

FUND FACTSHEET

SUSTAINABLE FUTURE MONTHLY INCOME BOND FUND

B Gr Acc GBP Class

Covering the month of January 2025



THE FUND

The aim of the Fund is to produce monthly income payments together with capital growth using the Sustainable Future investment process and investing at least 80% of the portfolio in investment grade corporate bonds that are sterling denominated or hedged back to sterling. The Fund targets a net total return of at least the IBOXX GBP Corporate All Maturities Index over the long term (rolling 5-year periods).

THE TEAM



Kenny Watson



Aitken Ross



Jack Willis

FUND INFORMATION

| | |
|---------------------------|------------------------------------|
| Fund launch date | 14.06.10 |
| Class launch date | 6.10.10 |
| Target benchmark | IBOXX GBP Corporate All Maturities |
| Comparator benchmark | IA Sterling Corporate Bond |
| Fund size [^] | £512.2m |
| Number of holdings | 62 |
| Min initial investment | £1,000 |
| Min additional investment | £500 |
| Sedol code | B3Y38F6 |
| Bloomberg code | ATMIBGA LN |
| ISIN code | GB00B3Y38F63 |

PORTFOLIO CHARACTERISTICS

| | |
|------------------------|------|
| Effective duration | 7.12 |
| Yield to Worst | 5.45 |
| Distribution yield | 5.77 |
| Volatility | 9.19 |
| Average credit quality | BBB+ |

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

[^]Fund AUM shown is in the base currency of the fund.
Note: With effect from 1 January 2025, the benchmark data of the Fund has changed to the IBOXX Sterling Corporates Overall Total Return.

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.

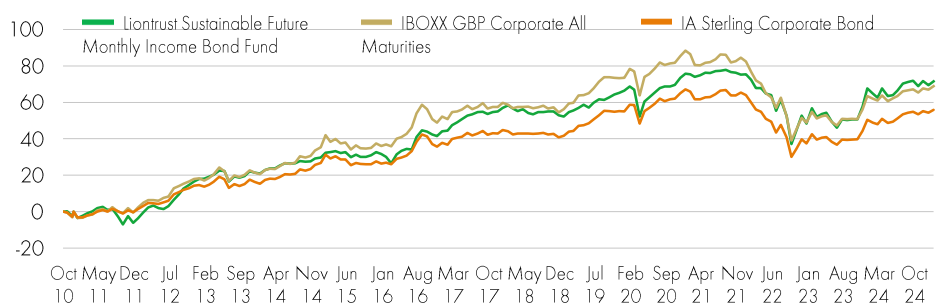
CUMULATIVE PERFORMANCE (%)

| | 1 month | 3 months | 6 months | YTD | 1 year | 3 years | 5 years | Since inception |
|---|---------|----------|----------|------|--------|---------|---------|-----------------|
| Liontrust Sustainable Future Monthly Income Bond Fund | 1.2% | 1.6% | 0.7% | 1.2% | 4.0% | -0.6% | 1.6% | 71.5% |
| IBOXX GBP Corporate All Maturities | 1.2% | 2.2% | 1.7% | 1.2% | 4.3% | -4.4% | -5.3% | 68.9% |
| IA Sterling Corporate Bond | 1.1% | 1.6% | 1.7% | 1.1% | 4.7% | -2.5% | -1.7% | 56.0% |
| Quartile ranking | 1 | 3 | 4 | 1 | 4 | 2 | 2 | 1 |

DISCRETE YEARS' PERFORMANCE (%)

| | Dec 24 | Dec 23 | Dec 22 | Dec 21 | Dec 20 |
|---|--------|--------|--------|--------|--------|
| Liontrust Sustainable Future Monthly Income Bond Fund | 1.0% | 13.1% | -15.4% | -0.2% | 5.5% |
| IBOXX GBP Corporate All Maturities | 2.2% | 9.7% | -18.4% | -3.2% | 8.6% |
| IA Sterling Corporate Bond | 2.6% | 9.4% | -16.1% | -1.9% | 7.8% |
| Quartile ranking | 4 | 1 | 2 | 1 | 4 |

PERFORMANCE SINCE CLASS LAUNCH DATE (%)



CALENDAR YEAR PERFORMANCE (%)

| | 2024 | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 |
|---|------|-------|--------|-------|------|-------|-------|------|-------|-------|
| Liontrust Sustainable Future Monthly Income Bond Fund | 1.0% | 13.1% | -15.4% | -0.2% | 5.5% | 9.4% | -3.0% | 8.8% | 9.5% | 1.5% |
| IBOXX GBP Corporate All Maturities | 2.2% | 9.7% | -18.4% | -3.2% | 8.6% | 11.0% | -2.2% | 5.0% | 11.8% | 0.6% |
| IA Sterling Corporate Bond | 2.6% | 9.4% | -16.1% | -1.9% | 7.8% | 9.5% | -2.2% | 5.1% | 9.1% | -0.3% |
| Quartile ranking | 4 | 1 | 2 | 1 | 4 | 3 | 4 | 1 | 2 | 1 |

Source for all performance data stated above: Financial Express & Morningstar, as at 31.01.25, 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

SUSTAINABLE FUTURE MONTHLY INCOME BOND FUND



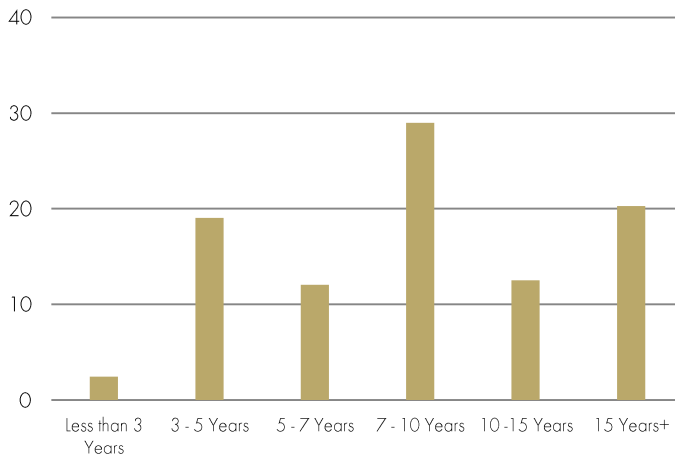
TOP 10 GOVERNMENT ISSUERS (%)

| | Fund |
|---------------|------|
| UK GOVERNMENT | 2.7% |

CREDIT RATING (%)

| | | |
|------------------|-------|-----------------------------------|
| AA | 3.1% | <div style="width: 3.1%;"></div> |
| A | 25.2% | <div style="width: 25.2%;"></div> |
| BBB | 64.3% | <div style="width: 64.3%;"></div> |
| BB | 2.7% | <div style="width: 2.7%;"></div> |
| Cash&Derivatives | 4.7% | <div style="width: 4.7%;"></div> |

BOND MATURITY BREAKDOWN



TOP 10 CREDIT ISSUERS (%)

| | |
|---------------------------------|------|
| HSBC HOLDINGS PLC | 3.6% |
| BNP PARIBAS SA | 3.5% |
| NATIONAL WESTMINSTER BANK PLC | 3.3% |
| DEUTSCHE TELEKOM AG | 2.9% |
| MOTABILITY OPERATIONS GROUP PLC | 2.7% |
| AT&T INC | 2.6% |
| SCOTTISH & SOUTHERN ENERGY PLC | 2.4% |
| ROTHESAY LIFE LTD | 2.4% |
| ZURICH FINANCE (IRELAND) DAC | 2.3% |
| PENSION INSURANCE CORP PLC | 2.3% |

GEOGRAPHIC BREAKDOWN (%)

| | | |
|--------------------|-------|-----------------------------------|
| United Kingdom | 61.9% | <div style="width: 61.9%;"></div> |
| France | 10.1% | <div style="width: 10.1%;"></div> |
| Netherlands | 6.5% | <div style="width: 6.5%;"></div> |
| United States | 6.3% | <div style="width: 6.3%;"></div> |
| Luxembourg | 3.5% | <div style="width: 3.5%;"></div> |
| Ireland | 3.4% | <div style="width: 3.4%;"></div> |
| Belgium | 1.3% | <div style="width: 1.3%;"></div> |
| Spain | 1.2% | <div style="width: 1.2%;"></div> |
| Cash & Derivatives | 4.7% | <div style="width: 4.7%;"></div> |
| Other | 1.0% | <div style="width: 1.0%;"></div> |

SECTOR BREAKDOWN (%)

| | | |
|----------------------|-------|-----------------------------------|
| Core Financials | 41.1% | <div style="width: 41.1%;"></div> |
| Utilities | 15.0% | <div style="width: 15.0%;"></div> |
| Telecommunications | 11.6% | <div style="width: 11.6%;"></div> |
| Real Estate | 8.2% | <div style="width: 8.2%;"></div> |
| Financial Services | 6.0% | <div style="width: 6.0%;"></div> |
| Industrials | 4.0% | <div style="width: 4.0%;"></div> |
| Gilts | 2.7% | <div style="width: 2.7%;"></div> |
| Housing Associations | 2.2% | <div style="width: 2.2%;"></div> |
| Financials | 1.5% | <div style="width: 1.5%;"></div> |
| Other | 3.0% | <div style="width: 3.0%;"></div> |

SUSTAINABLE FUTURE MONTHLY INCOME BOND FUND

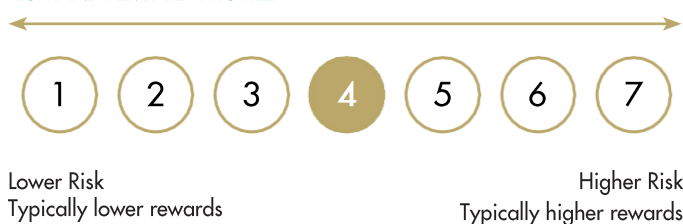


CHARGES

| | |
|---|-------|
| Initial charge | 0.00% |
| Ongoing Charges Figure* | 0.56% |
| Included within the OCF is the Annual Management Charge** | 0.50% |

*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.

RISK AND REWARD PROFILE



- The Fund is categorised 4 primarily for its exposure to a diversified portfolio of bonds along with a number of derivative positions.
- The SRRI may not fully take into account the following risks:
 - 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: the fund uses derivative instruments that may result in higher cash levels. Cash may be deposited with several credit counterparties (e.g. international banks) or in short-dated bonds. 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. Participation rates on advertised volumes could fall reflecting the less liquid nature of the current market conditions.
- 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.
- The Fund's volatility limits are calculated using the Value at Risk (VaR) methodology. In high interest rate environments the Fund's implied volatility limits may rise resulting in a higher risk indicator score. The higher score does not necessarily mean the Fund is more risky and is potentially a result of overall market conditions.
- Investors in share classes with a performance fee will pay a variable performance fee amount that is based on the performance of the underlying share class, which is likely to result in different total fees being charged each year and, during periods of outperformance, higher total fees than that of a share class with no performance fee. A performance fee may be payable in case the share class has outperformed its benchmark but had a negative performance.

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. 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. 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. The Fund can invest in derivatives. Derivatives are used to protect against currency, credit or interest rate moves or for investment purposes. There is a risk that losses could be made on derivative positions or that the counterparties could fail to complete on transactions. The Fund uses derivative instruments that may result in higher cash levels. Cash may be deposited with several credit counterparties (e.g. international banks) or in short-dated bonds. A credit risk arises should one or more of these counterparties be unable to return the deposited cash. The Fund may encounter liquidity constraints from time to time. Participation rates on advertised volumes could fall reflecting the less liquid nature of the current market conditions. Counterparty Risk: any derivative contract, including FX hedging, may be at risk if the counterparty fails. The level of targeted income is not guaranteed.

DISCLAIMER

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