

FUND FACTSHEET

SUSTAINABLE FUTURE DEFENSIVE MANAGED FUND

2 Inc GBP FUND FACTSHEET

Covering the month of November 2024



THE FUND

The Fund aims to deliver capital growth, as well as some level of income, over the long term (5 years or more) using the Sustainable Future process and investing in a combination of global equities, bonds and cash. The investment process uses a thematic approach to identify the key structural growth trends that will shape the global economy of the future and the fund managers then seek to invest in well run companies whose products and operations capitalise on these transformative

THE TEAM



Simon Clements



Peter Michaelis

FUND INFORMATION

Fund launch date	23.07.14
Class launch date	23.07.14
Comparator benchmark 1	IA Mixed Investment 20-60% Shares
Fund size [^]	£645.0m
Number of holdings	163
Historic yield ^{^^}	2.46%
Ex-dividend date	01 Feb 01 Aug
Distribution date	31 Mar 30 Sep
Min initial investment	£500,000
Min additional investment	£25,000
Sedol code	BMN9063
Bloomberg code	ATSF2N1 LN
ISIN code	GB00BMN90635

Please refer to the glossary www.liontrust.co.uk/learning/our-guide-to-financial-words-and-terms for an explanation of financial words and terms within this factsheet

KEY RISKS: Past performance does not predict future returns. You may get back less than you originally invested. Further Key Risks can be found on the last page.

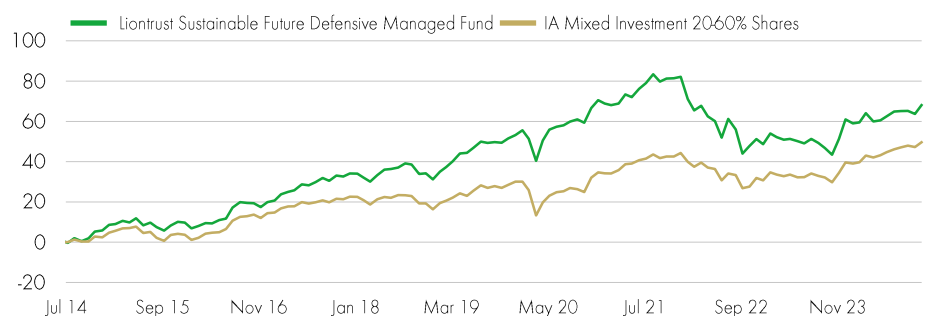
CUMULATIVE PERFORMANCE (%)

	1 month	3 months	6 months	YTD	1 year	3 years	5 years	Since inception
Liontrust Sustainable Future Defensive Managed Fund	2.7%	1.8%	4.7%	4.4%	11.1%	-7.4%	10.9%	68.1%
IA Mixed Investment 20-60% Shares	1.6%	1.7%	4.5%	7.2%	11.3%	5.0%	16.4%	49.6%
Quartile ranking	1	3	2	4	3	4	4	1

DISCRETE YEARS' PERFORMANCE (%)

	Sep 24	Sep 23	Sep 22	Sep 21	Sep 20
Liontrust Sustainable Future Defensive Managed Fund	12.5%	1.9%	-19.9%	11.7%	7.5%
IA Mixed Investment 20-60% Shares	12.0%	4.2%	-10.6%	12.2%	-1.2%
Quartile ranking	2	4	4	3	1

PERFORMANCE SINCE CLASS LAUNCH DATE (%)



CALENDAR YEAR PERFORMANCE (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Liontrust Sustainable Future Defensive Managed Fund	8.2%	-18.4%	6.8%	11.3%	16.8%	-2.2%	11.9%	9.3%	3.7%	-
IA Mixed Investment 20-60% Shares	6.8%	-9.5%	7.2%	3.5%	11.8%	-5.1%	7.2%	10.3%	1.2%	-
Quartile ranking	2	4	3	1	1	1	1	3	1	-

Source for all performance data stated above: Financial Express & Morningstar, as at 30.11.24, total return, net of fees, income reinvested. All performance numbers shown relate to the class, and where the fund has launched prior to the share class, factsheets demonstrating the longer-term performance of the fund are available

[^]Fund AUM shown is in the base currency of the fund.

^{^^}Historic Yield: This calculates the income distributions made by the fund over the past 12 months as a percentage of fund value or unit price.

*The fraction of a fund invested differently to its benchmark. A 100% active share is a fund with no holdings in the benchmark, a 0% active share is a fund identical to the benchmark.

SUSTAINABLE FUTURE DEFENSIVE MANAGED FUND



ASSET ALLOCATION (%)

Fixed Income	45.7%
Equity	44.9%
Mutual Fund	8.5%
[Cash]	0.8%

SECTOR BREAKDOWN (%)

Information Technology	10.9%
Financials	10.2%
Industrials	7.5%
Health Care	7.0%
Consumer Discretionary	3.0%
Communication Services	2.2%
Materials	1.6%
Real Estate	1.2%
Consumer Staples	1.0%
Other	26.2%

CREDIT RATING (%)

BBB	25.3%
AA	12.8%
A	5.0%
BB	2.2%
N/R	0.4%

■ Liontrust Sustainable Future Defensive Managed Fund

Source: Liontrust

CHARGES

Initial charge	0.00%
Ongoing Charges Figure [*]	0.86%
Included within the OCF is the Annual Management Charge ^{**}	0.75%

^{*}The Ongoing Charges Figure (OCF) covers all aspects of operating a fund during the course of its financial year. These include the annual charge for managing the fund, administration and independent oversight functions, such as trustee, depository, custody, legal and audit fees and the ongoing costs of underlying investments including open and closed ended collective investment schemes. The OCF excludes portfolio transaction costs except for an entry/exit charge paid by the Fund when buying or selling units in another fund. This will have an impact on the realisable value of the investment, particularly in the short term. ^{**}These are the annual costs of running and managing the Fund.

EQUITY GEOGRAPHIC BREAKDOWN

United States	25.0%
United Kingdom	11.5%
Netherlands	2.3%
Japan	1.6%
Switzerland	1.2%
Denmark	1.1%
Germany	0.8%
Luxembourg	0.8%
Cash & Derivatives	0.8%
Other	6.6%

■ Liontrust Sustainable Future Defensive Managed Fund

TOP 10 HOLDINGS (%)

Government of United Kingdom 0.875% 31-JUL-2033	9.4%
Liontrust Global Funds Plc - GF Sust. Future Euro. Corp. Bd.	5.1%
Government of United Kingdom 1.5% 31-JUL-2053	2.7%
Liontrust Sustainable Future ICVC - Corporate Bond	1.8%
Cadence Design Systems, Inc.	1.4%
Visa Inc.	1.3%
Microsoft Corporation	1.2%
Ecolab Inc.	1.1%
Liontrust GF Sustainable Future US Growth Fund	1.1%
NatWest Group Plc	1.0%

SUSTAINABLE FUTURE DEFENSIVE MANAGED FUND



RISK AND REWARD PROFILE



- The Fund is categorised 4 primarily for its exposure to a diversified portfolio of Global equities and bonds.
- The SRRI may not fully take into account the following risks:
 - that a company may fail thus reducing its value within the Fund;
 - overseas investments may carry a higher currency risk. They are valued by reference to their local currency which may move up or down when compared to the currency of the Fund.
 - Bonds are affected by changes in interest rates and their value and the income they generate can rise or fall as a result;
 - the creditworthiness of a bond issuer may also affect that bond's value. Bonds that produce a higher level of income usually also carry greater risk as such bond issuers (high yield) may have difficulty in paying their debts. The value of a bond would be significantly affected if the issuer either refused to pay or was unable to pay.
- Credit Counterparty Risk: outside of normal conditions, the Fund may hold higher levels of cash which may be deposited with several credit counterparties (e.g. international banks). A credit risk arises should one or more of these counterparties be unable to return the deposited cash.
- Liquidity Risk: the fund may encounter liquidity constraints from time to time. The spread between the price you buy and sell shares will reflect the less liquid nature of the underlying holdings.
- ESG Risk: there may be limitations to the availability, completeness or accuracy of ESG information from third-party providers, or inconsistencies in the consideration of ESG factors across different third party data providers, given the evolving nature of ESG.

KEY RISKS

Past performance does not predict future returns. You may get back less than you originally invested. We recommend this fund is held long term (minimum period of 5 years). We recommend that you hold this fund as part of a diversified portfolio of investments.

All investments will be expected to conform to our social and environmental criteria. overseas investments may carry a higher currency risk. They are valued by reference to their local currency which may move up or down when compared to the currency of the Fund. Bonds are affected by changes in interest rates and their value and the income they generate can rise or fall as a result; The creditworthiness of a bond issuer may also affect that bond's value. Bonds that produce a higher level of income usually also carry greater risk as such bond issuers may have difficulty in paying their debts. The value of a bond would be significantly affected if the issuer either refused to pay or was unable to pay. The Fund may encounter liquidity constraints from time to time. The spread between the price you buy and sell shares will reflect the less liquid nature of the underlying holdings. Outside of normal conditions, the Fund may hold higher levels of cash which may be deposited with several credit counterparties (e.g. international banks). A credit risk arises should one or more of these counterparties be unable to return the deposited cash. Counterparty Risk: any derivative contract, including FX hedging, may be at risk if the counterparty fails.

DISCLAIMER

This document provides information about the Liontrust Sustainable Future Defensive Managed Fund ('the Fund') and Liontrust Fund Partners LLP ('the Manager'). This document is issued by Liontrust Investment Partners LLP (2 Savoy Court, London WC2R 0EZ), authorised and regulated in the UK by the Financial Conduct Authority (FRN 518552) to undertake regulated investment business. It should not be construed as advice for investment in any product or security mentioned, an offer to buy or sell units/shares of Funds mentioned, or a solicitation to purchase securities in any company or investment product. Examples of stocks are provided for general information only to demonstrate our investment philosophy. The investment being promoted is for units in a fund, not directly in the underlying assets. This information and analysis is believed to be accurate at the time of publication, but is subject to change without notice. Whilst care has been taken in compiling the content, no representation or warranty is given, whether express or implied, by Liontrust as to its accuracy or completeness, including for external sources (which may have been used) which have not been verified. This is a marketing communication. Before making an investment, you should read the relevant Prospectus and the Key Investor Information Document (KIID) which provide full product details including investment charges and risks. These documents can be obtained, free of charge, from www.liontrust.co.uk or direct from Liontrust. If you are not a professional investor please consult a regulated financial adviser regarding the suitability of such an investment for you and your personal circumstances.