

PORTFOLIO FACTSHEET

MPS BLENDED INCOME 5

Covering the month of November 2024 | Defaqto risk rating 6

THE PORTFOLIO

The portfolio aims to provide an income while looking 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 which is in developed markets and there is exposure to Asia and emerging markets. Around a third of the portfolio invests in alternatives, fixed income and cash and money market funds.

THE TEAM



John Husselbee



James Klempster

VOLATILITY* (%)

Model Volatility*

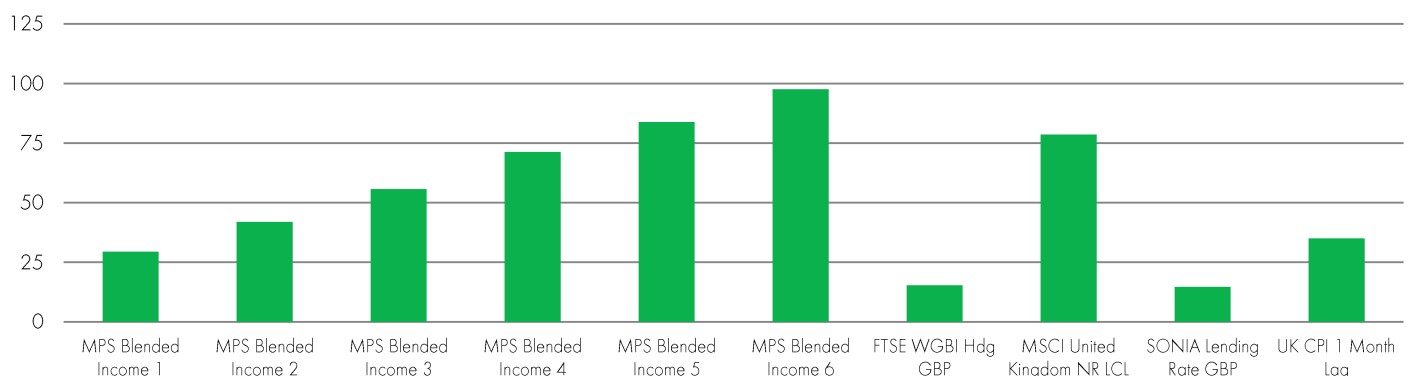
Expected Volatility (10 Year)	11-13
Expected Volatility (5 Year)	9-15
Expected Yield	2.99

Portfolio & Indices Volatility

Liontrust MPS Blended Income 5	8.67
FTSE WGBI Hdg GBP	4.24
MSCI United Kingdom NR LCL	11.86
SONIA Lending Rate GBP	0.52
UK CPI 1 month lag	1.58

*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 (%)



Since launch figures are from 31 May 2014. *Source: Morningstar as at 30.11.24, 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 0.41%. It represents the costs of investing into the underlying funds (not including any potential frontend 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 0.25% (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).

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.

CUMULATIVE PERFORMANCE (%)***

	Since inception	5 years	3 years	1 year	YTD	6 months	3 months	1 month
MPS Blended Income 5	83.9%	25.3%	10.4%	15.1%	10.2%	5.7%	2.9%	2.1%
FTSE WGBI Hdg GBP	15.3%	-4.1%	-7.2%	6.2%	3.0%	4.5%	0.8%	1.2%
MSCI United Kingdom NR LCL	78.6%	36.3%	34.1%	15.1%	10.9%	1.8%	-0.7%	2.6%
SONIA Lending Rate GBP	14.7%	11.8%	11.5%	5.3%	4.8%	2.6%	1.2%	0.4%
UK CPI 1 month lag	35.0%	24.7%	18.8%	2.3%	2.1%	1.2%	0.9%	0.6%

DISCRETE YEARS' PERFORMANCE (%)***

	Sep 24	Sep 23	Sep 22	Sep 21	Sep 20
MPS Blended Income 5	14.5%	5.4%	-10.6%	19.3%	-3.6%

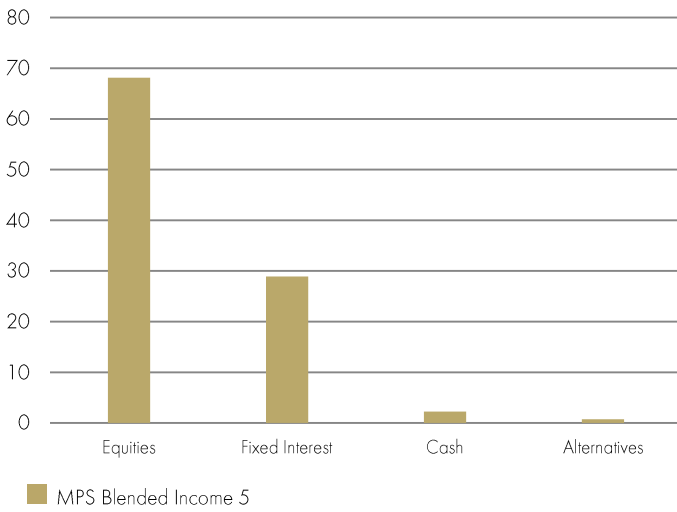
CALENDAR YEAR PERFORMANCE (%)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
MPS Blended Income 5	7.2%	-8.6%	10.0%	3.5%	14.0%	-5.3%	11.5%	16.5%	2.8%	-
FTSE WGBI Hdg GBP	5.5%	-13.8%	-2.4%	5.6%	5.9%	1.0%	1.1%	3.5%	1.7%	-
MSCI United Kingdom NR LCL	7.7%	7.1%	19.6%	-13.2%	16.4%	-8.8%	11.7%	19.2%	-2.2%	-
SONIA Lending Rate GBP	4.8%	1.4%	0.1%	0.2%	0.7%	0.6%	0.3%	0.4%	0.5%	-
UK CPI 1 month lag	4.0%	10.5%	5.4%	0.6%	1.3%	2.1%	3.0%	1.6%	0.2%	-

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ASSET ALLOCATION WEIGHTINGS (%)



TOP 10 HOLDINGS (%)

Fidelity Index Emerging Markets P Inc	14.7%
iShares Corporate Bond Index (UK) D Inc	11.6%
Fidelity Index US P Inc	11.0%
JPM US Equity Income C Net Inc	8.3%
IFSL Evenlode Income B Inc	7.0%
Schroder Asian Income L GBP Inc	6.2%
WS Gresham House UK Mlt Cap Inc A £ Inc	4.6%
Man Sterling Corp Bd Profl Acc C	3.9%
Royal London Corporate Bond M Inc	3.9%
Fidelity Index Japan P Inc	2.8%

ASSET ALLOCATION WEIGHTINGS (%)

North America Equities	23.9%
Developed Country Investment Grade	15.5%
Emerging Market Equities	14.7%
Asian Ex Japan Equities	8.9%
UK Equities	7.0%
Japan Equities	5.6%
Developed Country High Yield	5.5%
European Equities	4.2%
Developed Country Government	4.0%
Developed Country Corporate	3.9%
North American Smaller Companies	2.8%
Cash	2.2%
European Smaller Companies	0.9%
Multi-Asset	0.7%

■ MPS Blended Income 5

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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.

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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 30.11.24. The actual holdings may differ from the above list at any other date. Due to rounding the figures may not add up to 100%.