

LF Pru Risk Managed Pasv 3 P I

Fund Information

Sector

IA Volatility Managed

Manager's Name

Philip Butler

Date Manager Appointed

Nov 2016

Launch Date

Nov 2013

Fund Size(£m)

£340.01

Yield* (See page2)

1.84 %

XD Dates

Nov 01

Last Distribution

01/11/19 (XD Date)

31/12/19 (Pay Date)

2.58(Distribution)

OCF

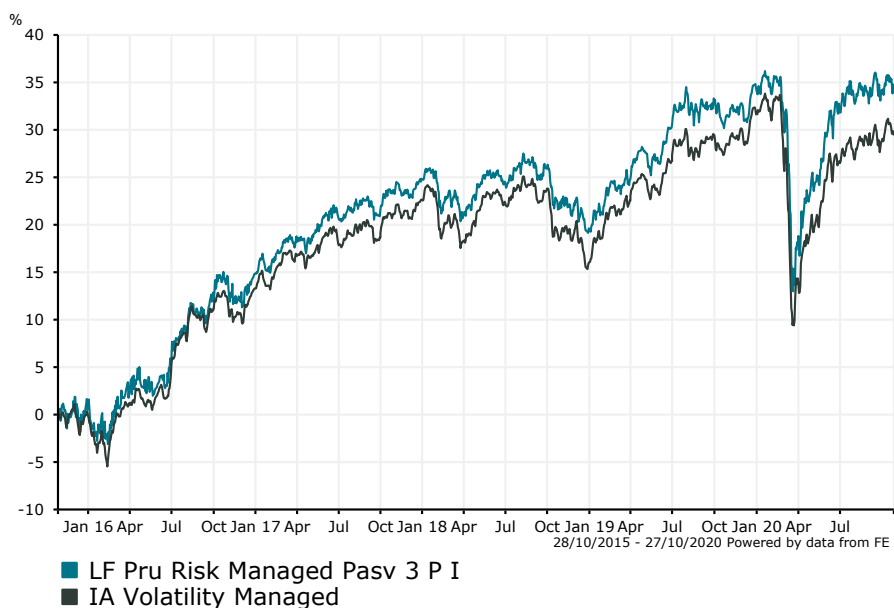
0.25 %

Fund Aim

The Sub-fund aims to achieve long-term (in excess of 5 years) total return (the combination of income and growth of capital) by investing in a mix of assets from around the world and aims to limit volatility over rolling 5 year periods to 12%. There is no guarantee that the volatility target will be met and at any time the actual volatility may be higher or lower than the long term target.

Sector: IA Volatility Managed

Performance


Morningstar Analyst Rating

N/A

FE Crown Rating

Discrete Performance - 12 months to 31/12/19

| | 2019 | 2018 | 2017 | 2016 | 2015 |
|----------------------|-------|-------|------|-------|------|
| Fund | 12.33 | -4.19 | 8.71 | 14.28 | 1.02 |
| Stock Sector Average | 13.47 | -5.41 | 8.25 | 13.12 | 1.54 |

Cumulative Performance to 30/09/20

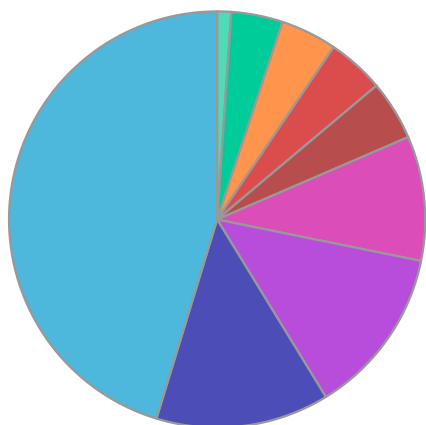
| | 1 Yr | 2 Yrs | 3 Yrs | 4 Yrs | 5 Yrs |
|----------------------|-------|-------|-------|-------|-------|
| Fund | 0.66 | 6.59 | 11.01 | 18.92 | 38.83 |
| Stock Sector Average | -0.58 | 4.15 | 8.51 | 16.04 | 33.88 |

Performance Analysis - Annualised 3 years

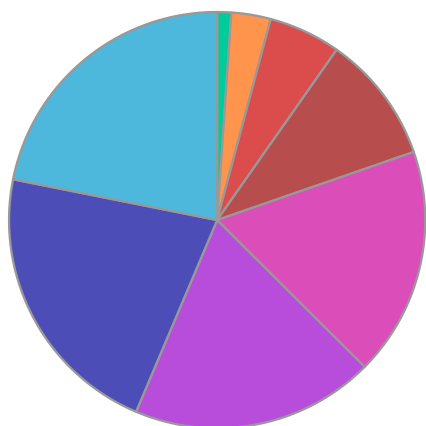
| | Growth Rate % | Volatility | Alpha | Beta | Sharpe |
|----------------------|---------------|------------|-------|------|--------|
| Fund | 3.54 | 9.14 | 0.81 | 0.99 | 0.00 |
| Stock Sector Average | 2.76 | 9.07 | 0.00 | 1.00 | 0.00 |

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Fund Composition



| | (%) |
|-------------------------|-------|
| Fixed Interest | 45.29 |
| Others | 13.46 |
| Others | 13.06 |
| Financials | 9.67 |
| Technology | 4.64 |
| Industrials | 4.42 |
| Consumer Discretionary | 4.38 |
| Health Care | 3.99 |
| Cash & Cash Equivalents | 1.09 |



| | (%) |
|---------------|-------|
| North America | 21.86 |
| UK | 21.77 |
| Europe ex UK | 18.91 |
| Not Specified | 17.77 |
| International | 9.95 |
| Emerging Asia | 5.59 |
| Japan | 3.06 |
| Money Market | 1.09 |

Largest Holdings

| Holdings | (%) |
|--|-------|
| BLACKROCK ISHARES CORPORATE BOND INDEX CLASS X | 15.77 |
| BLACKROCK (DUBLIN) ISHARES US CORPORATE BOND INDEX FLEX HEDGED | 11.52 |
| ROYAL BANK OF CANADA | 7.78 |
| LEGAL & GENERAL UK INDEX TRUST I | 7.00 |
| BLACKROCK ISHARES PACIFIC EX JAPAN EQUITY INDEX CLASS X | 7.00 |

| Holdings | (%) |
|--|------|
| BLACKROCK ISHARES UK EQUITY INDEX CLASS X | 6.28 |
| LEGAL & GENERAL EUROPEAN INDEX TRUST | 5.78 |
| M&G STRATEGIC CORPORATE BOND CLASS A GBP | 5.35 |
| BLACKROCK (DUBLIN) ISHARES EURO INVESTMENT GRADE CORPORATE BOND INDEX FLEX | 5.16 |
| BLACKROCK ISHARES US EQUITY INDEX CLASS X | 5.12 |

* Data supplied by fund managers regarding fixed interests funds may not specify yield type. As the provision of redemption yield is an FCA regulatory requirement Novia assumes these are used.

Important Information

Performance details and yields are as at 30/09/2020. Performance figures are inclusive of net reinvested income. Source: FE. This document is designed only for professional investors and experienced advisers. The value of investments and the income gained may fluctuate. Investors may not get back the full amount invested. Past performance is not a guide to the future.