

Factsheet

As of 30 Jun 2023

PRICE DATA

Unit class	A
Min. unit	1

STANDING DATA

Since start	6.47%
Fund type	UK OEIC
Launch date	Aug 2019
Initial charge	0.25%
Investment sector	N American equities

KEY STATISTICS

Cumulative Return	6.47%
Annualised Return	1.62%
5 Day Return	1.73%
10 Day Return	0.74%
Best Return	6.69%
Worst Return	-7.39%
Maximum Drawdown	-30.28%
Annualised Volatility	18.31%

TOP 10 HOLDINGS

CVS Health Corporation
 Amphastar Pharmaceuticals, Inc.
 Universal Corp
 Altria Group, Inc.
 Sysco Corporation
 Alexander's, Inc.
 Diamond Hill Investment Group, Inc.
 Snap-on Incorporated
 NewMarket Corporation
 Coca-Cola Consolidated, Inc.

Fund Aim

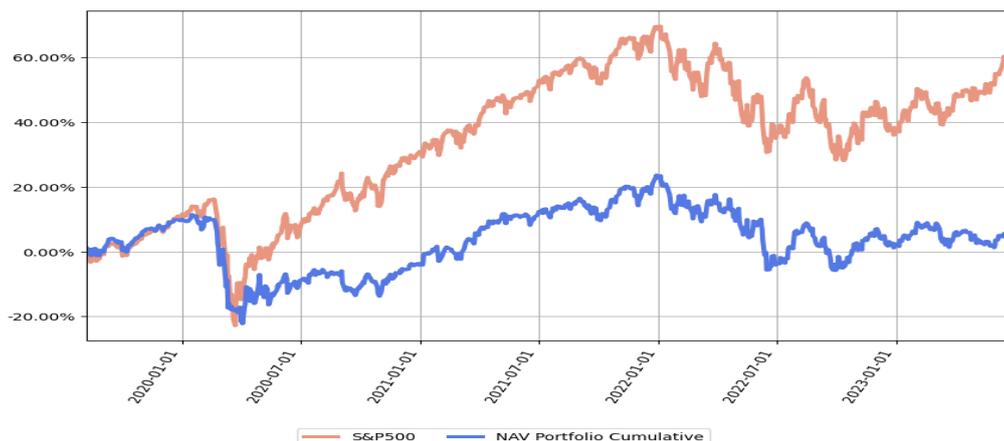
Financial Science is a systematic fund focused on liquid securities. The core algorithmic engine applies machine learning to a wide range of fundamental, momentum and other data to select undervalued stocks at reduced volatility across a risk adjusted portfolio.

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

	Jun 2023	YTD	2022	2021	Inception to 30 Jun 2023	Annualised to 30 Jun 2023
Fund	5.21%	4.09%	-16.88%	27.69%	6.47%	1.62%
S&P 500	6.48%	16.79%	-18.17%	28.75%	61.18%	13.00%
Cash	0.42%	2.40%	1.70%	0.08%	5.41%	1.36%



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%	-4.34%	-16.88%
2023	4.84%	-0.69%	-0.70%	-0.83%	-3.51%	5.21%	-	-	-	-	-	-	4.09%

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 2023 Financial Science