



Liontrust GF Abs Rtn Bd C5 Acc GBP

**Fund Information**

**Sector**

Absolute Return

**Manager's Name**

Philip Milburn  
David Roberts  
Donald Phillips

**Date Manager Appointed**

Jun 2018

**Launch Date**

Jun 2018

**Fund Size(£m)**

£104.80

**Yield\*** (See page2)

0.00 %

**XD Dates**

N/A

**Last Distribution**

N/A (XD Date)  
N/A (Pay Date)  
N/A(Distribution)

**OCF**

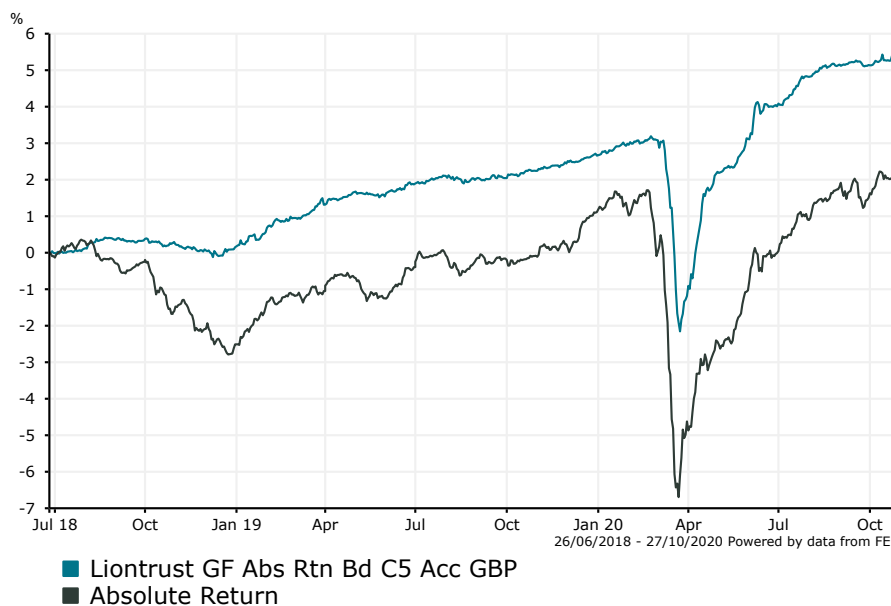
0.40 %

**Fund Aim**

The investment objective of the Fund is to generate positive absolute returns over a rolling 12 month period, irrespective of market conditions. The Fund will invest in bond and credit markets worldwide (including developed and emerging markets).

Sector: Absolute Return

**Performance**



**Morningstar Analyst Rating**  
N/A

**FE Crown Rating**

**Discrete Performance - 12 months to 31/12/19**

	2019	2018	2017	2016	2015
Fund	2.51	-	-	-	-
Stock Sector Average	3.72	-3.78	2.62	0.66	0.69

**Cumulative Performance to 30/09/20**

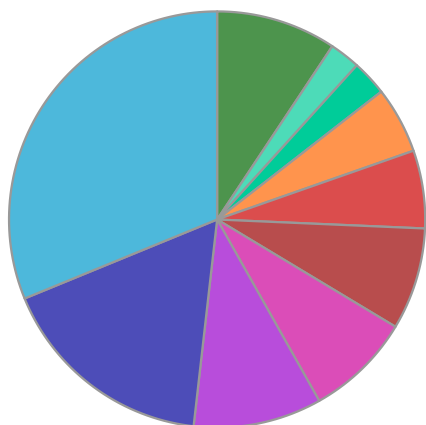
	1 Yr	2 Yrs	3 Yrs	4 Yrs	5 Yrs
Fund	3.03	4.79	-	-	-
Stock Sector Average	1.66	1.75	0.50	2.97	3.82

**Performance Analysis - Annualised 3 years**

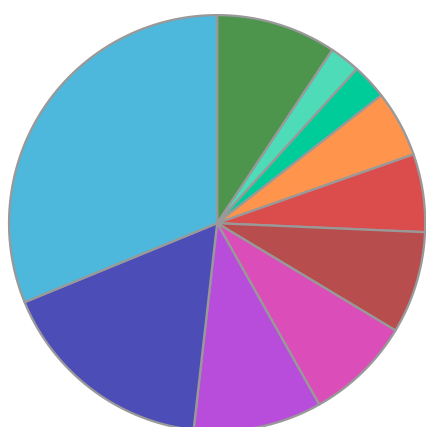
	Growth Rate %	Volatility	Alpha	Beta	Sharpe
Fund	-	-	-	-	-
Stock Sector Average	0.17	3.72	0.00	1.00	0.00

**Liontrust GF Abs Rtn Bd C5 Acc GBP**

**Fund Composition**



	(%)
US Fixed Interest	31.20
UK Fixed Interest	17.00
Canadian Fixed Interest	9.97
Dutch Fixed Interest	8.22
Swedish Fixed Interest	7.93
Money Market	6.05
German Fixed Interest	5.17
Irish Fixed Interest	2.75
Luxembourg Fixed Interest	2.38
Others	9.34



	(%)
USA	31.20
UK	17.00
Canada	9.97
Netherlands	8.22
Sweden	7.93
Money Market	6.05
Germany	5.17
Ireland	2.75
Luxembourg	2.38
Others	9.34

**Largest Holdings**

Holdings	(%)
CANADA(GOVT OF) 0.5% BDS 01/09/25 CAD1000	9.97
SWEDEN(KINGDOM OF) 1% MTG BDS 11/12/26 SEK5000	7.93
UNITED STATES OF AMER TREAS NOTES 0.5% TNT 30/06/27 USD100	4.10
NEW YORK LIFE GLOBAL FUNDING 0.25% BDS 23/01/27 EUR100000	1.91
AMERICAN TOWER CORP 0% BDS 04/04/25 EUR100000	1.88

Holdings	(%)
PERSHING SQUARE HLDGS LTD 5.5% BDS 15/07/22 USD250000	1.44
WELLS FARGO & CO 2.125% NTS 22/04/22 GBP100000	1.33
LILLY (ELI) & CO 1.7% BDS 01/11/49 EUR100000	1.31
NATIONWIDE BUILDING SOCIETY 3.622% BDS 26/04/23 USD200000	1.27
FRESENIUS FIN IRELAND PL FRN 24/01/24 EUR1000	1.24

\* 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.