

# **Factsheet**

## As of 30 Oct 2020

### **PRICE DATA**

Unit class	А
Min. unit	1

### **STANDING DATA**

Since start	-13.78%
Fund type	UK OEIC
Launch date	Aug 2019
Initial charge	0.25%
Investment sector	N American equities

#### **KEY STATISTICS**

Cumulative Return	-13.78%
Annualised Return	-11.29%
5 Day Return	-5.19%
10 Day Return	-6.26%
Best Return	6.69%
Worst Return	-7.39%
Maximum Drawdown	-30.28%
Annualised Volatility	22.83%

## **TOP 10 HOLDINGS**

Quest Diagnostics Incorporated
J.M. Smucker Company
Target Corporation
Take-Two Interactive Software, Inc.
T. Rowe Price Group
Activision Blizzard, Inc.
Oracle Corporation
Campbell Soup Company
CVS Health Corporation

CACI International Inc Class A

## **Fund Aim**

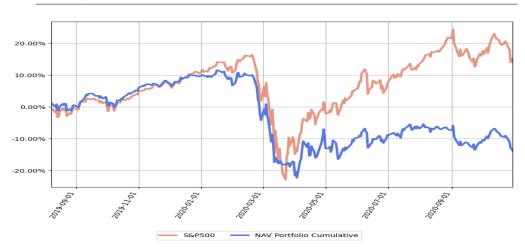
Financial Science is a systematic fund focused on liquid securities. The core algorithmic engine applies machine learning to a wide range of fundamental, momentum and other data to select undervalued stocks at reduced volatility across a risk adjusted portfolio.

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**

	Oct 2020	YTD	2019	2018	Inception to 30 Oct 2020	Annualised to 30 Oct 2020
Fund	-3.24%	-21.38%	9.66%	-	-13.78%	-11.29%
S&P 500	-2.49%	2.94%	10.67%	-	13.92%	11.10%
Cash	0.01%	0.36%	0.76%		1.12%	0.91%



# 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%	-	-	-21.38%

The target fund performance (see tearsheets for historics) is

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

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