

SF EUROPEAN GROWTH

6 Inc - Fund Factsheet - Covering the month of June 2024



Peter Michaelis & Martyn Jones

The Fund

The Fund aims to deliver capital growth over the long term (5 years or more) using the Sustainable Future investment process. This 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. The Fund invests in companies incorporated, domiciled or which conduct significant business in the in the EEA (European Economic Area) and Switzerland, and can invest up to 5% in UK-listed stocks. All investments will be expected to conform to our ESG criteria.

Key information

Class Launch Date	09.08.21
Comparator Benchmark 1	MSCI Europe ex UK
Comparator Benchmark 2	IA Europe Excluding UK
Fund Size [^]	£250.4m
Number of Holdings	42
Historic Yield*	0.61%
Comparator Benchmark 1 Yield	2.95%
Active Share**	84.38%

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

Ratings and awards



Cumulative performance (%)

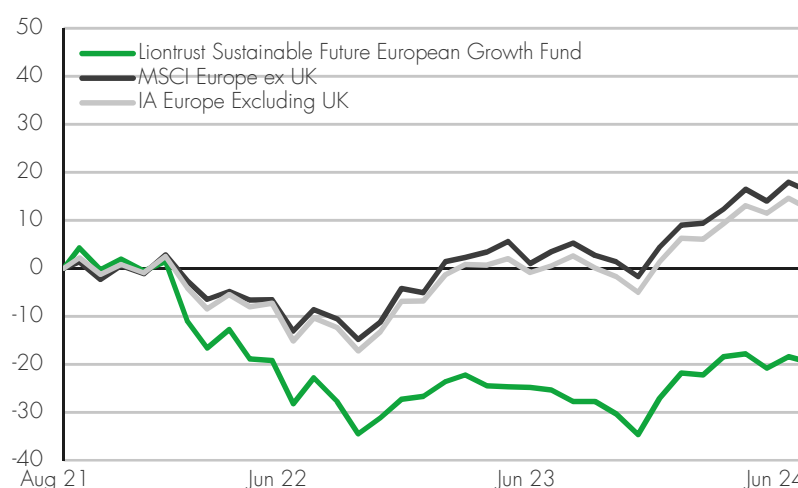
	1 month	3 months	6 months	YTD	1 year	Since inception
Liontrust Sustainable Future European Growth Fund	-1.4	-2.2	2.8	2.8	7.7	-19.6
MSCI Europe ex-UK Index	-1.7	-0.4	6.4	6.4	12.1	16.0
IA Europe ex-UK sector average	-2.0	-0.7	5.7	5.7	11.7	12.3
Quartile ranking	2	4	4	4	4	3

Source: Financial Express, as at 30.06.24, total return

Our experienced fund management team

Peter Michaelis, who is Head of the 17-strong Liontrust Sustainable Investment team, and Martyn Jones 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 Liontrust, Martyn spent five years at ATI, initially as a graduate trainee and then as an analyst with the Sustainable Investment team. Martyn has an MA (Hons) in Management from the University of Glasgow and a Masters in Sustainability Leadership at the University of Cambridge.

Performance since class launch date (%)



Discrete years' performance (%)

To previous quarter 12 months ending:	Jun 24	Jun 23
Liontrust Sustainable Future European Growth Fund	7.7	4.0
MSCI Europe ex-UK Index	12.1	19.0
IA Europe ex-UK sector average	11.7	18.4
Quartile ranking	4	4

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 2nd page.

*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. **The fraction of a fund invested differently to its benchmark. A 100% active share is a fund with no holdings in the benchmark, a 0% active share is a fund identical to the benchmark.

SF EUROPEAN GROWTH

Sector breakdown (%)

Information Technology	20.6	<div><div></div></div>
	10.6	<div><div></div></div>
Financials	19.8	<div><div></div></div>
	18.1	<div><div></div></div>
Healthcare	19.2	<div><div></div></div>
	17.2	<div><div></div></div>
Consumer Discretionary	14.4	<div><div></div></div>
	11.3	<div><div></div></div>
Industrials	13.0	<div><div></div></div>
	17.4	<div><div></div></div>
Communication Services	5.8	<div><div></div></div>
	3.2	<div><div></div></div>
Consumer Staples	4.7	<div><div></div></div>
	8.7	<div><div></div></div>
Materials	2.2	<div><div></div></div>
	5.9	<div><div></div></div>

■ Fund ■ MSCI Europe ex-UK

Geographic breakdown (%)

Germany	21.9	<div><div></div></div>
	17.0	<div><div></div></div>
Switzerland	13.6	<div><div></div></div>
	19.1	<div><div></div></div>
Denmark	12.5	<div><div></div></div>
	7.8	<div><div></div></div>
Netherlands	11.1	<div><div></div></div>
	10.6	<div><div></div></div>
Sweden	9.0	<div><div></div></div>
	6.4	<div><div></div></div>
Norway	5.3	<div><div></div></div>
	1.2	<div><div></div></div>
Italy	5.1	<div><div></div></div>
	5.3	<div><div></div></div>
United Kingdom	5.0	<div><div></div></div>
	0.0	<div><div></div></div>
Luxembourg	3.4	<div><div></div></div>
	0.0	<div><div></div></div>
Other	13.0	<div><div></div></div>
	32.6	<div><div></div></div>
Cash and Derivatives	0.2	<div><div></div></div>
	0.0	<div><div></div></div>

Top 10 holdings (%)

ASML	5.6	Equity
Alcon AG	4.7	Equity
Tryg A/S	3.8	Equity
DNB Bank ASA	3.4	Equity
Spotify Technology S.A.	3.4	Equity
Qiagen N.V.	3.3	Equity
Siemens Aktiengesellschaft	3.3	Equity
Puma SE	3.2	Equity
Lifco	3.1	Equity
D'leteren Group	3.0	Equity

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	BNT8VC4
ISIN code	GBO0BNT8VC44

Risk ratios

Annualised over 36 months

Alpha	-11.94%
Beta	1.34
Information Ratio	-1.06

Annualised over 260 weeks

Volatility	18.05%
Benchmark volatility	17.70%

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*	0.87%
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

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. 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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