

## Factsheet

### As of 31 Aug 2022

#### PRICE DATA

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

#### STANDING DATA

|                   |                     |
|-------------------|---------------------|
| Since start       | 2.48%               |
| Fund type         | UK OEIC             |
| Launch date       | Aug 2019            |
| Initial charge    | 0.25%               |
| Investment sector | N American equities |

#### KEY STATISTICS

|                       |         |
|-----------------------|---------|
| Cumulative Return     | 2.48%   |
| Annualised Return     | 0.80%   |
| 5 Day Return          | -3.63%  |
| 10 Day Return         | -4.91%  |
| Best Return           | 6.69%   |
| Worst Return          | -7.39%  |
| Maximum Drawdown      | -30.28% |
| Annualised Volatility | 19.20%  |

#### TOP 10 HOLDINGS

C.H. Robinson Worldwide, Inc.  
 Ennis, Inc.  
 CBIZ, Inc.  
 AMN Healthcare Services, Inc.  
 Kroger Co.  
 Grand Canyon Education, Inc.  
 Expeditors International of Washington, Inc.  
 QuidelOrtho Corporation  
 Vector Group Ltd.  
 Progress Software Corporation

### 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

|                    | Aug 2022 | YTD     | 2021   | 2020    | Inception to 31 Aug 2022 | Annualised to 31 Aug 2022 |
|--------------------|----------|---------|--------|---------|--------------------------|---------------------------|
| <b>Fund</b>        | -3.44%   | -16.73% | 27.69% | -12.11% | 2.48%                    | 0.80%                     |
| <b>S&amp;P 500</b> | -4.08%   | -16.18% | 28.75% | 18.37%  | 41.36%                   | 11.93%                    |
| <b>Cash</b>        | 0.19%    | 0.56%   | 0.08%  | 0.38%   | 1.79%                    | 0.58%                     |



#### 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%  | 0.65%   | 7.59%   | 3.60%  | 2.41%  | 0.01%   | 2.44%  | 1.25%  | -4.95% | 6.68%  | -2.07% | 7.24% | 27.69%  |
| <b>2022</b> | -6.38% | -1.28%  | 0.90%   | -4.68% | -0.83% | -11.66% | 10.75% | -3.44% | -      | -      | -      | -     | -16.73% |

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 2022 Financial Science