

VT SG UK Defined Return Assets A

Fund Information

Sector

IA Specialist

Manager's Name

N/A

Date Manager Appointed

N/A

Launch Date

Oct 2017

Fund Size(£m)

£30.79

Yield* (See page2)

0.00 %

XD Dates

Jul 31, Jan 31

Last Distribution

31/07/20 (XD Date)

30/09/20 (Pay Date)

0.00(Distribution)

OCF

0.52 %

Fund Aim

The investment objective of the VT SG UK Defined Return Assets Fund is to generate capital growth over the long term. The Fund will seek to achieve its objective primarily via exposure (indirectly by way of a swap) to a portfolio of defined return investments, namely twelve rolling up to six year autocalls (each of which will have a potential maturity date on a different calendar month each year) which are designed to provide a defined return if the FTSE 100 is at, or above, a predefined level on a specified date. Capital is at risk and there is no guarantee that a positive return will be achieved over a 12 month, or any, period. The Fund may also invest in transferable securities, bonds, money market instruments, deposits, cash and near cash.

Sector: IA Specialist

Performance



■ VT SG UK Defined Return Assets A
■ IA Specialist

Morningstar Analyst Rating

N/A

FE Crown Rating

Discrete Performance - 12 months to 31/12/19

	2019	2018	2017	2016	2015
Fund	11.78	-0.58	-	-	-
Stock Sector Average	13.04	-5.05	9.73	26.17	-5.66

Cumulative Performance to 30/09/20

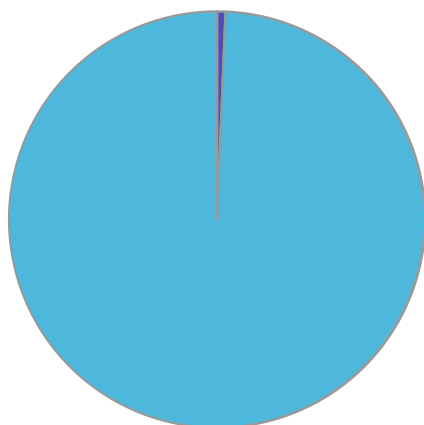
	1 Yr	2 Yrs	3 Yrs	4 Yrs	5 Yrs
Fund	-10.25	-5.16	-	-	-
Stock Sector Average	-1.74	5.71	7.58	17.45	48.67

Performance Analysis - Annualised 3 years

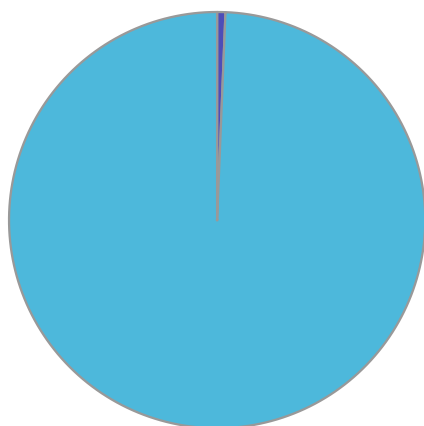
	Growth Rate %	Volatility	Alpha	Beta	Sharpe
Fund	-	-	-	-	-
Stock Sector Average	2.46	11.94	0.00	1.00	0.00

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Fund Composition



	(%)
Structured Products	99.36
Cash & Cash Equivalents	0.64



	(%)
UK	99.36
Money Market	0.64

Largest Holdings

Holdings	(%)
SocGen Autocall Maturity 06/MAR/2023	8.55
SOCGEN AUTOCALL MATURITY 05 / SEP / 2024	8.53
SocGen Autocall Maturity 05/OCT/2023	8.47
SOCGEN AUTOCALL MATURITY 06/NOV/2025	8.47
SocGen Autocall Maturity 05/DEC/2023	8.43

Holdings	(%)
SOCIETE GENERALE SA BULL CERT 18/02/20 (HONG KONG EXC)HKD226	8.38
SOCGEN AUTOCALL MATURITY 05/JAN/2026	8.31
SOCGEN AUTOCALL MATURITY 07/APR/2025	8.29
SOCGEN AUTOCALL MATURITY 09 / JUL / 2024	8.07
SOCGEN AUTOCALL MATURITY 05/AUG/2024	8.00

* Data supplied by fund managers regarding fixed interests funds may not specify yield type. As the provision of redemption yield is an FCA regulatory requirement Novia assumes these are used.

Important Information

Performance details and yields are as at 30/09/2020. Performance figures are inclusive of net reinvested income. Source: FE. This document is designed only for professional investors and experienced advisers. The value of investments and the income gained may fluctuate. Investors may not get back the full amount invested. Past performance is not a guide to the future.