LIONTRUST
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SF MANAGED

2 Inc - Fund Factsheet - Covering the month of January 2023

Peter Michaelis & Simon Clements

The Fund

The Fund aims to deliver capital growth, as well as some level of income, 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	19.02.01
Comparator Benchmark 1	IA Mixed Investment 40-85% Shares
Fund Size^	£2753.9m
Number of Holdings	165
Historic Yield*	0.60%
DT Risk Rating	6
Defaqto Risk Rating	6

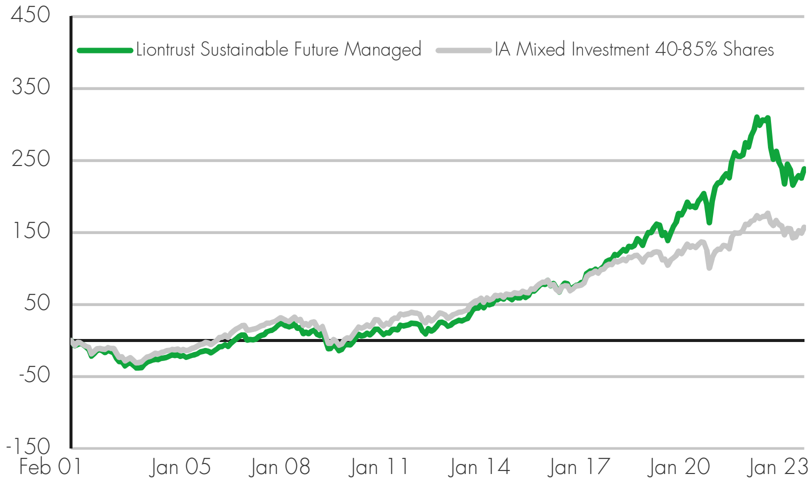
^Fund AUM shown is in the base currency of the fund.

Ratings and awards

Our experienced fund management team

Peter Michaelis and Simon Clements have combined industry experience of more than 50 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:	Dec 22	Dec 21	Dec 20	Dec 19	Dec 18
Liontrust Sustainable Future Managed	-20.5	13.5	21.3	24.7	-0.5
IA Mixed Investment 40-85% Shares	-10.0	10.9	5.3	15.8	-6.1
Quartile ranking	4	1	1	1	1

Cumulative performance (%)

	1 month	YTD	3 months	6 months	1 year	3 years	5 years	Since inception
Liontrust Sustainable Future Managed	4.0	4.0	4.5	-1.8	-8.0	11.2	40.1	238.6
IA Mixed Investment 40-85% Shares	3.4	3.4	5.8	0.8	-2.3	9.0	18.1	157.7
Quartile ranking	2	2	3	4	4	2	1	2

Source: Financial Express, as at 31.01.23, 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.

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Sector breakdown (%)

Financials	27.4
Information Technology	18.9
Healthcare	13.8
Industrials	6.7
Consumer Discretionary	5.9
Government Bonds	5.8
Fund	4.6
Materials	3.4
Real Estate	3.3
Communication Services	3.2
Other	6.1

Fund

Geographic breakdown (%)

United Kingdom	42.8
United States	37.1
Japan	3.3
Denmark	2.5
Ireland	2.3
Germany	2.2
Netherlands	2.0
Switzerland	2.0
Luxembourg	1.8
Other	3.1
Cash and Derivatives	0.9

Top 10 holdings (%)

Liontrust GF SF Global Growth	3.7
Government of United Kingdom	3.3
Government of United Kingdom	2.5
Iqvia Holdings, Inc.	2.3
Visa	2.0
NVR, Inc.	1.8
Alphabet	1.8
Ringkjobing Lndobk	1.7
Equinix, Inc.	1.7
Ansys, Inc.	1.6

Additional information

Minimum initial investment	£500,000
Minimum additional investment	£25,000
Ex-dividend date	1 February (Final) 1 August
Distribution date	31 March (Final) 30 September
Sedol code	3003039
ISIN code	GB0030030398

Risk ratios

Annualised over 36 months	
Alpha	0.41%
Beta	1.23
Information Ratio	0.10
Annualised over 260 weeks	
Volatility	14.23%
Benchmark volatility	10.29%

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 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.

Important information