

Investment Association Targeted Absolute Return sector monitoring information		
Month End: March 2024		
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
7IM Real Return C Acc	24	9
abrdnII-Absolute Rt Gbl bd Str A Acc GBP	24	18
Aegon Absolute Return Bond GBP B Acc	24	9
Aegon UK Equity Absolute Ret GBP B Acc	24	8
Allianz Fixed Income Macro E GBP Acc	24	15
AQR Mgd Futures UCITS IAG1F GBP	24	0
AQR Style Premia UCITS G EUR	1	0
AQR Systematic Total Return UCITS A1	24	1
Ardea Global Alpha A GBP H Inc	14	0
Artemis Short-Duration Stgy Bd I GBP Acc	24	14
Atlantic House Balanced Rt A GBP Acc	24	11
Aviva Investors Mlt-Strat Trgt Ret 2EAcc	24	1
Baillie Gifford Diversified Gr B2 Acc	24	19
Baillie Gifford Multi Asset Gr B1 Acc	24	21
Baillie Gifford Sustainable MA B Acc	11	4
BlackRock Absolute Return Bond D Acc	24	11
BlackRock European Absolute Alpha D Acc	24	3
BlackRock Systematic Gbl L/S Eq A Acc	0	0
BlackRock UK Absolute Alpha D	24	0
Blenheim Diversified Alts R GBP Acc	24	19
BNY Mellon Absolute Ret Bd GBP W Acc H	24	5
BNY Mellon Global Absolute Ret Inst WAcc	24	13
BNY Mellon Global Dynamic Bd Inst Inc	24	14
BNY Mellon Mlt-Asst Divers Ret Inst WAcc	24	11
BNY Mellon Real Return Inst W Acc	24	19
BNY Mellon Sus Real Return Ins W Acc	24	22
BNY Mellon Sust Glb Dyn Bd Instl W Acc	24	13
CFP Castlefield Real Return G Income	24	19
CT Dynamic Real Return Z Acc	24	14
Eaton Vance Intl(IRL) Glb Mac A Acc GBPH	0	0
Federated Hermes Abs Ret Crdt F GBP Acc	24	8
FP Pictet Multi Asset Portfolio A Acc	24	15
GAM Star Emerging Market Rts Instl £ Inc	24	20
GAM Star Global Rates GBP Acc	24	0
GS Global Absolute Ret R Inc GBP Hdg	24	14
IFSL Church House Tenax AbsRtStrts A Acc	24	17
Insight Absolute Insight Ccy B2p USD	0	0
Janus Henderson Abs Ret Fxd Inc I GBPAcc	24	11
Janus Henderson Absolute Return I Acc	24	8
Janus Henderson Eurp Abs Ret I Acc	24	8
Janus Henderson Mlt-Ast AbsRet I Acc	24	4
JPM Global Macro Opportunities C Net Acc	24	17
JPM Global Macro Sustainable C Net Acc	24	15

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JPM Unconstrained Bond C Grs Acc	24	10
Jupiter Global Macro Bond I GBP Acc	24	6
Jupiter Merian Glb Eq AbsRet I USD Acc	24	0
Jupiter Strategic AbsRt Bd I £ H Acc	24	2
Jupiter UK Opportunities I GBP Acc	24	9
Jupiter UK Specialist Equity I GBP ACC	24	13
JupiterMerian Glb Eq AbsRt I SEK H Acc	24	4
L&G Multi-Asset Target Return I Acc	24	11
Lazard Rathmore Alternative A Acc USD	24	5
Liontrust GF Absolute Ret Bd C5 Acc GBP	24	12
Liontrust GF EurpStratEq A4 Acc €	24	2
M&G Global Target Return GBP I Acc	24	0
Man Dynamic Allc Prfs Acc C	24	13
Man GLG Absolute Value ProfI CX £ Acc	24	8
Man GLG Alpha Select Alt IL GBP	24	0
MI Activus Investment Z GBP Acc	24	18
New Capital Prudent Mlt-Asst GBP InstAcc	24	17
Newton Managed Targeted Ret Expt2Acc	0	0
Nordea 1 - GBP Diversified Return BC GBP	24	10
Polar Capital Global Abs Rt I GBP H Acc	24	9
Premier Miton Defensive GrC Inc	24	13
Premier Miton Multi-Asset Abs Ret C acc	24	15
Quilter Inv Gbl Eq Abs Ret U2 (GBP) Acc	24	0
Quilter Investors Abs Rt Bd U2 GBP Acc	24	10
Royal London Abs Ret Govt Bd M GBP Acc	24	4
Royal London Diversified ABS Fund Z Acc	24	4
Sanlam Multi Strat I2 Base GBP Acc	24	18
Schroder ISF Asn Bd TR Z Acc USD	24	5
Schroder ISF EM Dbt Ttl Rt C Dis USD AV	24	4
Schroder Tellworth UK Dyn Abs Rt P2£Acc	24	13
SVS Brooks Macdonald Def Cptl A Acc	24	14
T. Rowe Price Dyn Gbl Bd CAccGBP	24	12
Tm Fulcrum Dcar Usd C Acc Hedged	24	11
TM Fulcrum Divers Cor Abs Ret C GBP Acc	24	9
TM Fulcrum Diversified Abs Ret C GBP Acc	24	9
TM Fulcrum Income C GBP Inc	24	9
TM Tellworth UK Select A Acc	24	0
Trium ESG Emissions Improvers I GBP Acc	24	0
UBS (Irl) Inv Sel Glb Eq L/S £ H Q-PF	0	0
Veritas Global Real Return A Inc GBP	24	12
Vontobel TwentyFour Abs RetCrdt G GBP	24	14
Vontobel TwentyFour Sust S/T Bd Inc NG £	24	13
VT Argonaut Absolute Return A GBP Acc	24	5

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VT Clear Peak Cptl UK L/S Eq A GBP Acc	24	20
VT Woodhill UK Equity Strat Net Inc GBP	24	0
Wellington Gbl Ttl Ret UCITS GBP N Ach	24	1
WS Lancaster Absolute Rt Sterling I Acc	24	8
WS Ruffer Diversified Return C GBP Acc	19	14