

CT (Lux) Global Total Return Bond



Share Class I Acc JPY Hedged

30-Jun-24 | For qualified investors only

Fund manager

Fixed Income Team

Fund objective and policy

The Fund aims to provide an attractive level of return through a combination of income and capital growth. The Fund is actively managed. It is not constrained by its comparator benchmark, the Bloomberg Global Aggregate Total Return EUR Hedged Index and has significant freedom to invest in a portfolio materially different to the benchmark's own composition. The Fund seeks to achieve its objective by investing in a diversified spread of Fixed Income and Floating Rate securities, as well as synthetic derivative instruments, which provide exposure to interest rate, credit and FX markets. Synthetic derivative instruments can be used to hedge market risk or to express investment views.

Risk warning

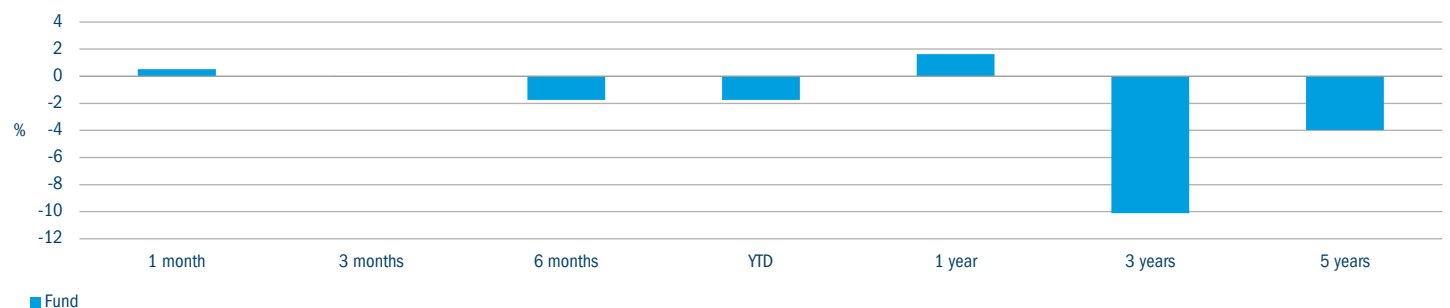
The value of investments and any income derived from them can go down as well as up as a result of market or currency movements and investors may not get back the original amount invested. The income and capital due from bonds is dependent upon the issuer's ability to pay and any default will adversely affect the value of your investment. Changes in interest rates can affect the value of fixed interest holdings and may adversely affect the value of your investment. An investment concerns the acquisition of units or shares in a fund, and not underlying assets such as buildings or shares of a company, as these are only the underlying assets owned by the fund. The decision to invest in the promoted fund should also take into account all the characteristics or objectives of the promoted fund as described in the prospectus. Full list of relevant risks can be found in the KIID/KID and prospectus.

Fund details

| | | | | | | | |
|-----------------------|---|-----------------|---------------|----------------------|-------------------|----------------|-----------------------------------|
| Launch date: | 15-Oct-2015 | Fund currency: | EUR | Ann. mgmt. fee: | 0.40% | XD dates: | 15-Jan |
| Fund type: | Luxembourg UCITS | Fund size: | ¥2.56 billion | Ann. return 5 years: | -0.81% | Year end: | 30-Sep |
| Sector: | Bond Global | Share price: | ¥5.59 | Minimum investment: | ¥ Equiv. €1.0m | ISIN: | LU1732241507 |
| Comparator benchmark: | Bloomberg Barclays Global Aggregate TR EUR Hedged | Initial charge: | Up to 5.00% | Price frequency: | Daily | FATCA: | LTIX5I.99999.SL.442 |
| | | Ongoing charge: | 0.87% | Distribution policy: | Annually | Administrator: | State Street Bank Luxembourg S.A. |
| | | TER: | 0.81% | Payment date(s): | 29-Jan | | |
| | | | | Share currency: | JPY | | |

Past performance does not predict future returns.

Fund performance



Cumulative performance as at 30-Jun-24

| | 1 month | 3 months | 6 months | YTD | 1 year | 3 years | 5 years |
|------|---------|----------|----------|--------|--------|---------|---------|
| Fund | 0.51% | -0.03% | -1.74% | -1.74% | 1.63% | -10.12% | -3.97% |

Discrete performance as at 30-Jun-24

| | Jun-23 - Jun-24 | Jun-22 - Jun-23 | Jun-21 - Jun-22 | Jun-20 - Jun-21 | Jun-19 - Jun-20 | Jun-18 - Jun-19 | Jun-17 - Jun-18 | Jun-16 - Jun-17 | Jun-15 - Jun-16 | Jun-14 - Jun-15 |
|------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|
| Fund | 1.63% | -2.67% | -9.14% | 5.76% | 1.03% | 1.55% | - | - | - | - |

Source: Columbia Threadneedle Investments as at 30-Jun-24. Performance data is in JPY terms. Performance returns are based on NAV figures.

All fund performance data is net of management fees. Changes in rates of exchange may also reduce the value of your investment. Costs may increase or decrease as a result of currency and exchange rate fluctuations.

Fund characteristics

| | |
|-----------------------|------|
| Modified duration | 3.20 |
| Yield to maturity (%) | 3.45 |
| Effective Maturity | 3.90 |

Interest rate duration by currency (years)

| | |
|-------|-------|
| AUD | 0.00 |
| CAD | 0.00 |
| EUR | 1.01 |
| GBP | 1.11 |
| ILS | 0.00 |
| JPY | -1.20 |
| MXN | 0.07 |
| USD | 2.02 |
| ZAR | 0.20 |
| OTHER | 0.00 |

Maturity exposure

| | |
|------------|-------|
| 0-5 years | 66.3% |
| 5-10 years | 24.2% |
| 10+ years | 3.2% |

Credit rating

| | |
|------|-------|
| AAA | 2.2% |
| AA | 10.0% |
| A | 20.0% |
| BBB | 33.9% |
| BB | 19.4% |
| B | 9.1% |
| NR | -1.1% |
| CASH | 6.4% |

Top 10 holdings

| | |
|--|------|
| FRANCE (GOVT OF) BONDS 144A REGS 11/24 1.75 | 4.9% |
| QNB FINANCE LTD COMPANY GUAR REGS 09/25 1.625 | 1.9% |
| DNB BANK ASA REGS 12/25 VAR | 1.8% |
| REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/32 8.25 | 1.8% |
| NATWEST GROUP PLC JR SUBORDINA 12/99 VAR | 1.5% |
| TESCO CORP TREASURY SERV COMPANY GUAR REGS 05/25 2.5 | 1.5% |
| HSBC HOLDINGS PLC SR UNSECURED 07/27 VAR | 1.3% |
| BNP PARIBAS REGS 01/26 3.375 | 1.3% |
| AROUNDTOWN SA SR UNSECURED REGS 07/25 0.625 | 1.3% |
| UBS GROUP AG SR UNSECURED REGS 11/26 VAR | 1.3% |

Sector allocation

| | |
|------------------------|-------|
| Banks | 13.0% |
| Consumer Discretionary | 11.6% |
| Govt/Sovereign | 10.3% |
| Diversified Banks | 7.1% |
| Communications | 6.7% |
| Industrials | 5.8% |
| Real Estate | 5.7% |
| Consumer Staples | 5.2% |
| Other | 28.2% |
| Cash | 6.4% |

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