kirk rice
Accountants & Financial Advisors

# Kirk Rice 10 - GBP

Model Factsheet
**31 Aug 2023**

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# 1. Description

RISK PROFILE KIRK RICE 10

**Aggressive Risk:**

- **prepared to accept periods of extreme negative returns**
- **protect value from inflation over 10-year periods**
- **not concerned about volatility and capital preservation not a priority**

The main objective is to optimise capital growth potential over 10-year periods. There will be minimal focus on downside risk management.
Assets can include Equities; Fixed Interest Securities; options and derivatives. These may be in UK, Overseas and Emerging Markets. Currency exchange rates will impact the returns.
Capital will be at risk, and you may get back less than you invested particularly if you surrender the investments early.

BEHAVIOUR

**Suitable for people who:**

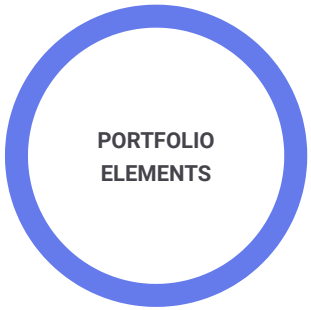
May describe themselves as Aggressive Investment Risk takers.

Would like to benefit from long term investment returns that seek to protect the value of money from inflation.

Are not fazed by volatility or extremely deep short-term losses in pursuit of greater long-term rewards.

Have a need for growth & understand they may not get back the amount invested and can accept the value will rise and fall.

| | |
|---|---|
| Equity | 100.00% |




| | |
|---|---|
| Growth | 100.00% |

| | |
|---|---|
| Opportunistic | 79.00% |
| MarketReturn | 21.00% |

**ACTIVE EXPOSURE RANGE**

**PASSIVE EXPOSURE RANGE**

# 2. Element Breakdown

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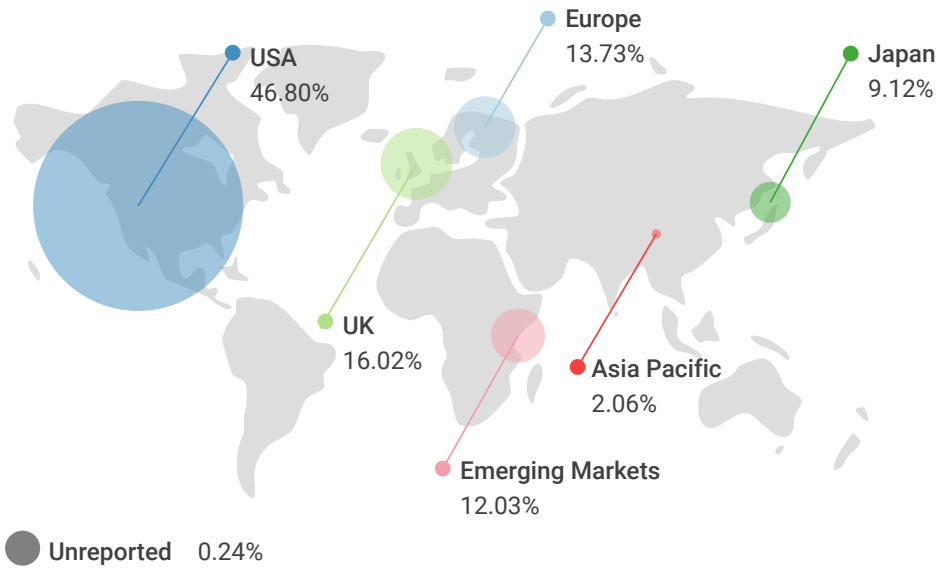
## Growth Elements

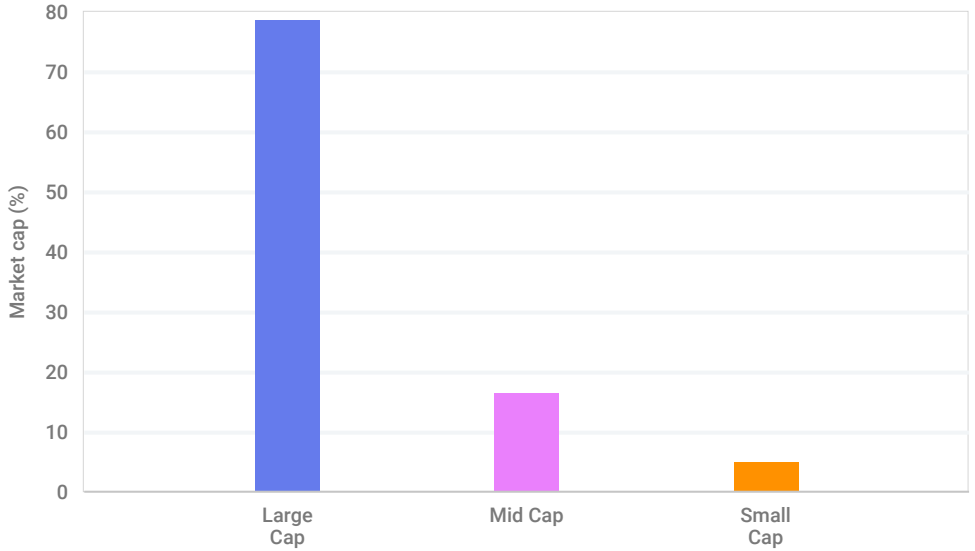
| NAME | WEIGHT | STRATEGY ALLOCATION | USAGE | RISK | APPLICATION |
|---|---|---|---|---|---|
| JPM US Select Fund C Acc | 15.00% | Opportunistic | Diversifier | Risk on | Beta |
| L&G Japan Index C Acc | 8.00% | Market return | Diversifier | Risk on | Beta |
| UBS UK Equity Income C Acc | 8.00% | Opportunistic | Diversifier | Risk on | Alpha |
| L&G International Index Trust C Acc | 8.00% | Market return | Diversifier | Risk on | Beta |
| JPM Emerging Markets C Acc | 6.00% | Opportunistic | Diversifier | Risk on | Alpha |
| Veritas Asian Fund A GBP Inc | 6.00% | Opportunistic | Concentrator | Risk on | Alpha |
| L&G Global Technology Index C Acc | 5.00% | Market return | Diversifier | Risk on | Beta |
| POLAR CAP-INSURANCE-I GBP A | 5.00% | Opportunistic | Diversifier | Risk on | Alpha |
| Polen Focus US Growth Inst Unhedged | 5.00% | Opportunistic | Concentrator | Risk on | Alpha |
| Jupiter UK Special Situations I Acc | 5.00% | Opportunistic | Diversifier | Risk on | Alpha |
| Blackrock Continental European Income Fund | 5.00% | Opportunistic | Diversifier | Risk on | Alpha |
| Premier Miton European Opportunities B Acc | 5.00% | Opportunistic | Concentrator | Risk on | Alpha |
| Artemis US Smaller Companies I GBP Acc | 5.00% | Opportunistic | Diversifier | Risk on | Alpha |
| FUNDSMITH EQUITY FUND-I ACC | 4.00% | Opportunistic | Diversifier | Risk on | Alpha |
| AXA Framlington Biotech GBP Z Acc | 4.00% | Opportunistic | Diversifier | Risk on | Alpha |
| BLACKROCK NAT RES GR&I-D ACC | 3.00% | Opportunistic | Diversifier | Risk on | Alpha |
| Blackrock World Mining Fund D4 GBP unhedged | 3.00% | Opportunistic | Diversifier | Risk on | Alpha |

# 3. Aggregated Net Exposure

## Regional Exposure




## Equity Market Cap (%)




## BOND MATURITIES

Not Applicable

## BOND RATINGS

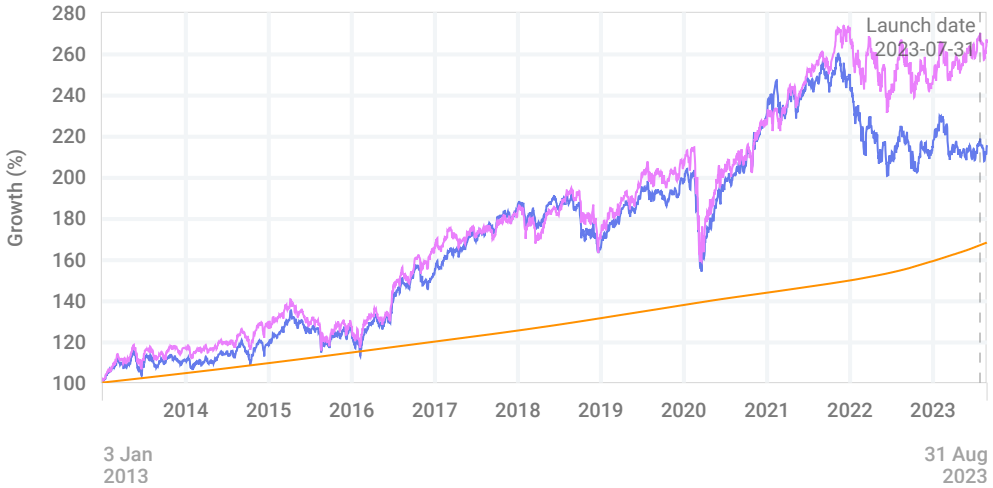
Not Applicable

# 4. Overall Performance

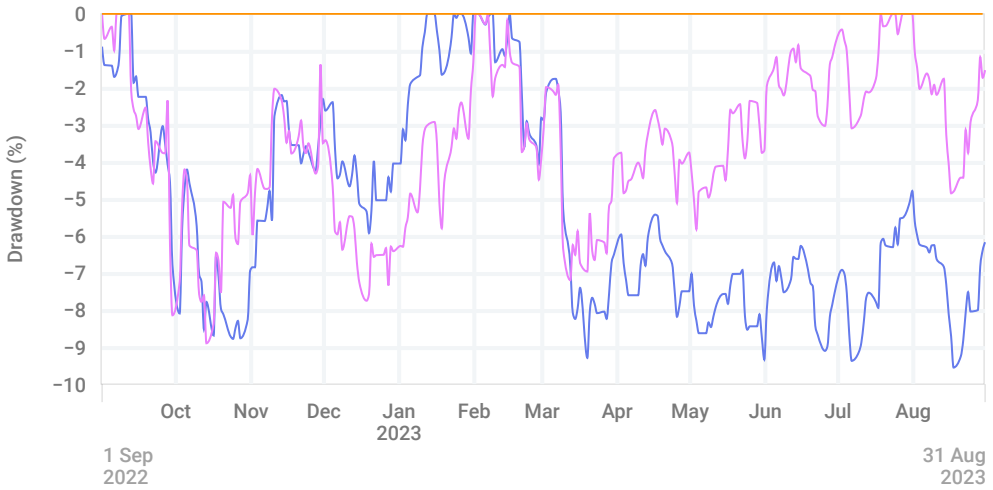
Kirk Rice 10 | FTSE World Equity | Cash + 4%

**GROWTH (%) - OVER 1 YEAR** 1 Sep 2022 - 31 Aug 2023

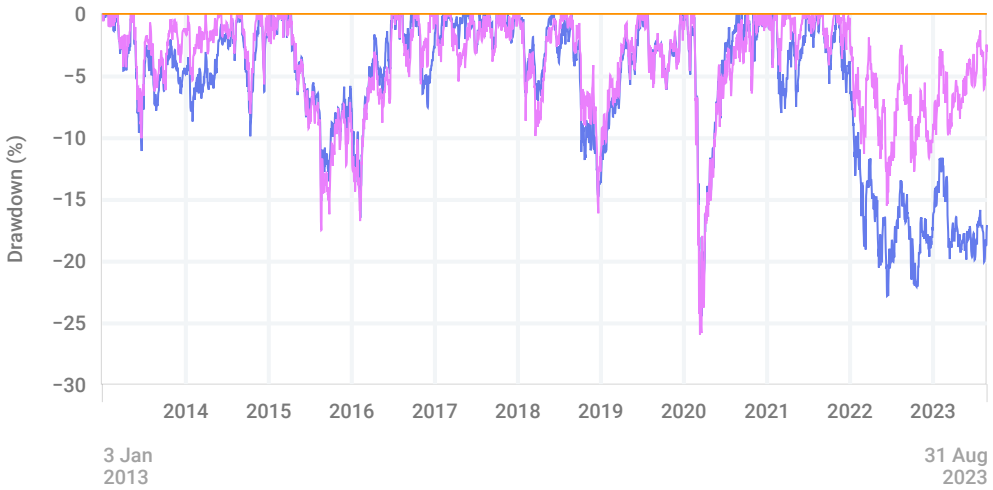
**GROWTH (%) - FROM INCEPTION** 3 Jan 2013 - 31 Aug 2023




**DRAWDOWN (%) - OVER 1 YEAR** 1 Sep 2022 - 31 Aug 2023

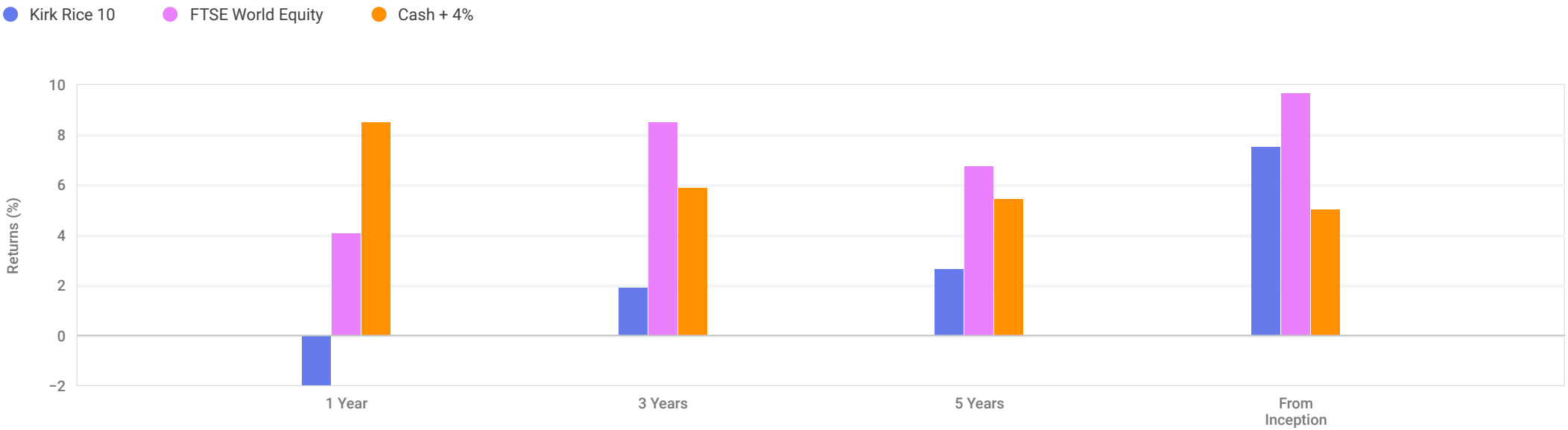



**DRAWDOWN (%) - FROM INCEPTION** 3 Jan 2013 - 31 Aug 2023




The value of investments and the income from them can go down as well as up and past performance is not a guide to future performance.

# 5. Returns




## MONTHLY BREAKDOWN AND YEARLY TOTALS (%)

| | JAN | FEB | MAR | APR | MAY | JUN | JUL | AUG | SEP | OCT | NOV | DEC | YEAR |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **2023** | 4.36 | -0.87 | -2.55 | -1.06 | -1.36 | 1.35 | 2.66 | -1.16 | | | | | 1.17 |
| **2022** | -8.05 | -2.36 | 1.69 | -2.89 | -1.94 | -4.92 | 4.60 | 1.81 | -5.84 | -1.59 | 5.82 | -1.16 | -14.70 |
| **2021** | 0.87 | 0.11 | 0.25 | 4.18 | -1.43 | 3.83 | -1.51 | 4.15 | -1.64 | 0.26 | -0.49 | 0.43 | 9.12 |
| **2020** | -1.04 | -5.81 | -10.28 | 9.43 | 4.75 | 3.16 | 0.56 | 4.05 | 0.69 | -0.26 | 7.42 | 4.10 | 16.19 |
| **2019** | 4.50 | 1.72 | 2.65 | 3.88 | -2.17 | 3.92 | 3.66 | -2.56 | 0.02 | -1.85 | 2.67 | 1.56 | 19.14 |
| **2018** | 0.64 | -1.37 | -3.15 | 2.84 | 3.48 | -0.86 | 0.82 | 0.91 | -1.29 | -8.02 | 1.64 | -5.43 | -9.95 |

Capped to 6 years.

## ANNUALISED ROLLING RETURNS (%)

| | 1 YEAR | 3 YEAR | 5 YEAR | INCEPTION |
|---|---|---|---|---|
| | -1.96 | 1.89 | 2.63 | 7.50 |
| | 4.05 | 8.50 | 6.74 | 9.65 |
| | 8.50 | 5.87 | 5.44 | 5.01 |

## CUMULATIVE RETURNS (%)

| | 1 YEAR | 3 YEAR | 5 YEAR | INCEPTION |
|---|---|---|---|---|
| | -1.95 | 5.77 | 13.77 | 115.41 |
| | 4.03 | 27.61 | 38.34 | 165.82 |
| | 8.43 | 18.58 | 30.12 | 68.07 |

# 6. Annualised Analytics

Kirk Rice 10 | FTSE World Equity | Cash + 4%

**PERFORMANCE - OVER 1 YEAR** 1 Sep 2022 - 31 Aug 2023

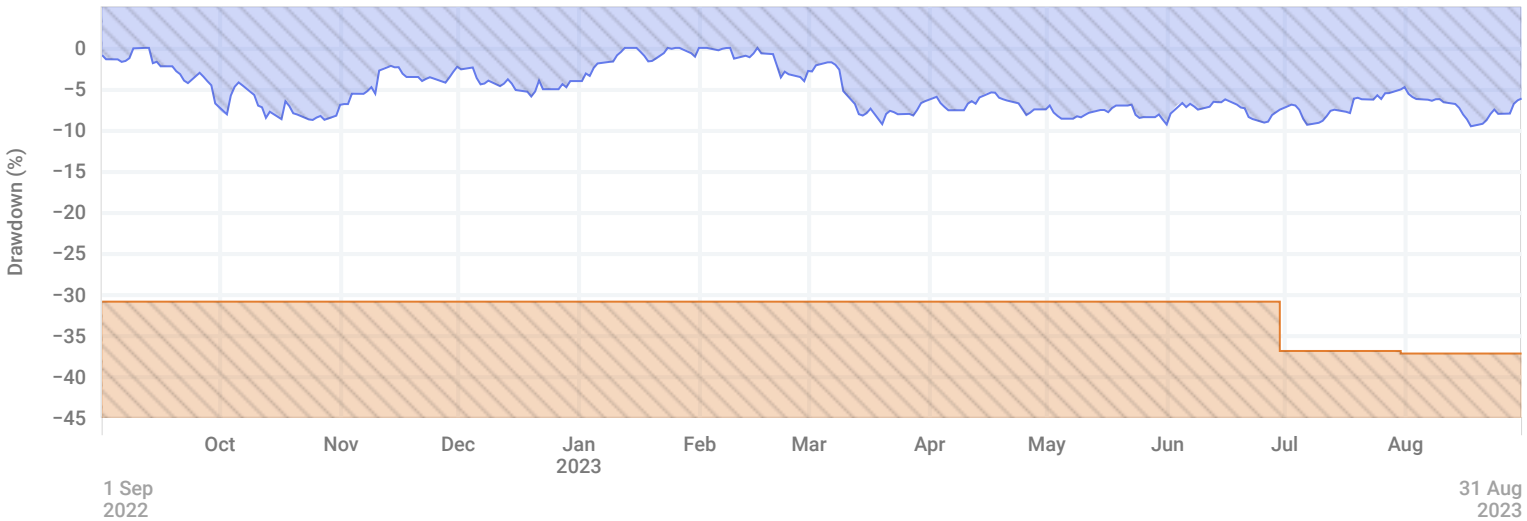
| | | | |
|---|---|---|---|
| **RETURNS (%)** | -1.96 | 4.05 | 8.50 |
| **VOLATILITY (%)** | 12.12 | 14.20 | 0.07 |
| **ALPHA** | -0.39 * | | 0.34 * |
| **BETA** | 0.76 * | 1.00 | 0.00 * |
| **CORRELATION** | 0.82 * | 1.00 | -0.05 * |
| **SHARPE RATIO** | -0.49 | -0.01 | N/A |
| **SORTINO RATIO** | -0.69 | -0.02 | N/A |
| **MAX DRAWDOWN (%)** | -9.55 | -8.90 | 0.00 |

**PERFORMANCE - FROM INCEPTION** 3 Jan 2013 - 31 Aug 2023

| | | | |
|---|---|---|---|
| **RETURNS (%)** | 7.50 | 9.65 | 5.01 |
| **VOLATILITY (%)** | 12.53 | 14.56 | 0.07 |
| **ALPHA** | -0.07 | | 0.34 |
| **BETA** | 0.87 | 1.00 | 0.00 |
| **CORRELATION** | 0.90 | 1.00 | -0.04 |
| **SHARPE RATIO** | 0.53 | 0.60 | N/A |
| **SORTINO RATIO** | 0.73 | 0.84 | N/A |
| **MAX DRAWDOWN (%)** | -24.50 | -25.98 | 0.00 |

*Calculated over a 3 year period where history permits.

**STRESS TEST DRAWDOWN (%)** 1 Sep 2022 - 31 Aug 2023




### Stress test notes

The chart shows the calculated drawdown over the last year. The Review Point is the fund intervention point. Any drawdown above this line indicates a typical drawdown in a normal market cycle. Should the drawdown hit the review point, then this indicates that market conditions may be abnormal. This is the point that we would consider taking immediate action for an extreme market event.

# 7. Disclaimer

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