

# CT (Lux) SDG Engagement Global Equity



Share Class R Inc GBP

31-May-24 | For qualified investors only

**Fund manager**  
Jamie Jenkins



## Fund objective and policy

The Fund aims to achieve long term capital growth and support sustainable development. The Fund is actively managed. It is not constrained by its comparator benchmark, the MSCI ACWI MID Cap Index, and has significant freedom to invest in a portfolio that is materially different to the benchmark's own composition. The Fund seeks to achieve its objective by investing in a diversified spread of equities of mid-capitalisation companies, maintaining adherence to defined sustainable criteria; including exclusions to tobacco, weapons, and fossil fuel reserves. Companies are identified through engagement opportunities aligned to the seventeen United Nations Sustainable Development Goals (SDGs), which address issues including poverty, inequality, climate change, environmental degradation, prosperity, peace, and justice. Further information on the SDGs can be found at <https://sustainabledevelopment.un.org>.

## Risk warning

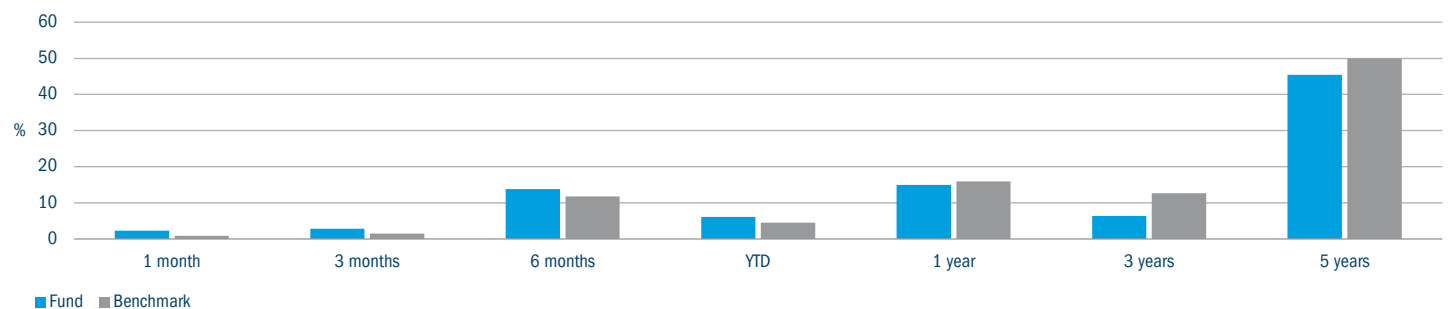
The value of investments and any income derived from them can go down as well as up as a result of market or currency movements and investors may not get back the original amount invested. Screening out sectors or companies may result in less diversification and hence more volatility in investment values. Investments in smaller companies carry a higher degree of risk as their shares may be less liquid and investment values can be volatile. 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

|                              |                          |                        |         |                             |                 |                       |                                   |
|------------------------------|--------------------------|------------------------|---------|-----------------------------|-----------------|-----------------------|-----------------------------------|
| <b>Launch date:</b>          | 01-Mar-2019              | <b>Fund currency:</b>  | USD     | <b>Ann. mgmt. fee:</b>      | 0.75%           | <b>XD dates:</b>      | 15-Jan                            |
| <b>Fund type:</b>            | Luxembourg UCITS         | <b>Fund size:</b>      | £821.4m | <b>Ann. return 5 years:</b> | 7.77%           | <b>Year end:</b>      | 30-Sep                            |
| <b>Sector:</b>               | Equity Global Sm&Mid Cap | <b>Share price:</b>    | £18.00  | <b>Minimum investment:</b>  | £ Equiv. €1,000 | <b>ISIN:</b>          | LU1989779266                      |
| <b>Comparator benchmark:</b> | MSCI ACWI MID Cap Index  | <b>Initial charge:</b> | 0.00%   | <b>Price frequency:</b>     | Daily           | <b>Sedol:</b>         | BJLWDY2                           |
|                              |                          | <b>Ongoing charge:</b> | 1.00%   | <b>Distribution policy:</b> | Annually        | <b>FATCA:</b>         | LTIX5I.99999.SL.442               |
|                              |                          | <b>TER:</b>            | 1.00%   | <b>Payment date(s):</b>     | 29-Jan          | <b>Administrator:</b> | State Street Bank Luxembourg S.A. |
|                              |                          |                        |         | <b>Share currency:</b>      | GBP             |                       |                                   |

Past performance does not predict future returns.

## Fund performance



## Cumulative performance as at 31-May-24

|           | 1 month | 3 months | 6 months | YTD   | 1 year | 3 years | 5 years |
|-----------|---------|----------|----------|-------|--------|---------|---------|
| Fund      | 2.32%   | 2.84%    | 13.77%   | 6.07% | 14.94% | 6.33%   | 45.46%  |
| Benchmark | 0.89%   | 1.50%    | 11.80%   | 4.52% | 15.91% | 12.68%  | 49.97%  |

## Discrete performance as at 31-May-24

|           | May-23<br>- May-24 | May-22<br>- May-23 | May-21<br>- May-22 | May-20<br>- May-21 | May-19<br>- May-20 | May-18<br>- May-19 | May-17<br>- May-18 | May-16<br>- May-17 | May-15<br>- May-16 | May-14<br>- May-15 |
|-----------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|
| Fund      | 14.94%             | -4.57%             | -3.06%             | 32.34%             | 3.37%              | -                  | -                  | -                  | -                  | -                  |
| Benchmark | 15.91%             | -2.74%             | -0.05%             | 32.39%             | 0.53%              | -                  | -                  | -                  | -                  | -                  |

Source: Columbia Threadneedle Investments as at 31-May-24. Performance data is in GBP 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

|                                 |       |
|---------------------------------|-------|
| Annualised Volatility (3 years) | 13.68 |
| Tracking Error (3 years)        | 3.88  |
| Sharpe Ratio (3 years)          | 0.41  |
| Information Ratio (3 years)     | -0.42 |

## Top 10 holdings

|                         |      |
|-------------------------|------|
| NetApp Inc              | 3.8% |
| Smurfit Kappa Group PLC | 3.8% |
| Veolia Environnement SA | 3.2% |
| Waste Connections Inc   | 3.0% |
| Halma PLC               | 2.9% |
| Shimadzu Corp           | 2.8% |
| Tractor Supply Co       | 2.8% |
| Kerry Group PLC         | 2.8% |
| Rotork PLC              | 2.8% |
| IDEX Corp               | 2.8% |

## Sector allocation

|                        |       |
|------------------------|-------|
| Industrials            | 22.8% |
| Information Technology | 18.2% |
| Health Care            | 16.9% |
| Financials             | 13.6% |
| Consumer Discretionary | 10.5% |
| Consumer Staples       | 7.7%  |
| Materials              | 3.8%  |
| Utilities              | 3.2%  |
| Real Estate            | 1.7%  |
| Cash                   | 1.7%  |

## Geographical allocation

|                |       |
|----------------|-------|
| United States  | 45.1% |
| Japan          | 15.7% |
| Ireland        | 6.6%  |
| United Kingdom | 5.7%  |
| Canada         | 4.7%  |
| Norway         | 3.7%  |
| France         | 3.2%  |
| India          | 2.7%  |
| Other          | 11.0% |
| Cash           | 1.7%  |

Net dividend distributions  
(GBP)

|      |      |
|------|------|
| 2020 | 0.00 |
| 2021 | 0.00 |
| 2022 | 0.00 |
| 2023 | 0.00 |
| 2024 | 0.00 |

Q1 2024 Active engagement  
report

|                         |    |
|-------------------------|----|
| Business Conduct        | 0  |
| Climate Change          | 16 |
| Corporate Governance    | 8  |
| Environmental Standards | 8  |
| Human Rights            | 5  |
| Labour Standards        | 8  |
| Public Health           | 0  |
| Last quarter: companies | 17 |
| countries               | 8  |

## Glossary

Active Engagement  
Report

We define engagement as dialogue between investors and companies with a focus on encouraging companies to address strategic issues including environmental, social and governance factors. The objective of such dialogue with companies is to reduce risk and support long-term performance. The table sets out, for the fund, the number of companies we have engaged with; the number of countries covered and the individual engagement themes.

To find out more visit [columbiathreadneedle.com](https://columbiathreadneedle.com)



#### IMPORTANT INFORMATION

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