Factsheet: Stock-Bond US Adaptive

As of 30 Sep 2026

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
Currency	USD
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	21.29%
Annualised Return	8.76%
Best month Return	5.88%
Worst month Return	-3.54%
Maximum Drawdown	-7.89%
Annualised Volatility	10.90%
Sharpe Ratio	0.40

TOP 10 HOLDINGS

Stock Name	% of assets
Liquidity Services, Inc.	4.7%
Incyte Corporation	4.1%
Tutor Perini Corporation	4.1%
GoDaddy, Inc. Class A	4.1%
Harmony Biosciences Holdings, Inc.	4.0%
Pan American Silver Corp.	3.8%
Pitney Bowes Inc.	3.7%
Copart, Inc.	3.7%
Dillard's, Inc. Class A	1.3%
Sonos, Inc.	1.1%

FUND AIM

Sanctum Stock-Bond US Adaptive is a long-only algorithmic fund that optimises capital allocation across a risk adjusted portfolio of liquid stocks and bonds. It applies data-driven analytics 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

	MTD	YTD	2025	ITD	Annualised
Fund Equity/Bond	-3.54%	2.94%	5.40%	21.29%	8.76%
Equity only (indicative)	-7.54%	2.45%	5.23%	25.19%	10.26%
S&P 500	-0.33%	12.71%	17.72%	45.02%	17.54%
Cash (US Fed Funds)	0.31%	2.77%	4.29%	10.35%	4.38%

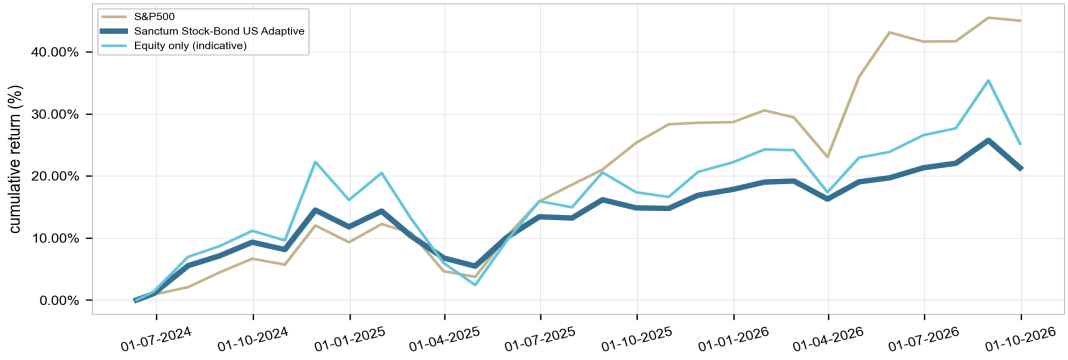
MONTHLY PERFORMANCE TABLE, % TOTAL RETURNS

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Totals
2026	1.00%	0.15%	-2.44%	2.39%	0.54%	1.35%	0.60%	3.03%	-3.54%	-	-	-	2.94%
2025	2.27%	-3.51%	-3.21%	-1.23%	4.39%	3.03%	-0.19%	2.60%	-1.12%	-0.08%	1.86%	0.80%	5.40%
2024	-	-	-	-	-	1.02%	4.47%	1.51%	2.04%	-1.08%	5.88%	-2.35%	11.79%

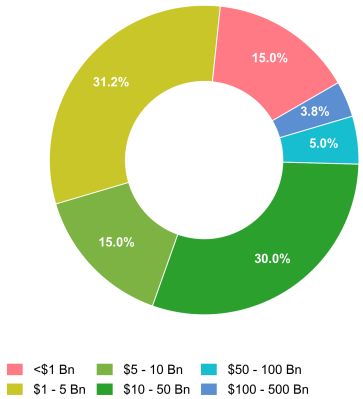
AMALGAMATED MONTHLY STOCK/BOND RATIO

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2026	50:50	50:50	50:50	50:50	50:50	50:50	50:50	50:50	50:50	-	-	-
2025	93:7	60:40	60:40	60:40	60:40	50:50	50:50	50:50	50:50	50:50	50:50	50:50
2024	-	-	-	-	-	70:30	80:20	75:25	90:10	50:50	50:50	50:50

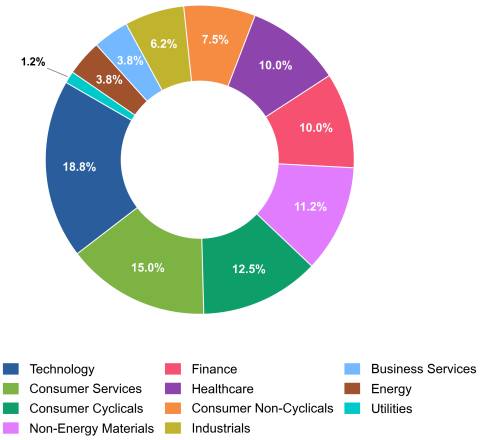
CUMULATIVE RETURNS



MARKET CAP ALLOCATION



SECTOR ALLOCATION



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