

Hawksmoor's ARC Sterling PCI Report – December 2019

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Highlights:

- Outstanding performance: 1st or 2nd Quartile performance in all four categories (Sterling Cautious, Sterling Balanced Asset, Sterling Steady Growth, Sterling Equity Risk) in 2019.
- Outstanding risk control: 1st or 2nd Quartile Sharpe Ratios (performance relative to risk) in all four categories over three years.
- The ARC Sterling PCI Report for December 2019 paints a highly complimentary picture of both the performance achieved by Hawksmoor's portfolios and the risk taken to achieve this.

Sterling Cautious (7.4% of Hawksmoor portfolios)

Hawksmoor has outperformed in each of 2017, 2018 and 2019. This has been achieved with volatility that over the past three years has been below both the average and the mean of the ARC Private Client Index.

Sterling Balanced Asset (36.9% of Hawksmoor portfolios)

The three year cumulative return of 16.6% is 3.3% ahead of the ARC Private Client Index and ranks in the first quartile. This has been achieved with below average risk and puts Hawksmoor firmly in the first quartile of the Sharpe Ratio.

Sterling Steady Growth (42.5% of Hawksmoor portfolios)

Performance is first quartile over both one and three years. Cumulative three year performance of 20.8% is 2.1% ahead of the ARC Private Client Index. Volatility has been below both the average and the mean of the Private Client Index, placing the three year Sharpe Ratio towards the top of the first quartile.

Sterling Equity Risk (10.5% of Hawksmoor portfolios)

Portfolios have, on average, outperformed in two of the last three years. The total return over the past three years is almost exactly in line with the ARC Private Client Index. Risk has been well controlled, placing the three year Sharpe Ratio towards the top of the second quartile.

Jim Wood-Smith, Chief Investment Officer, said: "It is pleasing to see that not only is Hawksmoor's investment performance nicely ahead of the ARC Indices in the two risk mandates that make up the strong majority of our clients, but also that this has been achieved with rigorous risk control. We aim to deliver more of the same for all our clients."