

Factsheet

As of 30 Nov 2022

PRICE DATA

Unit class	A
Min. unit	1

STANDING DATA

Since start	6.93%
Fund type	UK OEIC
Launch date	Aug 2019
Initial charge	0.25%
Investment sector	N American equities

KEY STATISTICS

Cumulative Return	6.93%
Annualised Return	2.04%
5 Day Return	1.16%
10 Day Return	2.56%
Best Return	6.69%
Worst Return	-7.39%
Maximum Drawdown	-30.28%
Annualised Volatility	19.21%

TOP 10 HOLDINGS

CrossAmerica Partners LP
 Expeditors International of Washington, Inc.
 United Therapeutics Corporation
 Ennis, Inc.
 Barrett Business Services, Inc.
 Vector Group Ltd.
 Kforce Inc.
 PRA Group, Inc.
 Sisecam Resources LP
 Utah Medical Products, 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

	Nov 2022	YTD	2021	2020	Inception to 30 Nov 2022	Annualised to 30 Nov 2022
Fund	4.28%	-13.11%	27.69%	-12.11%	6.93%	2.04%
S&P 500	5.56%	-13.17%	28.75%	18.37%	46.44%	12.17%
Cash	0.32%	1.35%	0.08%	0.38%	2.59%	0.77%



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%	1.25%	-4.95%	6.68%	-2.07%	7.24%	27.69%
2022	-6.38%	-1.28%	0.90%	-4.68%	-0.83%	-11.66%	10.75%	-3.44%	-8.09%	8.87%	4.28%	-	-13.11%

The target fund performance (see tearsheets for historic) is

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

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