

PORTFOLIO FACTSHEET

MPS DYNAMIC PASSIVE 5

Covering the month of June 2025 | Defaqto risk rating 6

THE PORTFOLIO

The portfolio aims to generate capital growth greater than the rate of inflation (CPI) over the long term (more than five years), with a medium level of volatility. Most (typically around two-thirds) of the portfolio invests in equities. The majority of this equity allocation is in developed markets and there may also be an exposure to Asia and emerging markets. Around a third of the portfolio invests across alternatives, fixed income and cash/money market funds. The portfolio predominantly, although not exclusively, uses passive strategies.

THE TEAM



John Husselbee



James Klempster

VOLATILITY* (%)

Model Volatility*

Expected Volatility (10 Year) 11.13

Expected Volatility (5 Year) 9.15

Portfolio & Indices Volatility Since launch**

Liontrust MPS Dynamic Passive 5 9.06

FTSE WGBI Hdg GBP 4.29

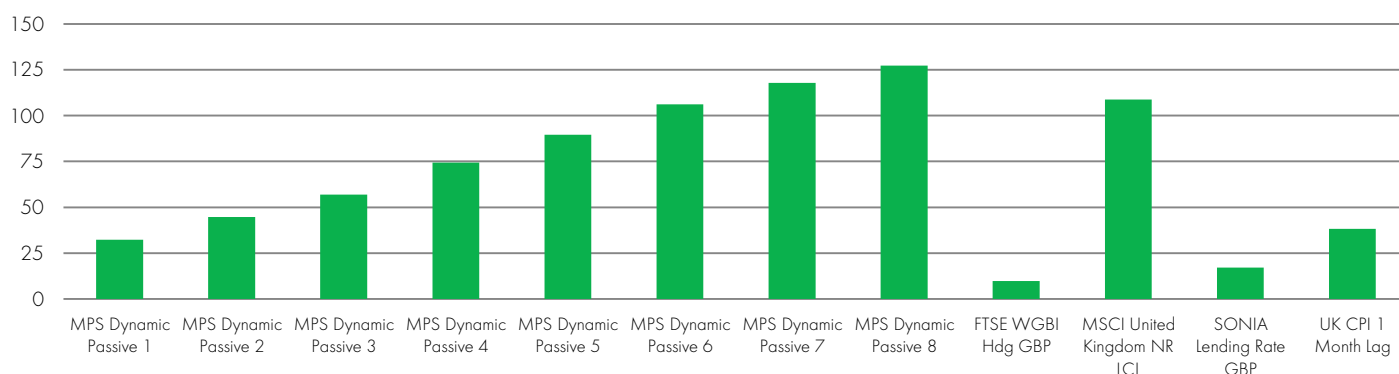
MSCI United Kingdom NR LCL 11.80

SONIA Lending Rate GBP 0.57

UK CPI 1 month lag 1.61

* Expected Volatility is expressed as the annualised standard deviation of monthly returns. 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

PERFORMANCE SINCE LAUNCH (%)



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. This performance is of the model portfolio and may differ from the actual returns received by clients. Please refer to the Disclaimer section for more information.

CUMULATIVE PERFORMANCE (%)***

	Since inception	5 years	3 years	1 year	YTD	6 months	3 months	1 month
MPS Dynamic Passive 5	89.5%	33.2%	26.1%	5.9%	2.8%	2.8%	4.6%	2.1%
FTSE WGBI Hdg GBP	9.7%	-6.5%	4.8%	5.2%	2.4%	2.4%	1.4%	0.8%
MSCI United Kingdom NR LCL	108.8%	73.6%	35.4%	10.7%	9.0%	9.0%	2.4%	-0.2%
SONIA Lending Rate GBP	17.0%	14.5%	14.0%	4.9%	2.3%	2.3%	1.1%	0.4%
UK CPI 1 month lag	38.2%	27.6%	14.6%	3.3%	2.1%	2.4%	1.8%	0.1%

DISCRETE YEARS' PERFORMANCE (%)***

To the 12 months ending:	Jun 25	Jun 24	Jun 23	Jun 22	Jun 21
MPS Dynamic Passive 5	5.9%	13.6%	4.9%	-10.9%	18.5%

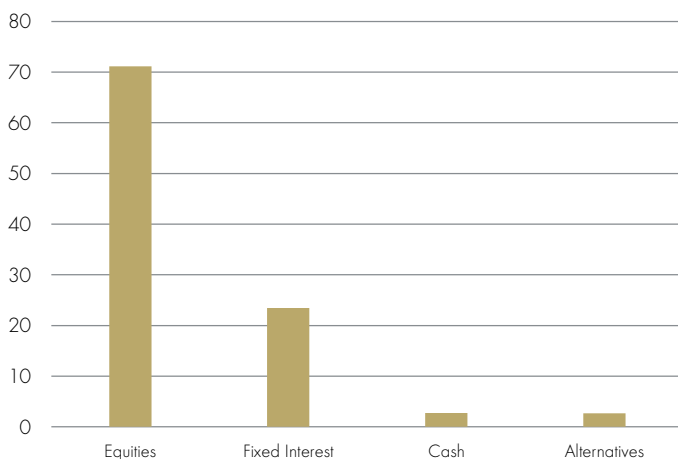
CALENDAR YEAR PERFORMANCE (%)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
MPS Dynamic Passive 5	9.4%	8.7%	-9.6%	8.6%	5.3%	14.6%	-5.3%	10.4%	19.1%	-
FTSE WGBI Hdg GBP	2.0%	5.5%	-13.8%	-2.4%	5.6%	5.9%	1.0%	1.1%	3.5%	-
MSCI United Kingdom NR LCL	9.5%	7.7%	7.1%	19.6%	-13.2%	16.4%	-8.8%	11.7%	19.2%	-
SONIA Lending Rate GBP	5.3%	4.8%	1.4%	0.1%	0.2%	0.7%	0.6%	0.3%	0.4%	-
UK CPI 1 month lag	2.5%	4.0%	10.5%	5.4%	0.6%	1.3%	2.1%	3.0%	1.6%	-

** Since launch figures are from 30 September 2015. *** Source: Morningstar as at 30.06.25, total return, net of fees, income reinvested. These are not formal benchmarks but are proxies for equities, bonds, cash and inflation. The Weighted OCF is 0.18%. It represents the costs of investing into the underlying funds (not including any potential front-end entry or redemption exit fees) during the course of the assets' financial year. The Discretionary Investment Manager (DIM, Liontrust Investment Partners LLP) charges a fee of 0.20% (exclusive of VAT where applicable) for managing the portfolio. The performance figures shown above are net of the weighted OCF (meaning the cost has been taken off the performance figures) and gross of the DIM fee and any other fees, including any platform and IFA fees that may be applicable (meaning the fees have not been taken off the performance figures and therefore the actual returns achieved will be lower).

MPS DYNAMIC PASSIVE 5

ASSET ALLOCATION WEIGHTINGS (%)



TOP 10 HOLDINGS (%)

Fidelity Index Emerging Markets P Acc	15.9%
Fidelity Index US P Acc	14.7%
Fidelity Index UK P Acc	10.4%
abrdn Asia Pacific ex-Japan TrkrN&Acc	9.4%
iShares Corporate Bond Index (UK) D Acc	6.6%
L&G Sterling Corporate Bond Index I Inc	6.6%
Fidelity Index Japan P Acc	5.8%
CT American Smaller Coms(US) L Acc GBP	4.5%
Fidelity Index Europe ex UK P Acc	3.6%
L&G S&P 500 US Equal Wght Idx C GBP Acc	3.6%

ASSET ALLOCATION WEIGHTINGS (%)

North America Equities	24.0%
Emerging Market Equities	15.9%
Developed Country Investment Grade	13.2%
UK Equities	10.4%
Asian Ex Japan Equities	9.4%
Japan Equities	5.8%
Developed Country Government	4.1%
European Equities	3.6%
Developed Country High Yield	3.5%
Cash	2.8%
Developed Country Corporate Bonds	2.7%
Multi-Asset	2.7%
European Smaller Companies	2.0%

MPS DYNAMIC PASSIVE 5

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.

The Model Portfolios managed by the Multi-Asset Team may be exposed to the following risks:

Credit Risk: There is a risk that an investment will fail to make required payments and this may reduce the income paid to the fund, or its capital value. 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;

Counterparty Risk: The insolvency of any institutions providing services such as safekeeping of assets or acting as counterparty to derivatives or other instruments, may expose the Fund to financial loss;

Liquidity Risk: If underlying funds suspend or defer the payment of redemption proceeds, the Fund's ability to meet redemption requests may also be affected;

Interest Rate Risk: Fluctuations in interest rates may affect the value of the Fund and your investment. Bonds are affected by changes in interest rates and their value and the income they generate can rise or fall as a result;

Derivatives Risk: Some of the underlying funds may invest in derivatives, which can, in some circumstances, create wider fluctuations in their prices over time;

Emerging Markets: The Fund may invest in less economically developed markets (emerging markets) which can involve greater risks than well developed economies;

Currency Risk: The Fund invests in overseas markets and the value of the Fund may fall or rise as a result of changes in exchange rates. **Index Tracking Risk:** The performance of any passive funds used may not exactly track that of their Indices.

Any performance shown in respect of the Model Portfolios are periodically restructured and/or rebalanced. Actual returns may vary from the model returns.

DISCLAIMER

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 investments mentioned, or a solicitation to purchase securities in any company or investment product. Examples of stocks and funds are provided for general information only to demonstrate our investment philosophy.

The document contains information and analysis that 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 of this document, no representation or warranty, whether express or implied, is made by Liontrust as to its accuracy or completeness, including for external sources (which may have been used) which have not been verified.

There is no certainty the investment objectives of the portfolio will actually be achieved, and no warranty or representation is given to this effect, whether express or implied. The portfolios therefore should be considered as long-term investments. This is a marketing communication. Before making an investment, you should read the relevant brochure, which provides 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.

Any performance shown represents model portfolios which are periodically restructured and/or rebalanced. Although the model portfolios are applied to a client's account, the actual returns may vary from the model returns shown. Any figures shown have not been externally audited. The asset allocation information provided represents our model portfolios, please note that the asset allocation of a client's individual portfolio may differ. The portfolio holdings represent holdings in the portfolio as at 30.06.25. The actual holdings may differ from the above list at any other date. Due to rounding the figures may not add up to 100%.