

Factsheet

As of 26 Feb 2021

PRICE DATA

Unit class	A
Min. unit	1

STANDING DATA

Since start	-2.40%
Fund type	UK OEIC
Launch date	Aug 2019
Initial charge	0.25%
Investment sector	N American equities

KEY STATISTICS

Cumulative Return	-2.40%
Annualised Return	-1.55%
5 Day Return	-2.44%
10 Day Return	-3.40%
Best Return	6.69%
Worst Return	-7.39%
Maximum Drawdown	-30.28%
Annualised Volatility	21.17%

TOP 10 HOLDINGS

Houlihan Lokey, Inc. Class A
 Kroger Co.
 Quest Diagnostics Incorporated
 RPM International Inc.
 T. Rowe Price Group
 Alphabet Inc. Class A
 Target Corporation
 NIC Inc.
 Bunge Limited
 Huntington Ingalls Industries, Inc.

Fund Aim

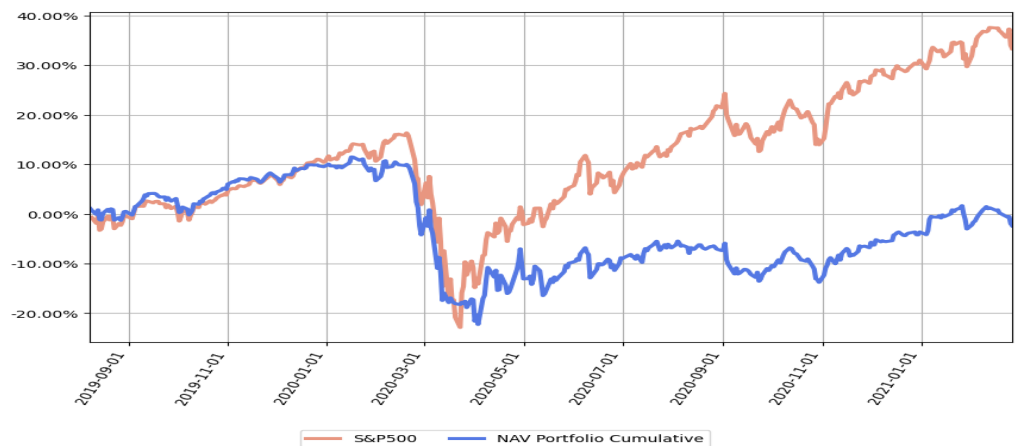
Financial Science is a systematic fund focused on liquid securities. The core algorithmic engine applies machine learning to a wide range of fundamental, momentum and other data to select undervalued stocks at reduced volatility across a risk adjusted portfolio.

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

	Feb 2021	YTD	2020	2019	Inception to 26 Feb 2021	Annualised to 26 Feb 2021
Fund	0.65%	1.27%	-12.11%	9.66%	-2.40%	-1.55%
S&P 500	2.78%	1.73%	18.37%	10.67%	33.27%	20.28%
Cash	0.01%	0.01%	0.38%	0.76%	1.15%	0.74%



MONTHLY PERFORMANCE TABLE, % TOTAL RETURNS

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Totals
2019	-	-	-	-	-	-	-	0.53%	2.57%	1.75%	2.74%	1.74%	9.66%
2020	-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%
2021	0.61%	0.65%	-	-	-	-	-	-	-	-	-	-	1.27%

The target fund performance (see tearsheets for historic) is

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

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