

STANDING DATA

Fund type	UK CEF
Launch date	Jun 2024
Investment sector	N American equities (Long only, including US stocks, Bonds and short term T-Bills)
Tradable asset classes	Equities, Bonds
Equities	Typically 40 - 100 long equity positions
Bonds	Short Term Treasury and Investment Grade Corporate Bonds
Auditors	Grant Thornton
Alternative Investment Fund Manager	Sanctum Financial Investment (Sanctum FI LLP authorised and regulated by the UK Financial Conduct Authority FRN 224125)
SEDOL	BQB4477
ISIN	GG00BQB44777

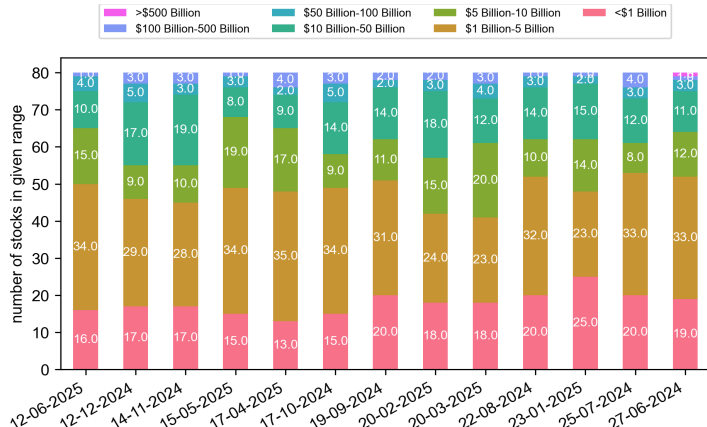
KEY STATISTICS

Cumulative Return	13.42%
Annualised Return	12.77%
Best month Return	5.88%
Worst month Return	-3.51%
Maximum Drawdown	-14.67%
Annualised Volatility	-3.51%
Sharpe Ratio	0.59

TOP 10 HOLDINGS

- Silvercorp Metals Inc.
- Fluor Corporation
- Catalyst Pharmaceuticals, Inc.
- Bath & Body Works, Inc.
- Thermon Group Holdings, Inc.
- Sezzle Inc.
- CF Industries Holdings, Inc.
- Sterling Infrastructure, Inc.
- CVR Partners, LP
- Tidewater Inc

MARKET CAPITALISATION



FUND AIM

Financial Science is an algorithmic fund that optimises capital allocation across a risk adjusted portfolio of liquid stocks and bonds. It applies machine learning to a wide range of fundamental, momentum and other data to target resilient securities that are more likely to withstand financial shocks and provide higher returns over the long term.

PERFORMANCE, % TOTAL RETURNS

	Jun 2025	YTD	2024	Inception to 30 Jun 2025	Annualised
Fund Equity/Bond	3.03%	1.46%	11.79%	13.42%	12.77%
Fund Equity-only	5.80%	-0.16%	16.12%	15.93%	15.16%
S&P 500	5.14%	6.05%	9.31%	15.69%	14.92%
Cash	0.36%	2.18%	2.96%	5.21%	4.97%

MONTHLY PERFORMANCE TABLE, % TOTAL RETURNS

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Totals
2025	2.27%	-3.51%	-3.21%	-1.23%	4.39%	3.03%	-	-	-	-	-	-	1.46%
2024	-	-	-	-	-	1.02%	4.47%	1.51%	2.04%	-1.08%	5.88%	-2.35%	11.79%

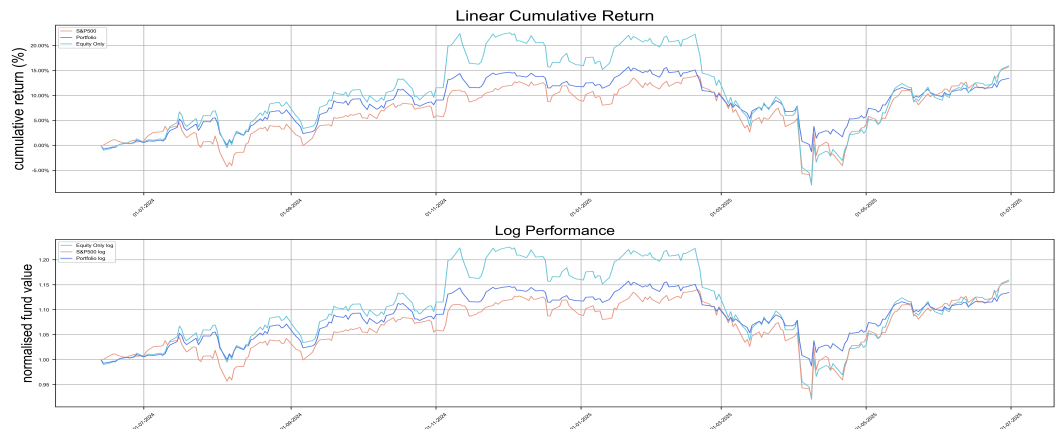
AMALGAMATED MONTHLY STOCK/BOND RATIO

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2025	93:7	60:40	60:40	60:40	60:40	60:40	-	-	-	-	-	-
2024	-	-	-	-	-	70:30	80:20	75:25	90:10	50:50	50:49	50:48

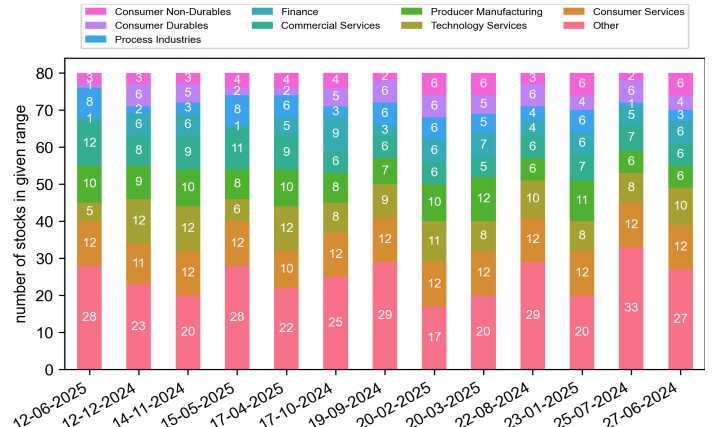
LATEST MODEL RELEASE NOTES

Model	Evolution Release Date	Key Enhancements
2.10	04/08/2023	Inverted Growth scores - improved correlation between Growth Expert and short-term future returns. No hard Beta in pre-screener process - risk managed through US Treasury Bills.

CUMULATIVE RETURNS



SECTOR



CONTACT US

Address	Telephone	E-mail
Sanctum FI, BMA House, Tavistock Square, London WC1H 9JP	+44 (20) 3103 6806	contact@sanctumfi.com