

For Wholesale Investors only. Please refer to the PDS and TMD before making any final investment decisions.

Contact Details

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Key Facts

Fund Manager:



Alasdair Ross
Since Jun-14

Investment Manager: Threadneedle Investments
Singapore Pte Ltd

Responsible Entity: Perpetual Trust Services Limited

Fund Inception Date: 4 December 2023

Benchmark: Bloomberg Global Aggregate -
Corporates (AUD Hedged)

Fund Currency: AUD

Fund Description

The Fund invests all, or a substantial majority of its assets directly into the Underlying Fund (ISIN:LU1062005217). The Underlying fund seeks to exploit opportunities that exist in the corporate bond market, focusing on issuer and security selection as the primary sources of value added with approach to global Investment Grade debt is based on the following pillars:

- Rigorous, bottom-up, fundamental credit research and a focus on downside risk management.
- An experienced team of Investment Grade corporate bond specialists executing a disciplined and repeatable process.
- Return generation driven by debt selection, resulting in a return profile that is primarily tied to spread volatility rather than the direction of the market.

Investment Return Objective

The Fund aims to provide investors with potential total returns through income and capital appreciation through exposure to Investment Grade bonds via the Underlying Fund.

Fund Investments & Asset Allocation

The Fund will hold assets through its investment in the Underlying Fund. The Underlying Fund aims to invest at least two-thirds of its assets in Investment Grade bonds (which are similar to a loan and pay a fixed or variable interest rate) issued by companies worldwide. The Underlying Fund invests directly in these assets or by using derivatives (complex instruments). The Underlying Fund may also invest up to one third of its assets in debt securities other than Investment Grade corporates including, but not limited to, government and below Investment Grade securities, which may include, without being limited to, asset-backed and/or mortgage-backed Transferable Securities (not exceeding 20% of the Underlying Fund's portfolio's net asset value). Note these are target allocations only and the Underlying Fund may also invest in asset classes and instruments different from those stated above.

Risk

Medium

This Fund has been assigned a 'medium risk' designation based on its exposure to investments in the Underlying Fund. This grading is not intended to be a guarantee of any actual level of risk or an indication of likely returns.

Suitability

The Fund is generally suited for persons seeking potential total returns through income and capital appreciation and those who have a medium term investment horizon. You should consider the TMD and speak with your financial adviser before investing in the Fund. The Fund will only be distributed to retail clients through financial advisers.

Typical Investor Profile

This Portfolio is suitable for investors who:

- seek potential total returns through income and capital appreciation;
- seek investment exposure to global corporate credit bond markets;
- seek an investment that promotes environmental and social characteristics;
- are willing to take on a moderate level of risk;
- have a medium-term investment horizon.

Performance

Past Performance does not predict future returns. The return of your investment may change as a result of currency fluctuations if your investment is made in a currency other than that used in the past performance calculation.

Performance is calculated using exit prices. Gross performance is calculated by adding back the MER to the net performance.

Inception date is the initial performance date.

Total Return: The investment performance of the fund assuming the reinvestment of all distributions back into the fund.

Growth Return: The funds return due to changes in initial capital value.

Distribution Return: The funds return due to distributions paid by the fund.

Total Returns	1 Month	3 Month	6 Month	CYTD	FYTD	1 Year	2 Years (pa)	3Years (pa)	4 Years (pa)	5 Years (pa)	6 Years (pa)	7 Years (pa)	8 Years (pa)	9 Years (pa)	10 Years (pa)	Inception (pa)
Total Returns (gross)	-0.32	1.87	0.28	1.87	4.49	4.76	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	5.39
Total Returns (net)	-0.36	1.75	0.04	1.75	4.10	4.24	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	4.86
Benchmark Return	-0.44	1.73	-0.16	1.73	4.58	4.47	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	5.22
Active Return (net)	0.08	0.02	0.20	0.02	-0.48	-0.23	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	-0.36
Growth Return (net)	-1.39	0.72	-1.80	0.72	1.41	0.61	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	0.77
Distribution Return (net)	1.03	1.03	1.84	1.03	2.70	3.64	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	n/a	4.09

Total Monthly Returns	Mar-25	Feb-25	Jan-25	Dec-24	Nov-24	Oct-24	Sep-24	Aug-24	Jul-24	Jun-24	May-24	Apr-24
Total Return (gross)	-0.32	1.66	0.53	-0.62	0.64	-1.57	1.32	1.71	1.11	1.17	0.81	-1.70
Total Return (net)	-0.36	1.62	0.49	-0.66	0.59	-1.61	1.28	1.66	1.07	1.13	0.77	-1.74

Risk Measures (ex post)	1 Year	3 Year	5 Year
Beta	0.8	n/a	n/a
Alpha	-0.2	n/a	n/a
Tracking Error	1.8	n/a	n/a
Risk Reward	1.1	n/a	n/a
M2	-0.3	n/a	n/a
R2	0.9	n/a	n/a
Information Ratio	-0.1	n/a	n/a
Sharpe Ratio	0.0	n/a	n/a
Treynor Ratio	-0.1	n/a	n/a
Standard Deviation (%)	3.9	n/a	n/a
Correlation Coefficient	0.9	n/a	n/a

Fund Data

Net Asset Value (\$ mil) 54.277

Holdings (%)

Security Name	Weight
CT (Lux) Global Corporate Bond Fund	98.4
AUD Cash	1.7

Holdings & Asset Allocation of Underlying Fund

Top 10 Holdings (%)

Security Name	Weight
Swisscom Finance Bv 3.5% 29-nov-2031	1.1
Roche Holdings, Inc. 5.338% 13-nov-2028	1.0
Jpmorgan Chase & Co. 2.58% 22-apr-2032	0.8
Crh America Finance, Inc. 5.5% 09-jan-2035	0.8
Astrazeneca Finance Llc 4.875% 03-mar-2028	0.8
Grand City Properties S.a. 0.125% 11-jan-2028	0.8
Amgen Inc. 5.25% 02-mar-2033	0.8
Nestle Holdings, Inc. 5.0% 14-mar-2028	0.7
Nestle Holdings, Inc. 5.0% 12-sep-2028	0.7
Bank Of America Corporation 2.972% 04-feb-2033	0.7

Weightings (%)

Rating	Fund	Index	Diff
AAA	1.6	0.9	0.7
AA	12.3	7.4	4.9
A	33.3	43.9	-10.6
BBB	49.2	46.4	2.9
BB	1.7	0.5	1.3
CCC	0.6	--	0.6
C	0.0	--	0.0
NR	0.4	0.8	-0.4
N/A	--	0.1	-0.1
Derivatives	-8.8	--	-8.8
Cash Derivatives Offset	8.6	--	8.6
Cash Equivalents	1.2	--	1.2
Cash	-0.1	--	-0.1

The Underlying Fund promotes environmental or social characteristics and is categorised as Article 8 under the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).

Responsible Investment Metrics of Underlying Fund - Data as at 28 February 2025

	Fund	Index*	Tilt	Fund Coverage	Index Coverage	MSCI ESG Fund Rating
MSCI ESG Score Weighted average (10 is highest quality, 0 is lowest quality)	7.09	6.78	+0.31	88.71%	95.56%	A
Columbia Threadneedle ESG Materiality Rating Weighted average (1 is highest quality, 5 is lowest quality)	2.39	2.52	+0.13	83.07%	93.11%	-

ESG Characteristics	
Net zero committed by 2050 or sooner	Yes
SFDR Category	Article 8
Considers PAIs	Yes
Sustainable Investments Committed	20.00%
Sustainable Investments Actual	51.72%

	Fund	Index*	Difference
Carbon Footprint (tCO2e/US \$m invested)			
Scope 1 & 2	43.81	71.23	27.42
Weighted Average Carbon Intensity (tCO2e/US \$m revenue)			
Scope 1 & 2	147.36	193.80	46.44
Data Coverage			
Scope 1 & 2 (reported / estimated)	89.57% (80.84% / 8.73%)	95.42% (81.95% / 13.48%)	-

*Bloomberg Global Aggregate - Corporates (USD Hedged) Index.

MSCI ESG Rating & Score

The MSCI score assesses effectiveness at managing ESG exposure. If the fund score is above the index, the fund is overweight in issuers that manage their ESG exposures better than others. The MSCI ESG rating shows the assessment as a seven-point letter rating scale from AAA to CCC. These assessments are intended to be interpreted relative to a company's industry peers.

Columbia Threadneedle ESG Materiality Rating

We give companies an ESG materiality score using our ESG Materiality Rating model. This model, owned and developed by Columbia Threadneedle, builds on the Sustainability Accounting Standards Board (SASB) materiality framework and identifies the most financially material ESG risk and opportunity factors across a wide range of industries, based on subjective indicators. Where sufficient data is available, the output of the model is a rating from 1 to 5. The ratings indicate how much exposure a company has to material ESG risks and opportunities in a particular industry. A rating of 1 indicates that a company has minimal exposure to material ESG risks and a rating of 5 indicates that a company has a higher exposure to such risks. These ratings help us gain deeper insights into ESG issues and prioritise our engagement activity.

Tilt

The "Tilt" figure shows the bias of the fund relative to the index. It is expressed as the arithmetic difference in the weighting. A positive tilt indicates a bias towards a "better" RI profile than the index.

Sustainable Finance Disclosure Regulation (SFDR)

EU regulation requiring investors and funds to communicate how they integrate sustainability risk and consider principal adverse impacts. It also classifies funds into different categories depending on their sustainability approach and requires increased related disclosure.

Net Zero Asset Managers Initiative (NZAMI)

International group of asset managers committed to supporting the goal of net zero greenhouse gas emissions by 2050 or sooner, in line with global efforts to limit warming to 1.5 degrees celsius; and to supporting investing aligned with net zero emissions by 2050 or sooner.

PAIs

Principle adverse impacts (PAIs) are the main, potential negative effects on sustainability factors of our investments, based on criteria defined by European regulators.

Sustainable Investments Committed & Actual

The minimum percentage that the fund has committed to investing in sustainable investments (if applicable) and the actual percentage that the fund currently holds in sustainable investments.

Carbon Footprint (tCO2e/US \$m invested)

Total carbon emissions for a portfolio normalized by the market value of the portfolio, expressed in tonnes of CO2e per US \$1m invested.

Weighted Average Carbon Intensity (tCO2e/US \$m revenue)

This measures carbon emissions relative to the size of issuers, measured by revenues. The metric used is tons of CO2e per US \$1m of revenues. We give data for the overall fund based on the weightings of the securities held and a comparison with similar data for the index.

Coverage

The fund and index's percentage of market value consisting of holdings for each applicable metric. Cash and derivatives, sovereign bonds, fund of funds, and asset-backed securities are excluded from coverage and all climate emissions calculations, unless otherwise stated in the case of sovereign bonds.

Scope 1 & 2 Emissions

The building blocks used to measure the carbon emissions and carbon intensity of a company. Under an international framework called the Greenhouse Gas Protocol these are divided into scope 1, 2 and 3 emissions. Scope 1 emissions are generated directly by the business (e.g. its facilities and vehicles). Scope 2 covers emissions caused by something a company uses (e.g. electricity). Scope 3 is the hardest to measure. It covers other indirect emissions generated by the products it produces (e.g. from people driving the cars a company makes).

Measures are being used to compare the ESG characteristics of the fund against the Index. This index also provides a helpful benchmark against which the financial performance can be compared. Accordingly, the index is not designed to specifically consider environmental or social characteristics. For more information on Responsible Investment (RI) or investment terms used in this document, please see the Glossary published in the Document Centre on our website: . 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 its prospectus. The fund's sustainability related disclosures can be found on our website columbiathreadneedle.com. The ESG materiality scores are calculated on a trailing 12-month weighted average. For periods less than 12 months the rolling average will be calculated using the months available. Weighted average is computed using an equal weighting of the metric for each of the business days contained in the prior 12-month period. Cash and derivatives are excluded from coverage. This report contains certain information (the "Information") sourced from MSCI ESG Research LLC, or its affiliates or information providers (the "ESG Parties"). The Information may only be used for your internal use, may not be reproduced or disseminated in any form and may not be used as a basis for or a component of any financial instruments or products or indices. Although they obtain information from sources they consider reliable, none of the ESG Parties warrants or guarantees the originality, accuracy and/or completeness, of any data herein and expressly disclaim all express or implied warranties, including those of merchantability and fitness for a particular purpose. None of the MSCI information is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such, nor should it be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the ESG Parties shall have any liability for any errors or omissions in connection with any data herein, or any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages.

Important Information

Risk Disclosure

The investments and investment strategies discussed herein are not suitable for, or applicable to, every individual. All investments involve risk, including the possible loss of principal and a positive return is not guaranteed over any period. Past performance is not a guide to future performance. Investing involves risk including the risk of loss of principal. Your capital is at risk. Dividends are not guaranteed and are subject to change or elimination. Please refer to the 'Risks of Managed Investment Schemes' section on the PDS for all risks applicable to investing in the Fund.

Disclaimer/ Regulatory Disclosure

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