

## Factsheet

### As of 29 Jan 2021

#### PRICE DATA

Unit class	A
Min. unit	1

#### STANDING DATA

Since start	-3.03%
Fund type	UK OEIC
Launch date	Aug 2019
Initial charge	0.25%
Investment sector	N American equities

#### KEY STATISTICS

Cumulative Return	-3.03%
Annualised Return	-2.06%
5 Day Return	-3.84%
10 Day Return	-2.85%
Best Return	6.69%
Worst Return	-7.39%
Maximum Drawdown	-30.28%
Annualised Volatility	21.59%

#### TOP 10 HOLDINGS

United Therapeutics Corporation  
 Arthur J. Gallagher & Co.  
 Jacobs Engineering Group Inc.  
 California Water Service Group  
 FMC Corporation  
 Central Garden & Pet Company Class A  
 Teradyne, Inc.  
 Cerner Corporation  
 Coca-Cola Consolidated, Inc.  
 Sherwin-Williams Company

### Fund Aim

Financial Science is a systematic fund focused on liquid securities. The core algorithmic engine applies machine learning to a wide range of fundamental, momentum and other data to select undervalued stocks at reduced volatility across a risk adjusted portfolio.

This aims to allocate capital to:

- \* typically 40 - 100 long equity positions or bonds:
- \* high quality businesses with sustainable profit and cashflow
- \* businesses without significant leverage
- \* companies at attractive valuations
- \* short term Treasury bonds

#### PERFORMANCE, % TOTAL RETURNS

	Jan 2021	YTD	2020	2019	Inception to 29 Jan 2021	Annualised to 29 Jan 2021
<b>Fund</b>	0.61%	0.61%	-12.11%	9.66%	-3.03%	-2.06%
<b>S&amp;P 500</b>	-1.02%	-1.02%	18.37%	10.67%	29.66%	19.18%
<b>Cash</b>	0.01%	0.01%	0.38%	0.76%	1.15%	0.77%



#### MONTHLY PERFORMANCE TABLE, % TOTAL RETURNS

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Totals
<b>2019</b>	-	-	-	-	-	-	-	0.53%	2.57%	1.75%	2.74%	1.74%	9.66%
<b>2020</b>	-2.72%	-10.23%	-13.63%	8.25%	0.60%	1.22%	2.16%	-0.59%	-3.78%	-3.24%	8.08%	3.43%	-12.11%
<b>2021</b>	0.61%	-	-	-	-	-	-	-	-	-	-	-	0.61%

The target fund performance (see tearsheets for historic) is

- \* annual return > 7.5% net
- \* annualised volatility < 15%
- \* maximum drawdown < 45%

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