



SF DEFENSIVE MANAGED

2 Inc - Fund Factsheet - Covering the month of June 2022



Peter Michaelis & Simon Clements

The Fund

The Fund aims to deliver capital growth 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 changes. All investments will be expected to conform to our ESG criteria.

Key information

Class Launch Date	23.07.14
Comparator Benchmark 1	IA Mixed Investment 20-60% Shares
Fund Size [^]	£1207.0m
Number of Holdings	186
Historic Yield [*]	1.64%
DT Risk Rating	4
Defaqto Risk Rating	3

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

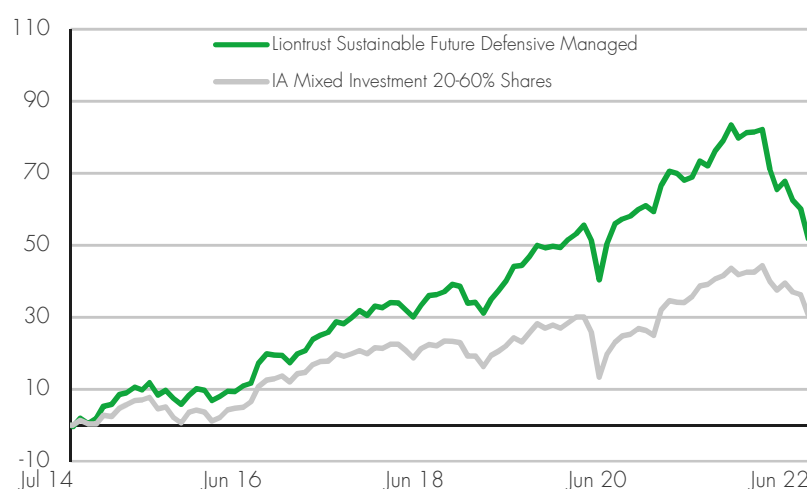
Ratings and awards



Our experienced fund management team

Peter Michaelis and Simon Clements have combined industry experience of more than 34 years and are part of a team of 17 investment professionals. They transferred to Liontrust from Alliance Trust Investments (ATI) in April 2017 and were previously running the Sustainable Future Fund range at Aviva Investors. Peter was previously Head of SRI at Aviva Investors while Simon was previously Head of Global Equities at Aviva Investors.

Performance since fund launch date (%)



Discrete years' performance (%)

To previous quarter 12 months ending:	Jun 22	Jun 21	Jun 20	Jun 19	Jun 18
Liontrust Sustainable Future Defensive Managed	-13.8	12.0	7.1	7.7	6.3
IA Mixed Investment 20-60% Shares	-7.1	12.7	-0.6	2.9	2.4
Quartile ranking	4	3	1	1	1

Cumulative performance (%)

	1 month	3 months	6 months	YTD	1 year	3 years	5 years	Since inception
Liontrust Sustainable Future Defensive Managed	-5.1	-9.5	-16.6	-16.6	-13.8	3.4	18.5	51.9
IA Mixed Investment 20-60% Shares	-4.1	-6.3	-9.4	-9.4	-7.1	4.1	9.7	30.7
Quartile ranking	4	4	4	4	4	3	1	1

Source: Financial Express, as at 30.06.22, total return

Key risks: Past performance is not a guide to future performance. The value of an investment and the income generated from it can fall as well as rise and is not guaranteed. You may get back less than you originally invested. Investment decisions should not be based on short-term performance. Investment in the Fund involves foreign currencies and may be subject to fluctuations in value due to movements in exchange rates. The value of fixed income securities will fall if the issuer is unable to repay its debt or has its credit rating reduced. Generally, the higher the perceived credit risk of the issuer, the higher the rate of interest.

^{*}Historic yield: reflects distributions declared over the past 12 months as a percentage of the mid-market unit price. It does not include any preliminary charge and investors may be subject to tax on their distributions.

SF DEFENSIVE MANAGED

Sector breakdown (%)

Financials	33.9	<div><div></div></div>
Government Bonds	16.9	<div><div></div></div>
Information Technology	11.2	<div><div></div></div>
Healthcare	7.4	<div><div></div></div>
Consumer Discretionary	5.0	<div><div></div></div>
Utilities	3.9	<div><div></div></div>
Industrials	3.4	<div><div></div></div>
Telecom Services	3.3	<div><div></div></div>
Real Estate	3.3	<div><div></div></div>
Communication Services	2.5	<div><div></div></div>
Other	5.7	<div><div></div></div>

■ Fund

Top 10 holdings (%)

Government of United Kingdom	11.3
Government of United Kingdom	3.2
Government of United Kingdom	2.4
Cadence Design Systems	1.5
Liontrust SF Corporate Bond Fund	1.4
Iqvia Holdings, Inc.	1.2
American Tower Corporation	1.2
Alphabet	1.1
Home Reit	1.1
GlaxoSmithKline	1.1

Geographic breakdown (%)

United Kingdom	60.4	<div><div></div></div>
United States	20.5	<div><div></div></div>
Netherlands	2.8	<div><div></div></div>
Spain	2.1	<div><div></div></div>
Japan	2.1	<div><div></div></div>
Luxembourg	1.8	<div><div></div></div>
France	1.5	<div><div></div></div>
Ireland	1.4	<div><div></div></div>
Other	4.0	<div><div></div></div>
Cash and Derivatives	3.5	<div><div></div></div>

Additional information

Minimum initial investment	£500,000
Minimum additional investment	£25,000
Ex-dividend date	01-Feb 01-Aug
Distribution date	30 March 30 September (Final)
Sedol code	BMN9063
ISIN code	GB00BMN90635

Risk ratios

Annualised over 36 months

Alpha	-0.13%
Beta	0.98
Information Ratio	-0.05

Annualised over 260 weeks

Volatility	8.08%
Benchmark volatility	7.41%

Where the Fund has a short track record, the ratios shown may be based upon the historic data of the Fund as well as a representative fund or the ratio may be calculated over a shorter time period.

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. 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.

Important information

This document provides information about the Liontrust Sustainable Future Defensive Managed Fund ('the Fund') and Liontrust Fund Partners. Liontrust Fund Partners LLP (2 Savoy Court, London WC2R 0EZ) is authorised and regulated in the UK by the Financial Conduct Authority (FRN 518165) to undertake regulated investment business. Liontrust Fund Partners does not give financial or investment advice. This document does not constitute or form part of, and should not be construed as, an invitation to buy or sell units and neither this document nor anything contained or referred to in it shall form the basis of, or be relied on in connection with, any offer or commitment whatsoever. The value of units and the income generated from them can fall as well as rise and are not guaranteed; investors may not get back the amount originally subscribed. Investors should not purchase the Fund referred to in this document except on the basis of information contained in the Fund's Prospectus. We recommend that investors who are not professional investors should contact their professional adviser. The Fund's Prospectus and Key Investor Information Document (KIID) are available from www.liontrust.co.uk or direct from Liontrust.