

| Investment Association Targeted Absolute Return sector monitoring information | | |
|---|---|---|
| Month End: May 2021 | | |
| Source: Morningstar UK | | |
| See Targeted Absolute Return Monitoring page for further explanation | | |
| Fund Name | Number of available rolling 12 month periods in the last 36 months (max 24 data points) | Of which - number of negative rolling 12 month return periods |
| ZIM Real Return C Acc | 24 | 7 |
| Absolute Insight Credit B2p2 GBP | 24 | 8 |
| Absolute Insight W | 24 | 16 |
| Aegon Absolute Return Bond GBP B Acc | 24 | 2 |
| Aegon Global Eq Mkts Netrl GBP B Acc | 24 | 3 |
| Aegon UK Equity Absolute Ret GBP B Acc | 24 | 0 |
| Allianz Fixed Income Macro E GBP Acc | 23 | 0 |
| AQR Mgd Futures UCITS IAG1F GBP | 24 | 10 |
| AQR Style Premia UCITS IAGF GBP | 1 | 1 |
| AQR Systematic Total Return UCITS C1 | 24 | 21 |
| Artemis Target Return Bond I GBP Acc | 6 | 0 |
| Artemis US Absolute Return I Hdg Acc GBP | 24 | 13 |
| ASI Global Absolute Ret Strat P1 Acc | 24 | 0 |
| ASI Target Return Bond I Acc | 24 | 2 |
| ASSII-AbRtGblBdStr A Acc GBP | 24 | 2 |
| Atlantic House Total Return A GBP Acc | 18 | 4 |
| Aviva Investors Mlt-Strat Trgt Inc 2£Inc | 24 | 12 |
| Aviva Investors Mlt-Strat Trgt Ret 2£Acc | 24 | 3 |
| Baillie Gifford Diversified Gr B1 Acc | 24 | 7 |
| Baillie Gifford Multi Asset Gr B1 Acc | 24 | 7 |
| Barings Multi Asset I GBP Acc | 24 | 8 |
| BlackRock Absolute Return Bond D Acc | 24 | 2 |
| BlackRock European Absolute Alpha D Acc | 24 | 0 |
| BlackRock Systematic Gbl L/S Eq A Acc | 24 | 13 |
| BlackRock UK Absolute Alpha D | 24 | 6 |
| Blenheim Diversified Alts R GBP Acc | 0 | 0 |
| BNY Mellon Absolute Ret Bd GBP W Inc H | 24 | 7 |
| BNY Mellon Absolute Ret Eq GBP U Acc | 24 | 15 |
| BNY Mellon Global Absolute Ret Inst WAcc | 24 | 11 |
| BNY Mellon Global Dynamic Bd Inst Inc | 24 | 1 |
| BNY Mellon Mlt-Asst Divers Ret Inst WAcc | 24 | 2 |
| BNY Mellon Real Return Inst W Acc | 24 | 1 |
| BNY Mellon Sus Real Return Ins W Acc | 24 | 1 |
| BNY Mellon Sust Gbl Dyn Bd Instl W Acc | 5 | 0 |
| CFP Castlfd Real Return Gen Inc | 24 | 12 |
| Eaton Vance Intl(IRL) Gbl Mac I Acc GBPH | 21 | 1 |
| Federated Hermes Abs Ret Crdt F GBP AccH | 24 | 2 |
| FP Argonaut Absolute Return A USD Acc | 0 | 0 |
| FP Octopus Global Strategies B | 24 | 15 |
| FP Pictet Multi Asset Portfolio A Acc | 24 | 9 |
| GAM Multistock Abs Ret Eurp Eq GBP Rh | 24 | 13 |
| GAM Star (Lux) - Convert Alpha C | 24 | 15 |
| GAM Star (Lux) - European Alpha I GBP | 24 | 13 |
| GAM Star Emerging Market Rts Instl £ Inc | 24 | 1 |
| GAM Star Global Rates GBP Acc | 24 | 4 |
| GS Global Absolute Ret R Inc GBP Hdg | 24 | 11 |
| H2O Multireturns N/D GBP | 24 | 11 |
| IFSL Brooks Macdonald Def Cap A Acc | 24 | 8 |
| Insight Absolute Insight Ccy B3p GBP | 24 | 13 |
| Invesco Global Targeted Inc UK Z Acc | 24 | 15 |
| Invesco Global Tgtd Rets UK Z Acc | 24 | 15 |
| Janus Henderson Abs Ret Fxd Inc I GBPAcc | 16 | 0 |
| Janus Henderson Absolute Return A Acc | 24 | 4 |
| Janus Henderson Eurp Abs Ret I Acc | 24 | 3 |
| Janus Henderson Mlt-Ast AbsRet I Acc | 24 | 4 |
| JPM Global Macro C Net Acc | 24 | 4 |
| JPM Global Macro Opportunities C Net Acc | 24 | 0 |
| JPM Unconstrained Bond C Grs Acc | 24 | 2 |

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| Jupiter Absolute Return I Acc | 24 | 24 |
| Jupiter Merian Glb Eq AbsRet I GBP H Acc | 24 | 19 |
| Jupiter Merlin Real Return I GBP Acc | 23 | 1 |
| Jupiter Strategic Abs Ret Bd F2 GBP HAcc | 24 | 0 |
| Jupiter UK Opportunities I GBP Acc | 24 | 6 |
| Jupiter UK Specialist Equity I GBP ACC | 24 | 2 |
| L&G Multi-Asset Target Return I Acc | 24 | 7 |
| Lazard Rathmore Alternative A Acc USD | 24 | 2 |
| LF Brook Absolute Return Sterling R Acc | 24 | 11 |
| Liontrust GF Absolute Ret Bd C5 Acc GBP | 24 | 1 |
| Liontrust GF EurpStratEq C3 H Instl Acc£ | 24 | 11 |
| M&G Absolute Return Bond GBP I Acc | 24 | 2 |
| M&G Global Target Return GBP I Acc | 24 | 7 |
| Man Dyn Allc Professional Stlg CH Acc H | 21 | 11 |
| Man GLG Absolute Value ProfI CX £ Acc | 24 | 2 |
| Man GLG Alpha Select Alt DL GBP Acc | 24 | 1 |
| MI Activus Investment Z GBP Acc | 24 | 5 |
| New Capital Global Alpha GBP Inst Acc | 24 | 2 |
| Newton Managed Targeted Ret Inst W Acc | 24 | 2 |
| Nordea 1 - GBP Diversified Return BC GBP | 24 | 3 |
| Orbis OEIC Global Cautious Std GBP | 18 | 10 |
| OYSTER Absolute Return GBP R GBP D | 24 | 0 |
| Polar Capital Global Abs Rt I GBP H Acc | 18 | 2 |
| Premier Miton Defensive GrC Inc | 24 | 18 |
| Premier Miton Multi-Asset Abs Ret C acc | 24 | 8 |
| Quilter Inv Glbl Eq Abs Ret U2 (GBP) Acc | 24 | 19 |
| Quilter Investors Abs Rt Bd U2 GBP Acc | 18 | 2 |
| Royal London Abs Ret Govt Bd M GBP Acc | 24 | 3 |
| Royal London Diversified ABS Fund Z Acc | 24 | 5 |
| Sanlam High Income Real Ret A GBP Inc | 24 | 8 |
| Sanlam Multi Strat A GBP Acc | 24 | 2 |
| Schroder Absolute Return Bond Z GBPACC | 24 | 10 |
| Schroder ISF Asn Bd TR A Dis GBP H AV | 24 | 1 |
| Schroder ISF EM Dbt Abs Rt A DisGBPH AV | 24 | 9 |
| Schroder Multi-Asset Total Return Z Acc | 24 | 14 |
| Schroder UK Dynamic Abs Ret P1 GBP Acc | 24 | 13 |
| Smith & Williamson Defensive Growth B | 24 | 11 |
| Smith & Williamson Enterprise B | 24 | 11 |
| SVS Church House Tenax AbsRt Strts A Acc | 24 | 2 |
| Threadneedle Dynamic RI Ret Z Acc | 24 | 2 |
| TM Euro Select A Acc | 6 | 1 |
| Tm Fulcrum Dcar Usd C Acc Hedged | 24 | 5 |
| TM Fulcrum Divers Cor Abs Ret C GBP Acc | 24 | 5 |
| TM Fulcrum Diversified Abs Ret C GBP Acc | 24 | 5 |
| TM Fulcrum Income C GBP Inc | 24 | 7 |
| TM Neuberger Berman Absolute Alpha P Acc | 16 | 7 |
| TM Tellworth UK Select A Acc | 24 | 7 |
| TMI Diversified Assets GBP Acc Hdg | 24 | 4 |
| Trium ESG Emissions Impact I GBP Acc | 2 | 2 |
| UBS (Irl) Inv Sel Glb Eq L/S Q PF | 24 | 5 |
| Uni-Global Cross Asset Navigator RAH-GBP | 24 | 12 |
| Uni-Global Cross Asset Navigator SA-USD | 16 | 7 |
| Veritas Global Real Return A Inc GBP | 24 | 1 |
| Vontobel Ttfr Abs Ret Crdt G GBP | 24 | 0 |
| Vontobel TwentyFour Sust S/T Bd IncaQNG£ | 5 | 0 |
| VT Argonaut Absolute Return R GBP Acc | 24 | 2 |
| VT Clear Peak Cptl UK L/S Eq A GBP Inc | 0 | 0 |
| VT iFunds Absolute Return Green A Inc | 2 | 0 |

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| VT iFunds Absolute Return Orange B Inc | 14 | 10 |
| VT Woodhill UK Equity Strat Net Inc GBP | 24 | 13 |
| Wellington Gbl Ttl Ret GBP N Acc H | 17 | 2 |
| Winton Absolute Return Futures I GBP Acc | 24 | 16 |