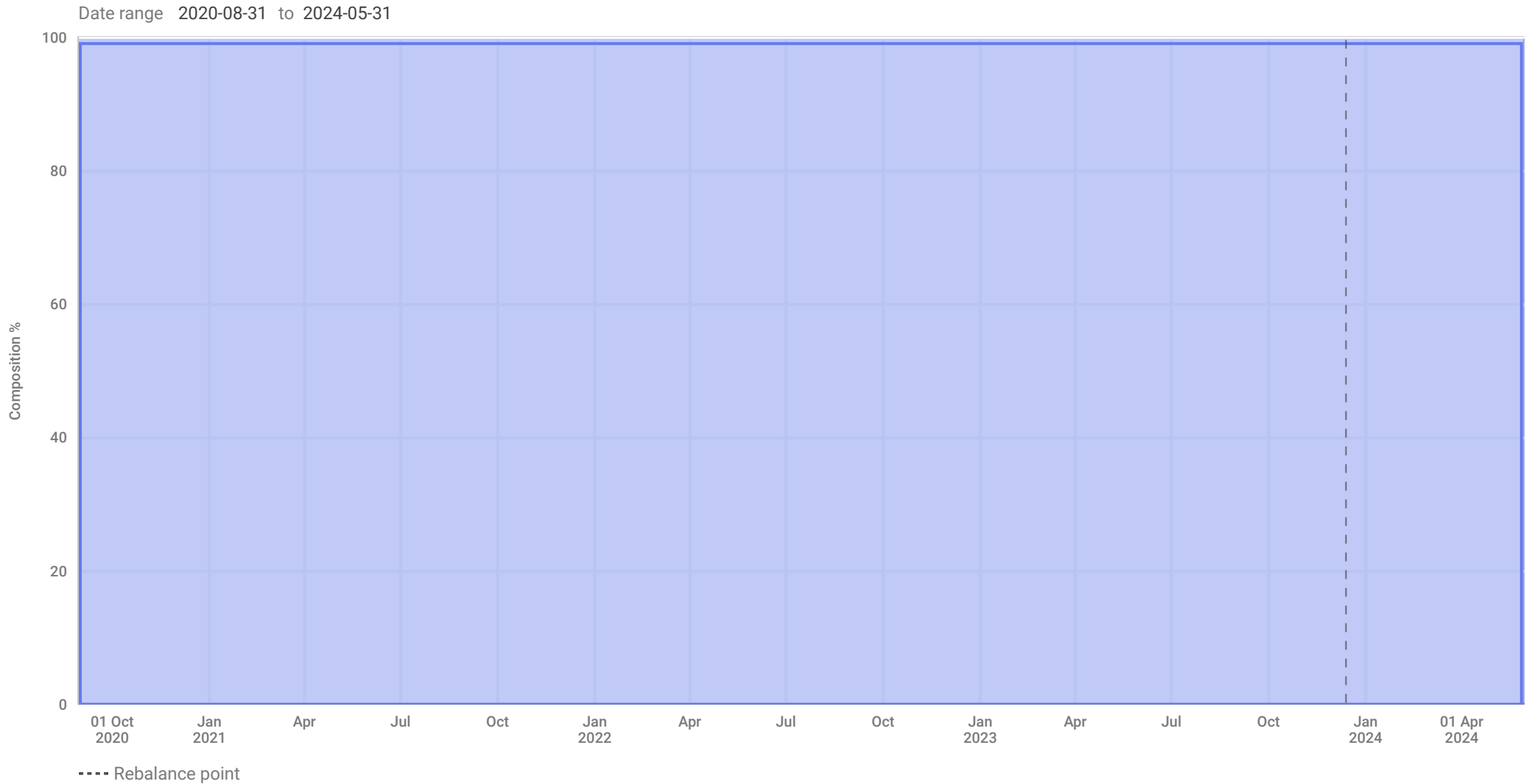
The Broom Money Market Portfolio is focused on capital preservation and avoids exposure to equities as well as long dated government and corporate bonds. Growth over the life of the investment may not match or beat inflation and growth will be limited. Investors will generally have a short or medium-term investment horizon. Capital remains at risk and there is a possibility that you may lose investment capital. This portfolio will invest in money market funds only. Examples of investments are, government and corporate bonds, certificates of deposits, term and floating rate notes and repurchase agreements.



ACTIVE EXPOSURE RANGE



2. Historic Asset Composition



The historic composition chart uses a monthly data frequency. This means that once a rebalance point occurs the historic composition chart will only update the exposures at the beginning of the following month.

Asset	Average value	Minimum value	Maximum value
● Money Market	100.00 %	100.00 %	100.00 %

3. Element Breakdown

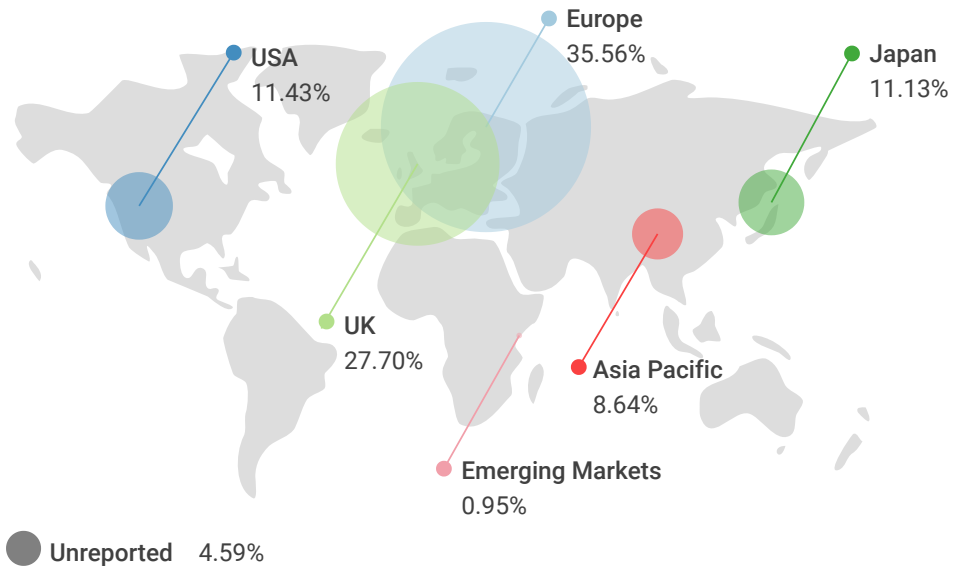


Core Elements

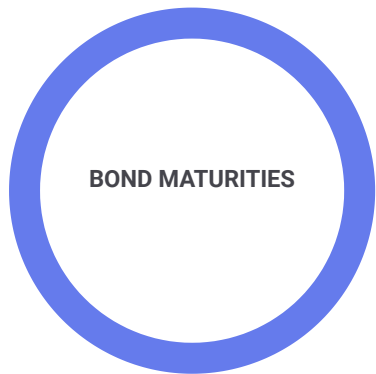
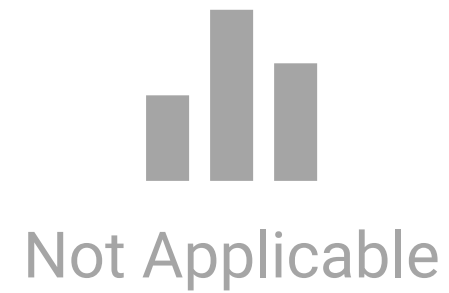
NAME	WEIGHT	↓	STRATEGY ALLOCATION	USAGE	RISK	APPLICATION
Vanguard Sterling Short Term Money - IPA GBP Acc	25.00%		Opportunistic	Diversifier	Risk off	Alpha
Royal London Short Term Money Market Y Acc	25.00%		Opportunistic	Diversifier	Risk off	Alpha
FIDELITY CASH FUND-W ACC GBP	25.00%		Opportunistic	Diversifier	Risk off	Alpha
LEGAL & GENERAL CASH-I ACC	25.00%		Opportunistic	Diversifier	Risk off	Alpha

4. Aggregated Net Exposure

Regional Exposure



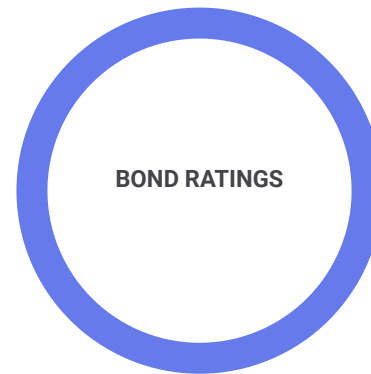
Equity Market Cap (%)



BOND MATURITIES

● Ultra Short Term (<1 yr)

100.00%



BOND RATINGS

● Investment Grade

100.00%

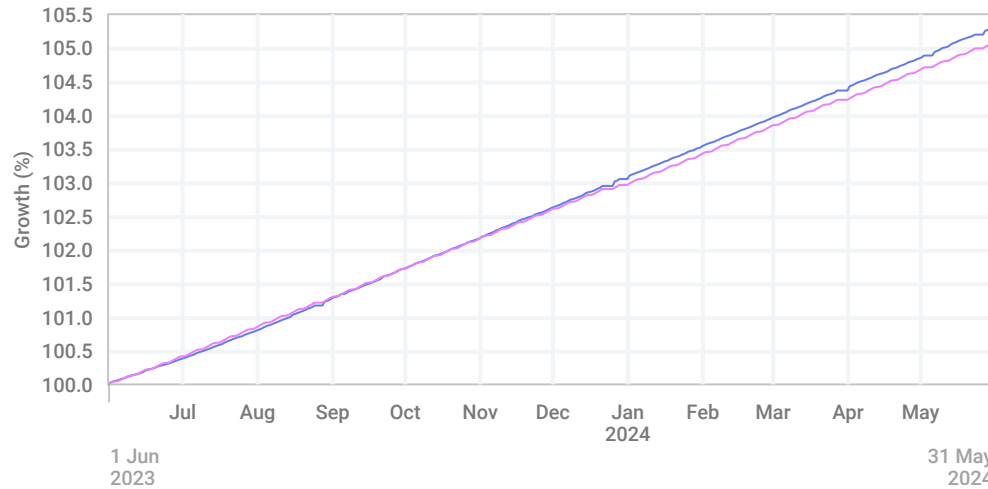
5. Overall Performance



● Broom Money Market Portfolio ● Sonia 3 Month GBP

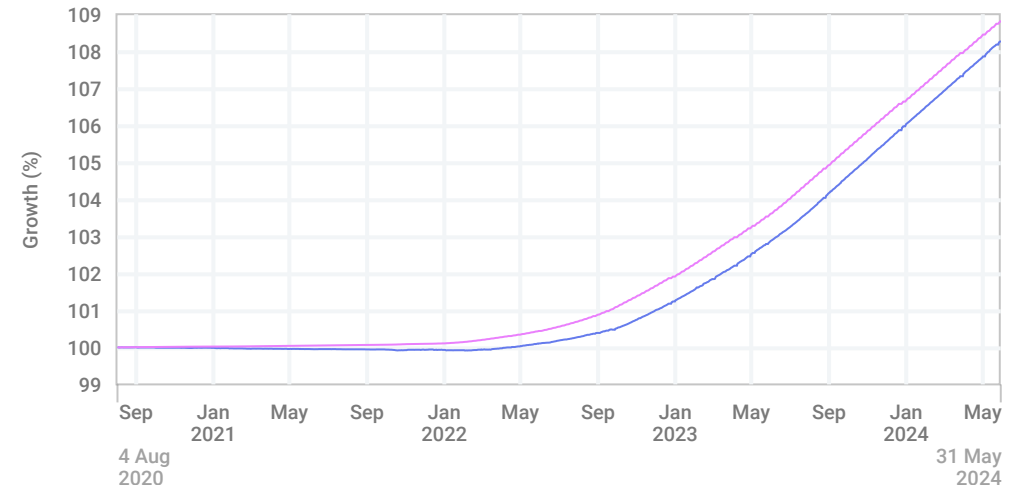
GROWTH (%) - OVER 1 YEAR

1 Jun 2023 - 31 May 2024



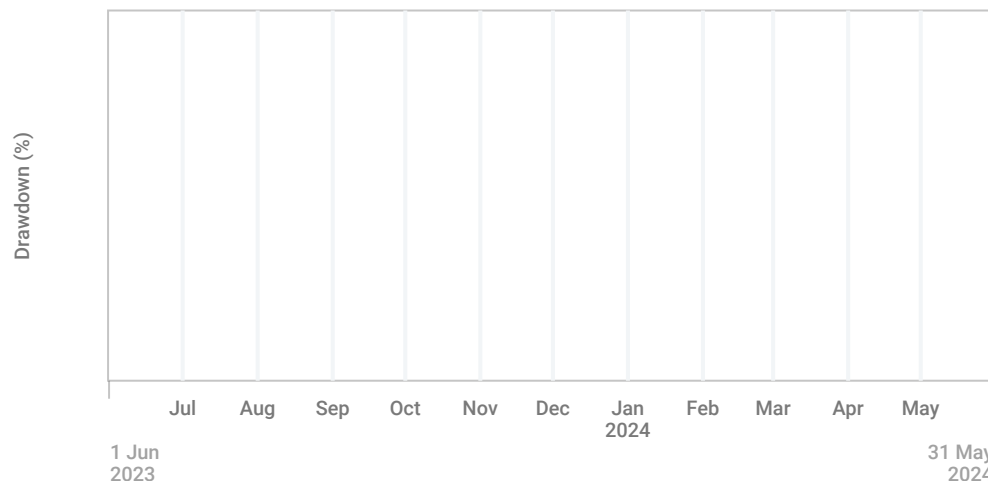
GROWTH (%) - FROM INCEPTION

4 Aug 2020 - 31 May 2024



DRAWDOWN (%) - OVER 1 YEAR

1 Jun 2023 - 31 May 2024



DRAWDOWN (%) - FROM INCEPTION

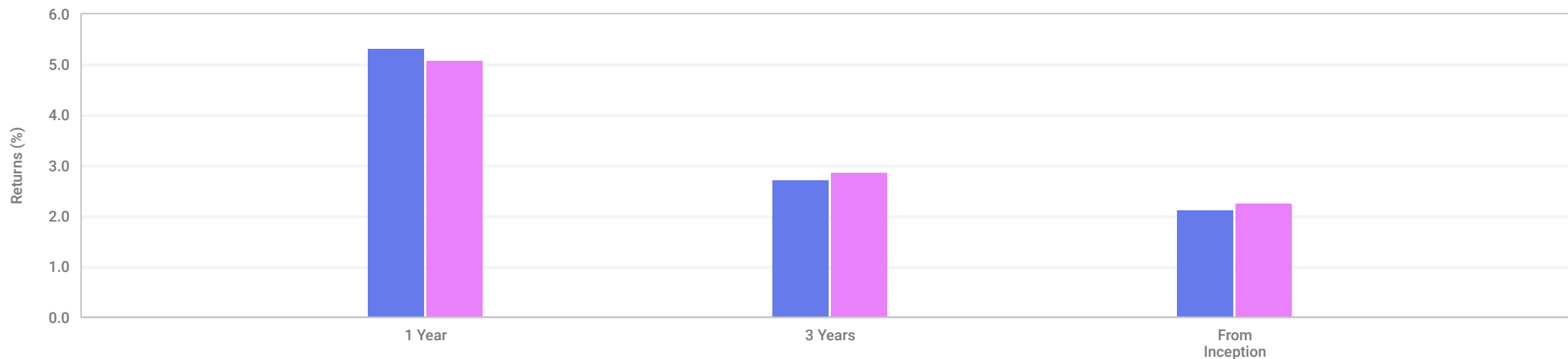
4 Aug 2020 - 31 May 2024



The value of investments and the income from them can go down as well as up and past performance is not a guide to future performance.

6. Returns

● Broom Money Market Portfolio ● Sonia 3 Month GBP



MONTHLY BREAKDOWN AND YEARLY TOTALS (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YEAR
2024	0.45	0.41	0.41	0.45	0.44								2.18
2023	0.29	0.29	0.31	0.31	0.37	0.37	0.42	0.46	0.44	0.45	0.44	0.43	4.67
2022	-0.01	0.01	0.03	0.05	0.07	0.08	0.08	0.13	0.11	0.22	0.25	0.26	1.31
2021	-0.01	-0.01	0.00	-0.01	0.00	0.00	-0.01	0.00	0.00	-0.02	0.02	-0.01	-0.05
2020								0.00	0.00	-0.01	-0.01	0.00	-0.01

ANNUALISED ROLLING RETURNS (%)

	1 YEAR	3 YEAR	INCEPTION
Broom Money Market Portfolio	5.30	2.71	2.11
Sonia 3 Month GBP	5.07	2.85	2.24

CUMULATIVE RETURNS (%)

	1 YEAR	3 YEAR	INCEPTION
Broom Money Market Portfolio	5.30	8.33	8.28
Sonia 3 Month GBP	5.07	8.77	8.82

7. Annualised Analytics



● Broom Money Market Portfolio ● Sonia 3 Month GBP

PERFORMANCE - OVER 1 YEAR

1 Jun 2023 - 31 May 2024

	●	●
RETURNS (%)	5.30	5.07
VOLATILITY (%)	0.17	0.05
ALPHA		
BETA	1.00	1.00
CORRELATION	0.99 *	1.00
SHARPE RATIO	1.23	0.00
SORTINO RATIO	2.77	N/A
MAX DRAWDOWN (%)	0.00	0.00

PERFORMANCE - FROM INCEPTION

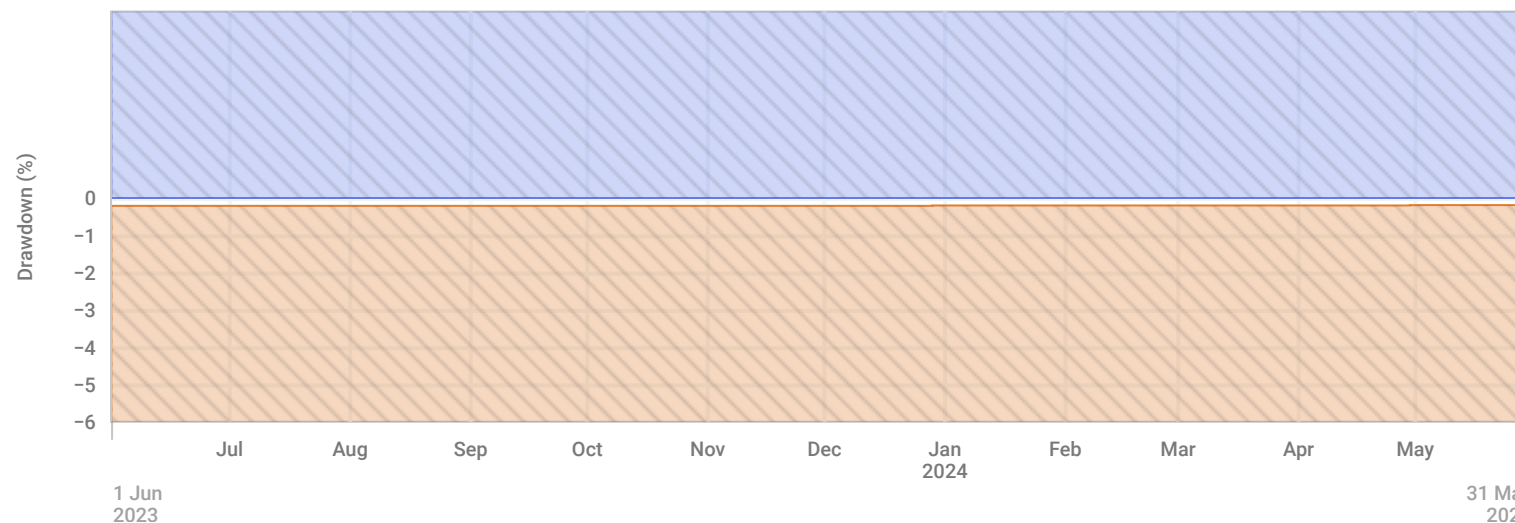
4 Aug 2020 - 31 May 2024

	●	●
RETURNS (%)	2.11	2.24
VOLATILITY (%)	0.18	0.13
ALPHA		
BETA	1.00	1.00
CORRELATION	0.99	1.00
SHARPE RATIO	-0.72	0.00
SORTINO RATIO	-2.01	N/A
MAX DRAWDOWN (%)	-0.09	0.00

*Calculated over a 3 year period where history permits.

STRESS TEST DRAWDOWN (%)

1 Jun 2023 - 31 May 2024



Stress test notes

The chart shows the calculated drawdown over a trailing 12-month period. The Review Point is a potential intervention point. Any drawdown above this line indicates a typical drawdown in a normal market cycle. Should the drawdown exceed the Review Point, then this indicates that market conditions may be abnormal. This is the point at which immediate action should be considered.

8. Disclaimer



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