Kirk Rice 9 - GBP

Model Factsheet
29 Mar 2024

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1. Description

RISK PROFILE KIRK RICE 9 Ongoing charge 0.36%

Very High Risk

- **prepared to accept periods of far greater negative returns**
- **protect value from inflation over 7-year periods.**
- **not concerned about volatility and capital preservation not a priority**

To deliver capital growth to protect value from inflation over 7-year periods. The portfolio is least likely to benefit from some ability to focus on capital preservation in adverse market conditions. 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 Very High-Risk takers.

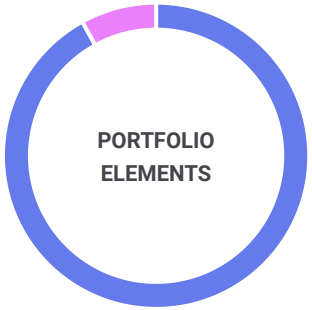
Would like to benefit from long term investment returns that seek to protect the value of money from inflation.

Can accept lower negative returns in pursuit of the greater long-term rewards.

Have a need for growth and/or income.

Understand they may not get back the amount invested and can accept the value will rise and fall.

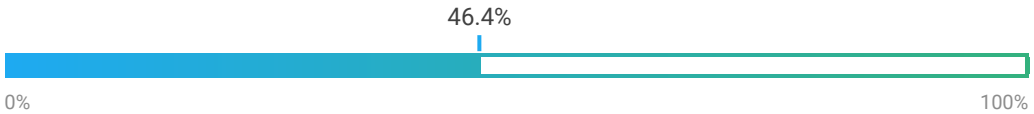
Equity	92.00%
Fixed Income	8.00%



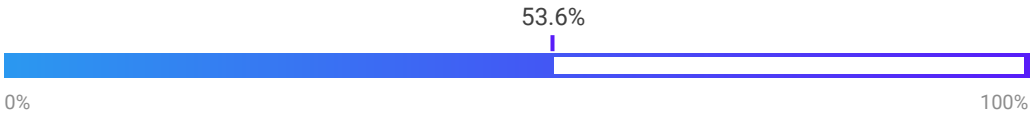
Satellite	92.00%
Core	8.00%

MarketReturn	53.60%
Opportunistic	46.40%

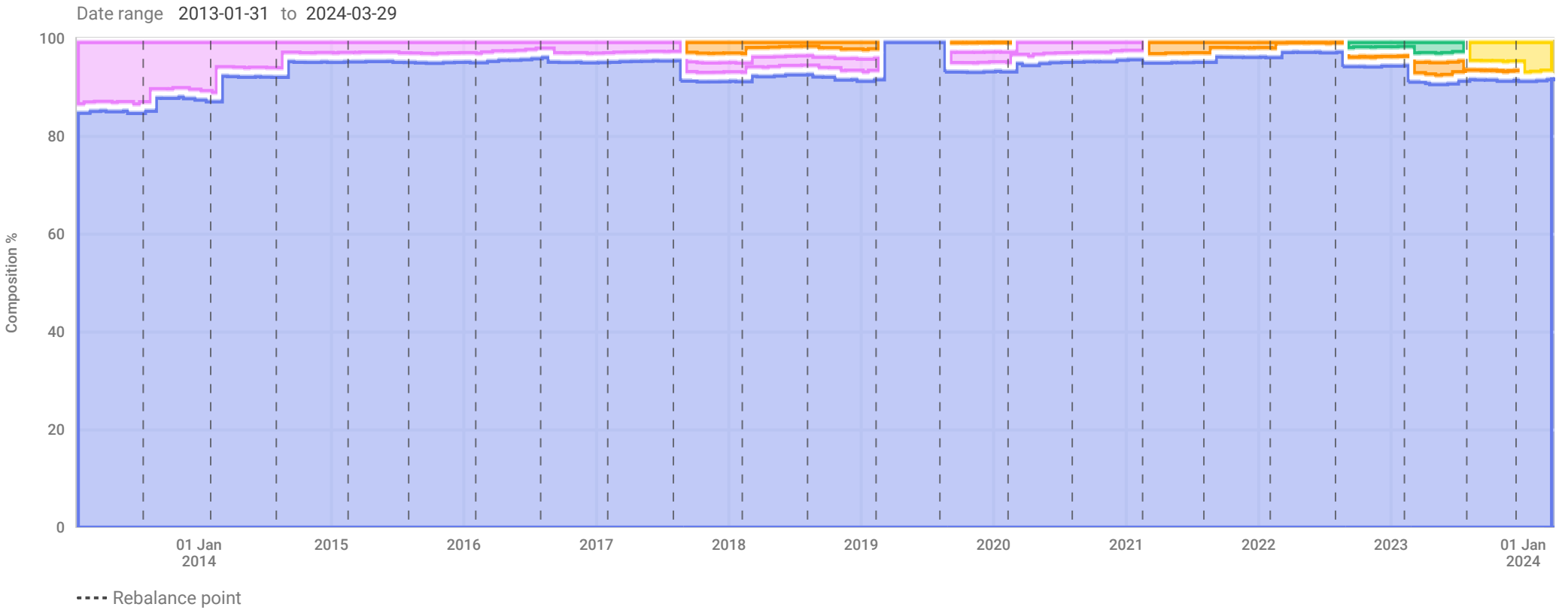
ACTIVE EXPOSURE RANGE



PASSIVE EXPOSURE RANGE



2. Historic Asset Composition



The historic composition chart uses a monthly data frequency. This means that once a rebalance point occurs the historic composition chart will only update the exposures at the beginning of the following month.

Asset	Average value	Minimum value	Maximum value
Equity	94.34 %	85.51 %	100.00 %
Property	5.45 %	3.08 %	14.49 %
Multi Asset	2.95 %	1.92 %	4.47 %
Listed Infrastructure	3.37 %	2.74 %	4.13 %
Fixed Income	6.57 %	5.59 %	7.96 %

3. Element Breakdown

Core Elements

NAME	WEIGHT	STRATEGY ALLOCATION	USAGE	RISK	APPLICATION
Vanguard Global Short Term Corp Bond Index Inst Plus GBP Hedged Acc	**1.20%**	Market return	Diversifier	Risk off	Beta
Vanguard Global Bond Index Inst Plus I £ Hedged Acc	**1.20%**	Market return	Diversifier	Risk off	Beta
AXA US Short Duration High Yield ZI Gross Acc	**1.20%**	Opportunistic	Diversifier	Risk on	Alpha
Dimensional Global UltraShort Fixed Income Acc	**1.20%**	Opportunistic	Diversifier	Risk off	SmartBeta
Vanguard UK Short-Term IG Bond Index Plus Acc GBP	**1.20%**	Market return	Diversifier	Risk off	Beta
iShares Overseas Govt Bond Index D Acc	**1.20%**	Market return	Diversifier	Risk off	Beta
Royal London Short Duration Global Index-linked Z Inc	**0.80%**	Opportunistic	Diversifier	Risk off	Alpha

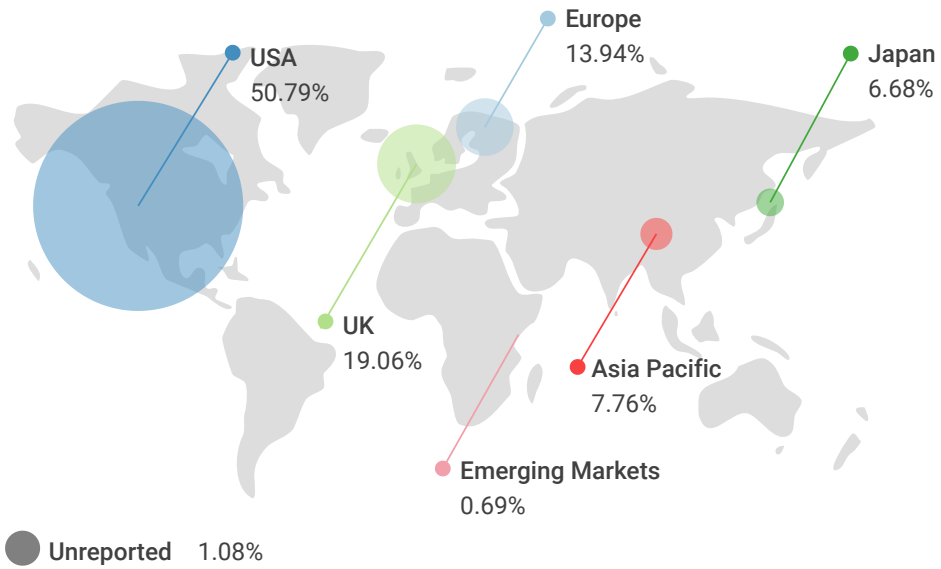
4. Element Breakdown (Continued)

Satellite Elements

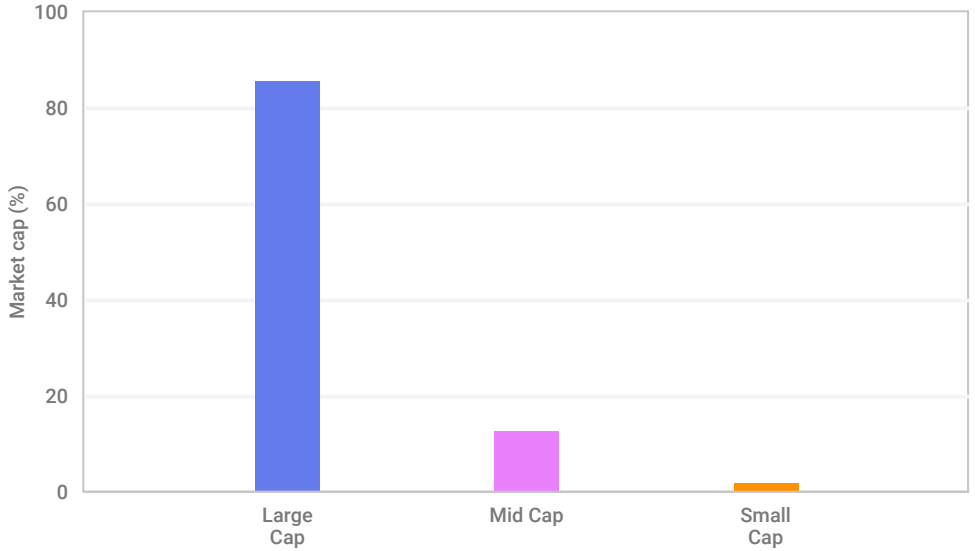
NAME	WEIGHT	STRATEGY ALLOCATION	USAGE	RISK	APPLICATION
JPM US Select Fund C Acc	**18.40%**	Opportunistic	Diversifier	Risk on	Alpha
L&G International Index Trust C Acc	**18.40%**	Market return	Diversifier	Risk on	Beta
Polen Focus US Growth Inst Unhedged	**9.20%**	Opportunistic	Concentrator	Risk on	Alpha
Jupiter UK Special Situations I Acc	**9.20%**	Opportunistic	Diversifier	Risk on	Alpha
Vanguard FTSE UK Equity Income Index Acc	**9.20%**	Market return	Diversifier	Risk on	Beta
L&G Japan Index C Acc	**6.40%**	Market return	Diversifier	Risk on	Beta
POLAR CAP-INSURANCE-I GBP A	**6.40%**	Opportunistic	Diversifier	Risk on	Alpha
iShares Continental European Equity Index Fund (UK) D Acc	**5.50%**	Market return	Diversifier	Risk on	Beta
iShares Pacific Ex Japan Equity Index Fund D Acc	**4.70%**	Market return	Diversifier	Risk on	Beta
L&G Global Health & Pharma C Acc	**4.60%**	Market return	Diversifier	Risk on	Beta

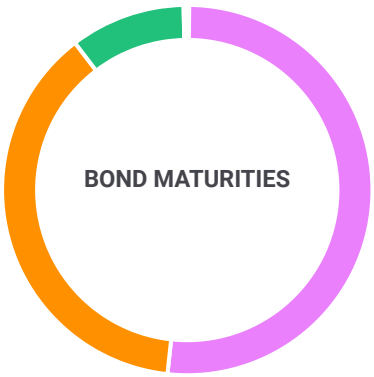
5. Aggregated Net Exposure

Regional Exposure

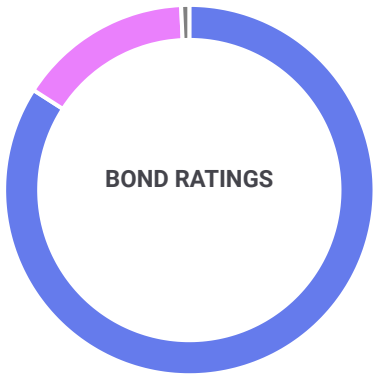


Equity Market Cap (%)





Ultra Short Term (<1 yr)	0.17%
Short Term (1-3 yr)	51.54%
Intermediate Term (3-...	37.92%
Long Term (>10 yr)	10.05%
Unreported	0.32%



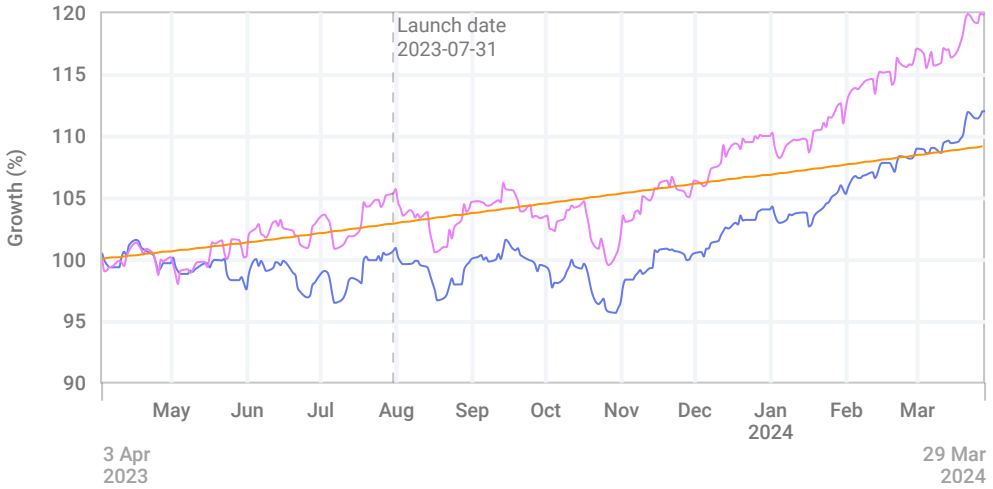
Investment Grade	84.08%
Speculative Grade/Hig...	15.21%
Unreported	0.71%

6. Overall Performance

Kirk Rice 9 | FTSE World Equity | Cash + 4%

GROWTH (%) - OVER 1 YEAR

3 Apr 2023 - 29 Mar 2024



GROWTH (%) - FROM INCEPTION

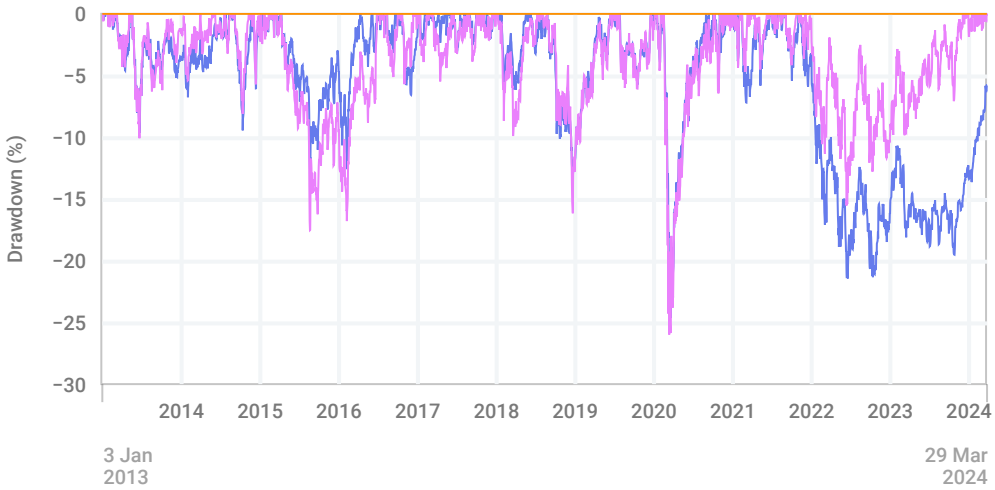
3 Jan 2013 - 29 Mar 2024

DRAWDOWN (%) - OVER 1 YEAR

3 Apr 2023 - 29 Mar 2024

DRAWDOWN (%) - FROM INCEPTION

3 Jan 2013 - 29 Mar 2024



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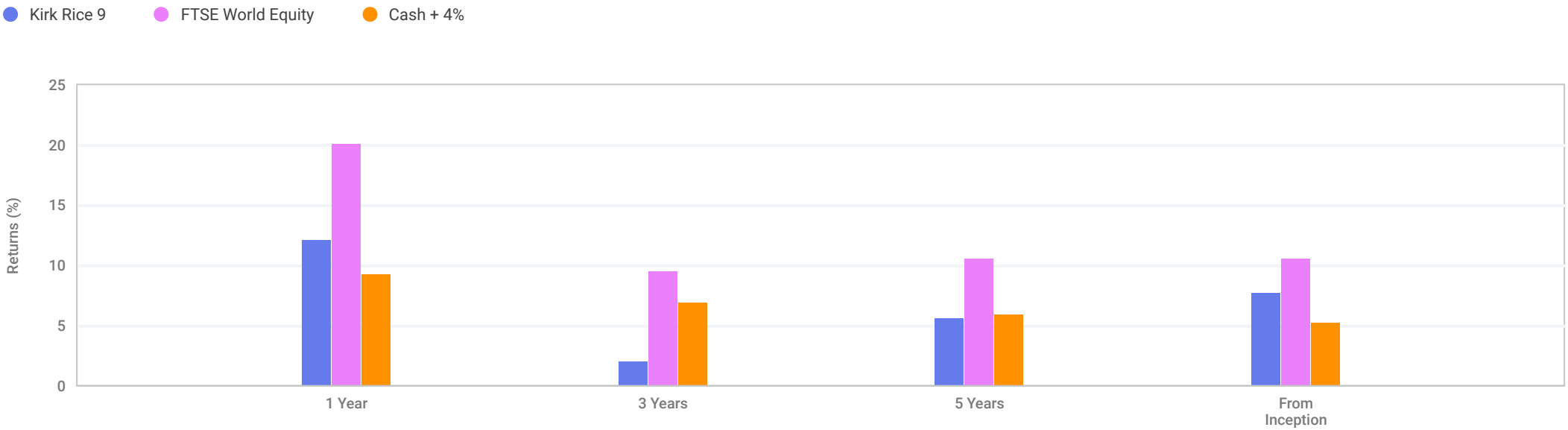
7. Returns



MONTHLY BREAKDOWN AND YEARLY TOTALS (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YEAR
2024	1.52	2.64	3.31										7.65
2023	4.32	-0.89	-2.07	-0.32	-1.63	0.38	2.27	-0.93	-0.19	-3.50	4.44	3.70	5.34
2022	-7.81	-1.93	2.30	-2.62	-2.36	-5.40	4.88	0.92	-5.74	-0.80	5.52	-1.06	-14.03
2021	0.33	-0.10	0.28	4.72	-0.83	2.81	-0.68	3.75	-1.65	0.25	-0.55	0.92	9.42
2020	-0.67	-6.11	-10.32	9.42	4.48	2.20	0.64	3.41	0.35	-0.67	6.62	3.95	12.36
2019	4.44	1.48	2.65	3.88	-2.17	3.92	3.66	-2.50	-0.09	-1.39	2.13	1.84	19.00

Capped to 6 years.

ANNUALISED ROLLING RETURNS (%)

	1 YEAR	3 YEAR	5 YEAR	INCEPTION
	12.08	2.01	5.58	7.67
	20.07	9.52	10.57	10.52
	9.26	6.90	5.93	5.23

CUMULATIVE RETURNS (%)

	1 YEAR	3 YEAR	5 YEAR	INCEPTION
	11.99	6.12	31.08	128.60
	19.90	31.19	64.93	206.26
	9.15	21.99	33.23	76.96

8. Annualised Analytics

Kirk Rice 9 | FTSE World Equity | Cash + 4%

PERFORMANCE - OVER 1 YEAR 3 Apr 2023 - 29 Mar 2024

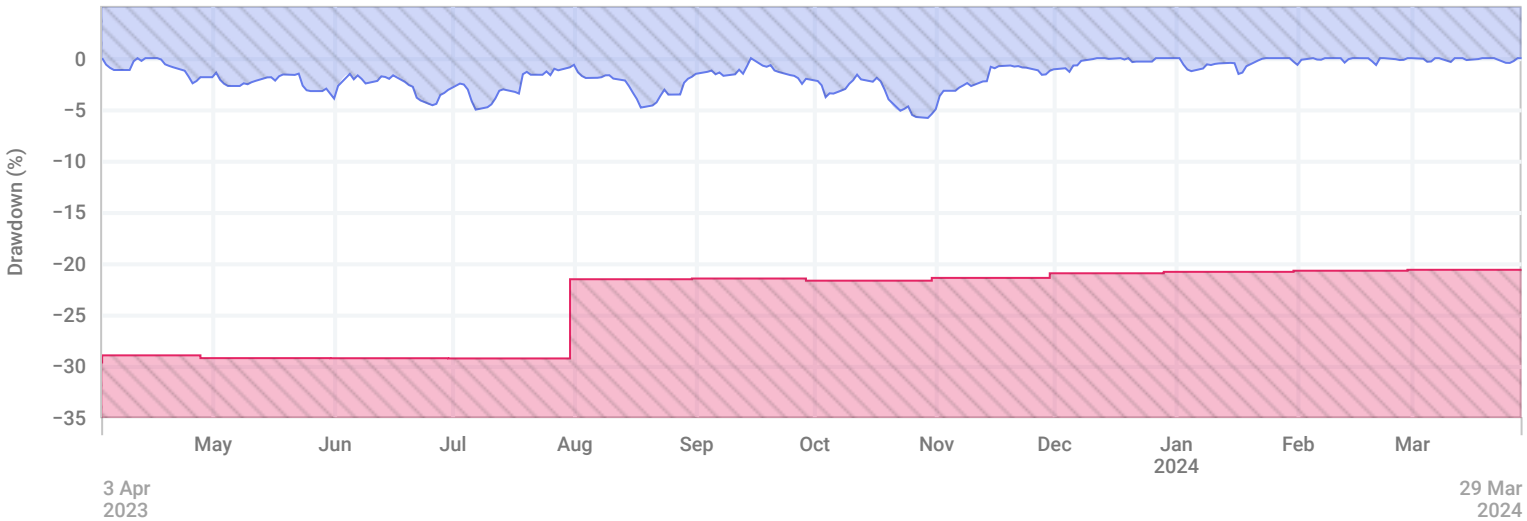
	Kirk Rice 9	FTSE World Equity	Cash + 4%
RETURNS (%)	12.08	20.07	9.26
VOLATILITY (%)	7.63	9.83	0.06
ALPHA	-0.48 *		0.34 *
BETA	0.81 *	1.00	0.00 *
CORRELATION	0.87 *	1.00	0.09 *
SHARPE RATIO	0.90	1.46	N/A
SORTINO RATIO	1.33	2.25	N/A
MAX DRAWDOWN (%)	-5.83	-6.26	0.00

PERFORMANCE - FROM INCEPTION 3 Jan 2013 - 29 Mar 2024

	Kirk Rice 9	FTSE World Equity	Cash + 4%
RETURNS (%)	7.67	10.52	5.23
VOLATILITY (%)	11.35	14.35	0.09
ALPHA	-0.07		0.34
BETA	0.81	1.00	0.00
CORRELATION	0.90	1.00	0.01
SHARPE RATIO	0.58	0.65	N/A
SORTINO RATIO	0.79	0.91	N/A
MAX DRAWDOWN (%)	-24.64	-25.98	0.00

*Calculated over a 3 year period where history permits.

SIMPLE STRESS TEST DRAWDOWN (%) 3 Apr 2023 - 29 Mar 2024



Stress test notes

The chart shows the calculated drawdown over a trailing 12-month period. The Review Point is a potential intervention point. Any drawdown above this line indicates a typical drawdown in a normal market cycle. Should the drawdown exceed the Review Point, then this indicates that market conditions may be abnormal. This is the point at which immediate action should be considered.

9. Disclaimer

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