

GF SF MULTI ASSET GLOBAL

Institutional Acc USD Class (B8) - Fund Factsheet - Covering the month of February 2024

Peter Michaelis & Simon Clements



The Fund

The Fund aims to achieve capital growth over the long term (five years or more) by investing globally in sustainable securities. For full investment objective and policy details please refer to the Prospectus.

Key information

| | |
|------------------------|---|
| Class Launch Date | 13.10.21 |
| Comparator | 50% MSCI World, 35% Markit iBoxx EUR Overall, 15% ESTER |
| Benchmark 1 | |
| Fund Size [^] | €64.1m |
| Number of Holdings | 98 |
| SRI ¹ | 3 |
| Investment Style | Active |

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

Ratings and awards

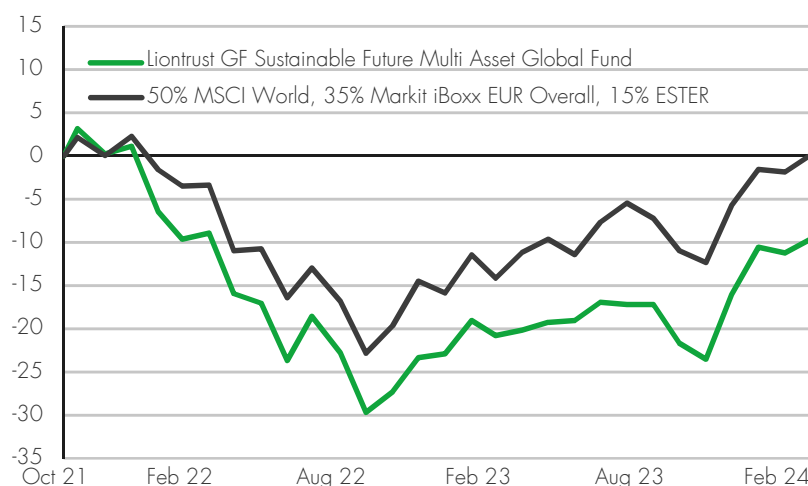


Our experienced fund management team

Peter Michaelis, who is Head of the 16-strong Liontrust Sustainable Investment team, and Simon Clements joined Liontrust in April 2017 as part of the acquisition of Alliance Trust Investments (ATI). Peter has been managing money in Sustainable and Responsible Investment for over 20 years when he was promoted to lead Portfolio Manager at Aviva Investors, before being made Head of Sustainable and Responsible Investment. Prior to managing funds and ATI for five years, Simon spent 12 years at Aviva Investors where latterly he was Head of Global Equities.

Past Performance does not predict future returns

Performance since class launch date (%)



Discrete years' performance (%)

| To previous quarter 12 months ending: | Dec 23 | Dec 22 |
|---|--------|--------|
| Liontrust GF Sustainable Future Multi Asset Global Fund | 16.0 | -23.7 |
| 50% MSCI World, 35% Markit iBoxx EUR Overall, 15% ESTER | 16.9 | -17.8 |

Cumulative performance (%)

| | 1 month | YTD | 3 months | 6 months | 1 year | Since inception |
|---|---------|-----|----------|----------|--------|-----------------|
| Liontrust GF Sustainable Future Multi Asset Global Fund | 1.8 | 1.0 | 7.6 | 9.1 | 14.0 | -9.7 |
| 50% MSCI World, 35% Markit iBoxx EUR Overall, 15% ESTER | 1.9 | 1.8 | 6.2 | 7.8 | 16.5 | 0.0 |

Source: Financial Express, as at 29.02.24, total return, net of fees, income reinvested

Key risks: Past performance does not predict future returns. You may get back less than you originally invested. Discrete performance data is not available for five full 12 month periods due to the launch date of the portfolio. Further Key Risks can be found on the 3rd page.

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Sector breakdown (%)

| | | |
|------------------------|------|------------------------|
| Financials | 30.5 | <div><div></div></div> |
| Information Technology | 13.8 | <div><div></div></div> |
| Healthcare | 11.2 | <div><div></div></div> |
| Government Bonds | 10.7 | <div><div></div></div> |
| Industrials | 7.1 | <div><div></div></div> |
| Utilities | 4.9 | <div><div></div></div> |
| Consumer Discretionary | 4.5 | <div><div></div></div> |
| Real Estate | 3.2 | <div><div></div></div> |
| Telecom Services | 3.1 | <div><div></div></div> |
| Fund | 2.7 | <div><div></div></div> |
| Other | 4.6 | <div><div></div></div> |

■ Fund

Geographic breakdown (%)

| | | |
|----------------------|------|------------------------|
| United States | 40.4 | <div><div></div></div> |
| United Kingdom | 18.2 | <div><div></div></div> |
| Germany | 13.4 | <div><div></div></div> |
| Netherlands | 6.0 | <div><div></div></div> |
| France | 3.7 | <div><div></div></div> |
| Denmark | 3.2 | <div><div></div></div> |
| Luxembourg | 2.5 | <div><div></div></div> |
| Spain | 2.0 | <div><div></div></div> |
| Other | 7.0 | <div><div></div></div> |
| Cash and Derivatives | 3.8 | <div><div></div></div> |

Top 10 holdings (%)

| | | |
|---|-----|--------------|
| Government of Germany 1.3% 15-OCT-2027 | 8.9 | Fixed Income |
| Liontrust GF SF European Corp Bond Fund | 2.7 | Mutual Fund |
| Visa | 2.0 | Equity |
| Intuitive Surgical, Inc. | 1.9 | Equity |
| Thermo Fisher Scientific | 1.8 | Equity |
| Government of Germany 0.0% 15-AUG-2030 | 1.7 | Fixed Income |
| Iqvia Holdings, Inc. | 1.7 | Equity |
| Cadence Design Systems | 1.7 | Equity |
| Verisign, Inc. | 1.6 | Equity |
| Equinix, Inc. | 1.5 | Equity |

Allocation (%)

| | |
|----------------------|------|
| Equity | 56.7 |
| Fixed Income | 35.0 |
| Mutual Fund | 4.6 |
| Cash and Derivatives | 3.8 |

Additional information

| | |
|-------------------------------|-------------------------------|
| Minimum initial investment | \$25,000,000 |
| Minimum additional investment | \$1,000 |
| Ex-dividend date | 01-Jan 01-Jul |
| Distribution date | 31 January (Final) 31 July |
| ISIN code | IE00BMXDB955 |

Charges

| | |
|---|-------------|
| Initial charge | Up to 5.00% |
| Ongoing Charges Figure* | 0.66% |
| 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.

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Important information

Key Risks: 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. The issue of units/shares in Liontrust Funds may be subject to an initial charge, which will have an impact on the realisable value of the investment, particularly in the short term. Investments should always be considered as long term.

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