

## GS Gbl Strat Mcr Bd Pfl RH £

### Fund Information

**Sector**

Hedge/Stru Prod - Fixed Int

**Manager's Name**

Jonathon Orr  
Michael Swell

**Date Manager Appointed**

Feb 2020

**Launch Date**

Oct 2014

**Fund Size(£m)**

£395.81

**Yield\*** (See page2)

0.00 %

**XD Dates**

Dec 14

**Last Distribution**

14/12/20 (XD Date)

14/12/20 (Pay Date)

3.47(Distribution)

**OCF**

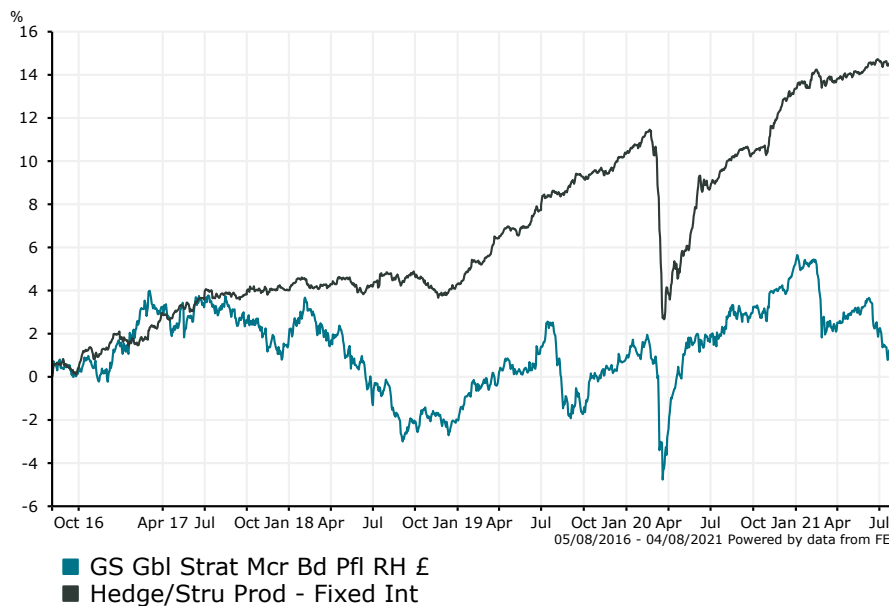
0.71 %

### Fund Aim

The Portfolio seeks to provide income and capital growth over the longer term. The Portfolio will mostly invest in publicly traded securities, currencies and financial derivative instruments, mostly in the global fixed income and currency markets.

**Sector:** Hedge/Stru Prod - Fixed Int

### Performance


**Morningstar Analyst Rating**

N/A

**FE Crown Rating**

#### Discrete Performance - 12 months to 31/12/20

	2020	2019	2018	2017	2016
Fund	4.36	2.88	-3.40	0.04	3.03
Stock Sector Average	2.75	5.80	0.26	2.22	1.70

#### Cumulative Performance to 31/07/21

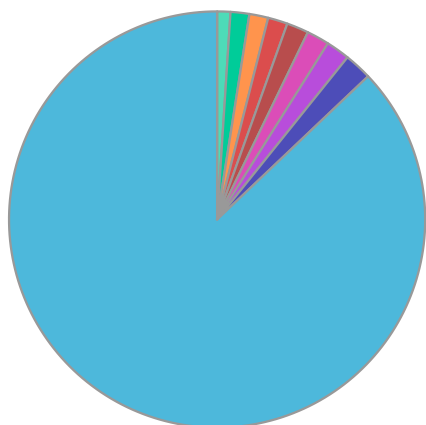
	1 Yr	2 Yrs	3 Yrs	4 Yrs	5 Yrs
Fund	-0.84	-0.51	1.62	-1.41	2.16
Stock Sector Average	4.50	5.62	9.33	10.51	14.48

#### Performance Analysis - Annualised 3 years

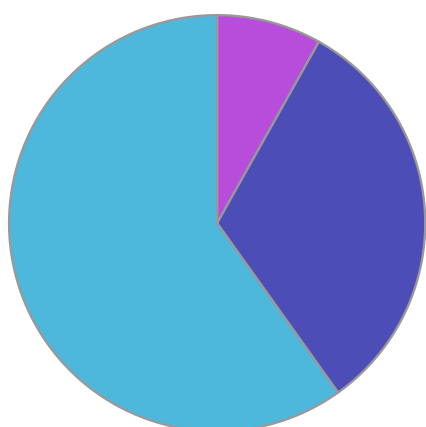
	Growth Rate %	Volatility	Alpha	Beta	Sharpe
Fund	0.54	4.79	-1.59	0.74	0.00
Stock Sector Average	3.02	4.11	0.00	1.00	0.00

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**Fund Composition**



	(%)
USA	97.46
New Zealand	2.40
Czech Republic	2.06
Norway	1.96
UK	1.91
Russia	1.71
Hungary	1.64
China	1.63
Brazil	1.15
Others	-11.92



	(%)
Government Bonds	69.60
Asset/Mortgage-Backed Securities	37.19
Cash Funds	9.46
Futures	0.00
Derivatives	-0.09
Forwards	-0.27
Options	-0.72
Money Market	-15.17

**Largest Holdings**

Holdings	(%)
G2SF 2.50 07/21 TBA	15.06
UNITED STATES OF AMER TREAS BILLS 2.875% TNT 15/08/28 USD100	14.94
JAPAN GOVERNMENT 0.1% BDS 10/03/29 JPY100000	14.63
USTRB 0 08/03/2021	12.55
UNITED STATES OF AMER TREAS BILLS 0% TB 29/07/21 USD100	6.27

Holdings	(%)
G2SF MA5653	5.86
UNITED STATES OF AMER TREAS BILLS 0% TB 18/11/21 USD100	3.76
UNITED STATES OF AMER TREAS BILLS 0% TB 27/07/21 USD100	3.01
UNITED STATES OF AMER TREAS BILLS 0% TB 16/09/21 USD100	2.51
US GOVT T-BILL 10 AUG 2021	2.51

\* 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 31/07/2021. 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.