

Investment Association Targeted Absolute Return sector monitoring information		
Month End: <b>June 2023</b>		
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	11
abrdn Global Absolute Ret Strat P1 Acc	24	21
abrdnII-Absolute Rt Gbl bd Str A Acc GBP	24	24
Aegon Absolute Return Bond GBP B Acc	24	11
Aegon Global Eq Mkts Netrl GBP B Acc	24	17
Aegon UK Equity Absolute Ret GBP B Acc	24	11
Allianz Fixed Income Macro E GBP Acc	24	20
AQR Mgd Futures UCITS IAG1F GBP	24	6
AQR Style Premia UCITS K GBP	24	1
AQR Systematic Total Return UCITS A1	24	1
Ardea Global Alpha A GBP H Inc	5	0
Artemis Target Return Bond I GBP Acc	24	15
Atlantic House Total Return A GBP Acc	24	12
Aviva Investors Mlt-Strat Trgt Ret 2£Acc	24	1
Baillie Gifford Diversified Gr B2 Acc	24	14
Baillie Gifford Multi Asset Gr B1 Acc	24	15
Baillie Gifford Sustainable MA B Acc	2	2
BlackRock Absolute Return Bond D Acc	24	14
BlackRock European Absolute Alpha D Acc	24	2
BlackRock Systematic Gbl L/S Eq A Acc	5	4
BlackRock UK Absolute Alpha D	24	0
Blenheim Diversified Alts R GBP Acc	18	10
BNY Mellon Absolute Ret Bd GBP W Acc H	24	7
BNY Mellon Absolute Ret Eq GBP U Acc	24	3
BNY Mellon Global Absolute Ret Inst WAcc	24	13
BNY Mellon Global Dynamic Bd Inst Inc	24	19
BNY Mellon Mlt-Asst Divers Ret Inst WAcc	24	6
BNY Mellon Real Return Inst W Acc	24	15
BNY Mellon Sus Real Return Ins W Acc	24	16
BNY Mellon Sust Glb Dyn Bd Instl W Acc	24	18
CFP Castlefield Real Return G Income	24	13
CT Dynamic Real Return Z Acc	24	14
Eaton Vance Intl(IRL) Glb Mac M Acc USD	24	1
Federated Hermes Abs Ret Crdt F GBP Acc	24	5
FP Pictet Multi Asset Portfolio A Acc	24	13
GAM Star Emerging Market Rts Instl £ Inc	24	21
GAM Star Global Rates GBP Acc	24	0
GS Global Absolute Ret R Inc GBP Hdg	24	16
IFSL Church House Tenax AbsRtStrts A Acc	24	17
Insight Absolute Insight Ccy B2p USD	0	0
Invesco Global Targeted Inc UK Z Acc	24	18
Invesco Global Tgtd Rets UK Z Acc	24	16
Janus Henderson Abs Ret Fxd Inc I GBPAcc	24	20
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	2
JPM Global Macro Opportunities C Net Acc	24	14
JPM Global Macro Sustainable C Net Acc	24	15
JPM Unconstrained Bond C Grs Acc	24	13
Jupiter Flexible Macro Fund I Acc	24	22
Jupiter Merian Glb Eq AbsRet I USD Acc	24	0
Jupiter Merlin Real Return I GBP Acc	24	14

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Jupiter Strategic AbsRt Bd I £ H Acc	24	3
Jupiter UK Opportunities I GBP Acc	24	16
Jupiter UK Specialist Equity I GBP ACC	24	20
JupiterMerian Glb Eq AbsRt I € H Acc	24	0
L&G Multi-Asset Target Return I Acc	24	11
Lazard Rathmore Alternative A Acc USD	24	1
LF Brook Absolute Return Sterling I Acc	24	5
LF Ruffer Diversified Return C GBP Acc	10	5
Liontrust GF Absolute Ret Bd C5 Acc GBP	24	17
Liontrust GF EurpStratEq A4 Acc €	24	1
M&G Global Target Return GBP I Acc	24	0
Man Dynamic Allc Prfs Acc C	24	11
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	13
New Capital Global Alpha GBP Inst Acc	24	17
Newton Managed Targeted Ret Inst W Acc	24	3
Nordea 1 - GBP Diversified Return BC GBP	24	10
Orbis OEIC Global Cautious Standard	24	0
Polar Capital Global Abs Rt I GBP H Acc	24	9
Premier Miton Defensive GrC Inc	24	4
Premier Miton Multi-Asset Abs Ret C acc	24	13
Quilter Inv Gbl Eq Abs Ret U2 (GBP) Acc	24	0
Quilter Investors Abs Rt Bd U2 GBP Acc	24	16
Royal London Abs Ret Govt Bd M GBP Acc	24	9
Royal London Diversified ABS Fund Z Acc	24	4
Sanlam Multi Strat I2 Base GBP Acc	24	15
Schroder ISF Asn Bd TR Z Acc USD	24	7
Schroder ISF EM Dbt Abs Rt C Dis USD AV	24	13
Schroder Tellworth UK Dyn Abs Rt P2£Acc	24	11
SVS Brooks Macdonald Def Cptl A Acc	24	10
T. Rowe Price Dyn Gbl Bd CAccGBP	24	5
Tm Fulcrum Dcar Usd C Acc Hedged	24	5
TM Fulcrum Divers Cor Abs Ret C GBP Acc	24	4
TM Fulcrum Diversified Abs Ret C GBP Acc	24	4
TM Fulcrum Income C GBP Inc	24	4
TM Tellworth UK Select A Acc	24	0
Trium ESG Emissions Improvers I GBP Acc	24	6
UBS (Irl) Inv Sel Gbl Eq L/S £ H Q-PF	0	0
Veritas Global Real Return A Inc GBP	24	11
Vontobel TwentyFour Abs RetCrdt G GBP	24	17
Vontobel TwentyFour Sust S/T Bd Inc NG £	24	16
VT Argonaut Absolute Return A GBP Acc	24	9
VT Clear Peak Cptl UK L/S Eq A GBP Acc	24	17
VT Woodhill UK Equity Strat Net Inc GBP	24	0
Wellington Gbl Ttl Ret UCITS GBP N Ach	24	2