

# THE TAVISTOCK ASSET MANAGEMENT INVESTMENT TOOLKIT

## PERFORMANCE COMPARISON

TOOLKIT OPTION	MTH	YTD	ROLLING 1-YEAR	ROLLING 3-YEAR	ROLLING 5-YEAR
ACUMEN Portfolio 3	-0.34	-12.16	-12.16	-11.06	-8.53
ACUMEN Portfolio 4	-0.64	-10.47	-10.47	-2.01	4.20
ACUMEN Portfolio 5	-0.69	-9.86	-9.86	3.22	10.27
ACUMEN Portfolio 6	-0.82	-9.78	-9.78	7.32	15.88
ACUMEN Portfolio 7	-0.76	-9.11	-9.11	7.81	17.16
ACUMEN Portfolio 8	-0.70	-9.44	-9.44	7.26	16.93
ACUMEN Income Portfolio	-0.78	-3.85	-3.85	-1.25	3.14
Tavistock PROFILE 3	-0.28	-10.56	-10.56	-10.31	-9.94
Tavistock PROFILE 4	-0.42	-7.71	-7.71	-3.37	-0.68
Tavistock PROFILE 5	-0.56	-8.65	-8.65	-0.71	4.50
Tavistock PROFILE 6	-0.68	-8.84	-8.84	3.47	10.22
Tavistock PROFILE 7	-0.74	-8.95	-8.95	7.68	15.59
Tavistock PROFILE 8	-0.69	-9.27	-9.27	7.15	16.02
Tavistock Income PROFILE	-0.77	-2.27	-2.27	-0.12	4.25
Abacus Active 3 - DFM	-0.03	-15.88	-16.56	-4.72	1.01
Abacus Active 4 - DFM	0.51	-18.92	-20.29	-7.43	-1.36
Abacus Active 5 - DFM	0.71	-21.27	-22.56	-8.40	-1.61
Abacus Active 6 - DFM	-1.31	-21.53	-21.53	-15.27	-5.61
Abacus Active 7 - DFM	-1.54	-22.65	-22.65	-15.27	-8.98
Abacus Active 8 - DFM	-1.76	-24.95	-24.95	-18.44	-8.53
Abacus Passive 3 - DFM	-1.79	-11.91	-11.91	-7.07	0.16
Abacus Passive 4 - DFM	-2.04	-9.76	-9.76	-1.28	7.98
Abacus Passive 5 - DFM	-1.92	-8.84	-8.84	0.72	11.79
Abacus Passive 6 - DFM	-1.79	-7.25	-7.25	3.21	14.69
Abacus Passive 7 - DFM	-1.78	-6.50	-6.50	4.41	15.77
Abacus Passive 8 - DFM	-1.67	-4.77	-4.77	10.26	20.91
Abacus ESG 3 - DFM	-0.77	-10.76	-10.76	-4.18	0.46
Abacus ESG 4 - DFM	-1.01	-12.03	-12.03	0.50	9.36
Abacus ESG 5 - DFM	-1.29	-12.94	-12.94	5.67	18.81
Abacus ESG 6 - DFM	-1.31	-13.54	-13.54	5.97	17.99
Abacus ESG 7 - DFM	-1.57	-12.31	-12.31	11.49	27.79
Abacus ESG 8 - DFM	-1.85	-11.81	-11.81	—	—

# 5 YEAR DISCRETE PERFORMANCE (2018 – 2022)

TOOLKIT OPTION	2018	2019	2020	2021	2022
ACUMEN Portfolio 3	-2.79	5.79	0.48	0.77	-12.16
ACUMEN Portfolio 4	-5.63	12.68	4.63	4.59	-10.47
ACUMEN Portfolio 5	-8.10	16.24	7.88	6.14	-9.86
ACUMEN Portfolio 6	-9.84	19.76	9.57	8.58	-9.78
ACUMEN Portfolio 7	-10.15	20.95	9.42	8.41	-9.11
ACUMEN Portfolio 8	-8.36	18.96	8.74	8.93	-9.44
ACUMEN Income Portfolio	-6.04	11.17	-4.63	7.69	-3.85
Tavistock PROFILE 3	-5.20	5.94	-0.08	0.35	-10.56
Tavistock PROFILE 4	-6.03	9.80	1.83	2.43	-7.71
Tavistock PROFILE 5	-6.31	12.34	4.08	4.43	-8.65
Tavistock PROFILE 6	-6.97	14.50	6.31	6.77	-8.84
Tavistock PROFILE 7	-7.88	16.53	9.24	8.26	-8.95
Tavistock PROFILE 8	-8.62	18.49	8.57	8.77	-9.27
Tavistock Income PROFILE	-5.93	10.97	-4.55	7.56	-2.72
Abacus Active 3 - DFM	-2.90	10.38	11.51	-0.26	-14.74
Abacus Active 4 - DFM	-3.37	12.07	11.40	0.19	-18.20
Abacus Active 5 - DFM	-3.69	14.71	10.80	1.38	-20.52
Abacus Active 6 - DFM	-3.76	15.76	5.68	2.17	-21.53
Abacus Active 7 - DFM	-3.87	16.79	3.27	1.49	-22.65
Abacus Active 8 - DFM	-3.96	16.76	7.70	0.90	-24.95
Abacus Passive 3 - DFM	-0.80	8.64	4.28	1.17	-11.91
Abacus Passive 4 - DFM	-1.85	11.45	3.54	5.66	-9.76
Abacus Passive 5 - DFM	-2.51	13.85	3.35	6.90	-8.84
Abacus Passive 6 - DFM	-3.09	14.67	1.17	9.99	-7.25
Abacus Passive 7 - DFM	-4.39	15.97	2.63	8.81	-6.50
Abacus Passive 8 - DFM	-4.88	15.30	5.15	10.11	-4.77
Abacus ESG 3 - DFM	-4.63	9.93	4.41	2.84	-10.76
Abacus ESG 4 - DFM	-4.87	14.38	7.59	6.19	-12.03
Abacus ESG 5 - DFM	-4.59	17.85	11.97	8.40	-12.94
Abacus ESG 6 - DFM	-5.36	17.66	10.51	10.91	-13.54
Abacus ESG 7 - DFM	-6.11	22.08	13.06	12.45	-12.31
Abacus ESG 8 - DFM	—	—	—	—	-11.81



## DISCLAIMER

This document has been prepared solely for informational purposes and does not seek to make any recommendation to buy or sell any particular security or to adopt any specific investment strategy. Any use of this document by a financial intermediary is restricted to clients for whom the information in this document and an investment has been considered to be suitable by that financial intermediary in view of that client's situation and purpose, subject always to the applicable regulatory standard. The Abacus Active DFM, Passive DFM and ESG DFM model portfolios (profiles) are based on a series of model portfolios managed by Abacus Associates, on an advisory basis, since 2015. To calculate the backtested data for these DFM model portfolios, Tavistock Asset Management have taken historical model portfolio data, provided by Abacus Associates, and applied re-balances on the 1st of January each year as well as applying a 0.29% DFM fee. Historical returns of these DFM model portfolios (profiles) may differ from actual returns for a variety of reasons. This document should be treated as a summary. Performance numbers post 1st November 2020 are quoted net of the 0.29% oversight fee. For further information about any of the offerings within the toolkit, please refer to the wider literature and offering documents. All of the information contained in this document has been prepared and is communicated by Tavistock Asset Management. Tavistock Asset Management does not provide investment advice. Tavistock Asset Management is authorised and regulated by the Financial Conduct Authority (FCA), FRN 955719. Tavistock Asset Management Limited is a wholly owned subsidiary of Tavistock Investments Plc. Source of data: Tavistock Asset Management, Thomson Reuters and Lipper for Investment Management unless otherwise stated. Date of data: 31st December 2022 unless otherwise stated.

