

Saltus: Multi Asset Class - Cautious - Lookthrough

31 January 2024

Equities	16.1%	Fixed Interest	54.3%	Alternatives	25.4%
US Equity	4.8%	UK Government Bonds	5.9%	Global Macro Hedge	5.1%
iShares S&P 500 Equal Weighted GBP HDG	1.7%	iShares UK Gilts 0-5 Year ETF	5.9%	BH Macro Ltd ORD NPV (GBP)	2.7%
Fidelity Index US P GBP Hdg	0.9%	US Government Bonds	17.0%	Trium Alternative Growth F GBP	2.5%
Snyder US all Cap EQ Founder GBP Acc	0.8%	iShares IV plc \$easury Bd. 20+yr UCITS ETF GBP Dis	7.5%	Long / Short Equity	2.1%
BA Beutel Goodman US Value Fund	0.8%	Lyxor MU (LU) - US Treasury 7-10Y (DR) UCITS ETF Montf	5.3%	Liontrust GF European Strategic Equity C3 Hedged Inst Ac	2.1%
Xtrackers S&P 500 UCITS ETF 2C Hedged GBP	0.8%	iShares \$ Treasury Bond 1-3yr UCITS ETF GBP HDG	4.2%	Convertible Arbitrage	7.3%
UK Equity	1.1%	Index Linked Bonds	5.8%	Lazard Rathmore Alternative Fund S Dist GBP Hedged	7.3%
Man GLG UK Income C Professional Acc	0.4%	CG Portfolio Fund plc - Dollar Fund (Hedged)	5.8%	Multi Asset Class	1.4%
Kestrel Opportunities	0.4%	Global Investment Grade	16.4%	Capital Gearing Portfolio Fund GBP V GBP	1.4%
MI Chelverton UK Equity Income Fund	0.3%	Muzinich Funds - Global Tactical Credit Fund	8.7%	Commodities	3.6%
Japan Equity	1.4%	Invesco Tactical Bond Fund Y Acc	7.7%	iShares Bloomberg Commodity ETF	2.2%
Nomura Japan Strategic Value Fund R GBP	1.4%	Global High Yield	9.2%	WisdomTree Copper ETF	1.4%
Asia Ex-Japan Equity	1.2%	Hermes Unconstrained Credit GBP Acc (X)	5.2%	Gold	3.0%
Fidelity Asia Pacific Opportunities Fund R GBP Acc	1.2%	Man GLG High Yield Opportunities Acc	4.0%	iShares Physical Gold ETF	1.6%
Emerging Market Equity	0.5%	Cash & Money Market	4.2%	Wisdomtree Physical Swiss Gold	1.4%
Fiera Oaks EM Select B Class Shares Acc GBP	0.5%			Gold Miners	0.3%
Global Equity	7.1%			Jupiter Gold & Silver Fund U1 GBP Acc	0.3%
Royal London Global Equity Select Fund Z Acc	2.2%			Trade Finance	1.1%
Xtrackers MSCI World Quality UCITS ETF 1C GBP	2.1%			Barak Fund SPC Ltd - Barak Structured Trade Finance Sec	1.1%
T Rowe Price Global Focused Growth Equity C9 Acc	1.5%			Property Fund	1.5%
TM Redwheel Global Equity Income L GBP Acc	0.8%			TIME Commercial Long Income PAIF Class P Net Income	1.5%
Latitude Global Fund I Acc	0.4%				