

Factsheet

As of 30 Jul 2021

PRICE DATA

| | |
|------------|---|
| Unit class | A |
| Min. unit | 1 |

STANDING DATA

| | |
|-------------------|---------------------|
| Since start | 14.14% |
| Fund type | UK OEIC |
| Launch date | Aug 2019 |
| Initial charge | 0.25% |
| Investment sector | N American equities |

KEY STATISTICS

| | |
|-----------------------|---------|
| Cumulative Return | 14.14% |
| Annualised Return | 6.91% |
| 5 Day Return | 0.51% |
| 10 Day Return | 2.29% |
| Best Return | 6.69% |
| Worst Return | -7.39% |
| Maximum Drawdown | -30.28% |
| Annualised Volatility | 19.52% |

TOP 10 HOLDINGS

Quest Diagnostics Incorporated
 Houlihan Lokey, Inc. Class A
 T. Rowe Price Group
 Expeditors International of Washington, Inc.
 Activision Blizzard, Inc.
 Lowe's Companies, Inc.
 Laboratory Corporation of America Holdings
 Apple Inc.
 Alphabet Inc. Class C
 Alphabet Inc. Class A

Fund Aim

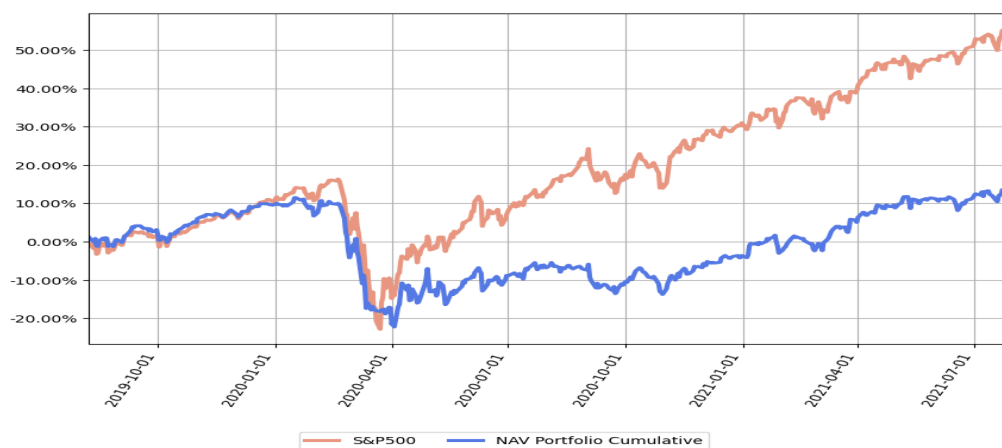
Financial Science is a systematic fund focused on liquid securities. The core algorithmic engine applies machine learning to a wide range of fundamental, momentum and other data to select undervalued stocks at reduced volatility across a risk adjusted portfolio.

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

| | Jul 2021 | YTD | 2020 | 2019 | Inception to 30 Jul 2021 | Annualised to 30 Jul 2021 |
|---------|----------|--------|---------|--------|--------------------------|---------------------------|
| Fund | 2.44% | 18.43% | -12.11% | 9.66% | 14.14% | 6.91% |
| S&P 500 | 2.44% | 18.06% | 18.37% | 10.67% | 54.66% | 24.63% |
| Cash | 0.01% | 0.05% | 0.38% | 0.76% | 1.19% | 0.60% |



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% | 7.59% | 3.60% | 2.41% | 0.01% | 2.44% | - | - | - | - | - | 18.43% |

The target fund performance (see tearsheets for historic) is

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

Disclaimer: A Key Investor Information Document and an English language prospectus for the Financial Science Fund are available via the Financial Science website or on request and investors should consult these documents before purchasing shares in the fund. Past performance is not necessarily a guide to future performance. Any forecasts or backtests are for illustrative purposes only and are not to be relied upon as advice or interpreted as a recommendation. The value of investments and the income from them may fall as well as rise and be affected by changes in exchange rates, and you may not get back the amount of your original investment. Financial Science does not offer investment advice or make any recommendations regarding the suitability of its product. None of the information in this factsheet constitutes investment, legal, tax or other advice, nor should it be relied upon in making an investment decision. Copyright 2021 Financial Science