

LF CANLIFE GLOBAL MACRO BOND FUND

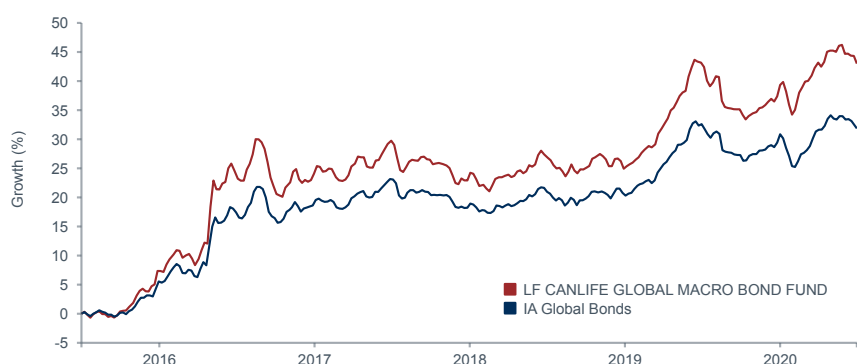


ABOUT THE FUND

The fund aims to provide income with the potential for some long-term capital growth principally through investment in global fixed income securities. The fund employs a conservative investment approach focused on quality government and corporate bonds.

FUND PERFORMANCE

5 year performance



CUMULATIVE PERFORMANCE TO 31/08/20 (%)

	3 months	1 year	3 years	5 years
Fund	-0.5	-0.1	10.4	43.0
Sector index	0.9	0.6	7.2	25.9
Quartile	4	3	1	1

DISCRETE YEAR PERFORMANCE TO 30/06/20 (%)


30/06/19-30/06/20	30/06/18-30/06/19	30/06/17-30/06/18	30/06/16-30/06/17	30/06/15-30/06/16
7.8	9.0	-0.5	5.7	21.7

UNIT CLASS INFORMATION

Unit class	ISIN	Sedol	Ongoing Charge Figure (OCF)	Annual Management Charge (AMC)	Minimum initial investment*	Minimum top up*
C Acc	GB00B4LW2X97	B4LW2X9	0.83 %	0.75 %	£100,000	£100
C Inc	GB00B75H8448	B75H844	0.83 %	0.75 %	£100,000	£100

*Minimum investments only apply when investing directly with Canada Life Investments

FUND MANAGERS


DAVID ARNAUD
Senior Fund Manager,
Fixed Interest

David joined Canada Life Investments in 2006. David's previous investment roles include working as an investment analyst at AGF Private Equity in Paris and as a credit analyst at Fortis Bank. David holds an MSc in Economics & Management and a Postgraduate diploma in Financial Engineering & Corporate Finance, both from Paris Dauphine University. He is a CFA charterholder.


KSHITIJ SINHA
Fund Manager, Fixed
Interest

Kshitij (KJ) joined Canada Life Investments in 2016. Prior to joining Canada Life Investments, KJ traded European investment grade and crossover corporates as a market maker at Morgan Stanley. KJ holds an MSc in Operational Research from the London School of Economics. He is a CFA charterholder.

FUND FACTS

Launch date	29/05/12
Fund size	£195.3m
Number of holdings	111
Legal structure	OEIC
Dealing frequency	Daily (Midday)
Ex-dividend date	16th Feb and 16th Aug
Distribution date	15th Apr and 15th Oct
Base currency	Sterling
Domicile	UK
Sector	IA Global Bonds
Benchmark	IA Global Bonds
Authorised Corporate Director	Link Fund Solutions Ltd, authorised and regulated by the FCA
Yield	Distribution: 2.60% Underlying: 1.77%

FUND STATISTICS

	3 years
Standard Deviation	6.75
Sharpe Ratio	0.16
Alpha	0.74
Beta	1.18
Tracking Error	2.49
Information Ratio	0.44

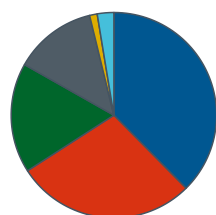
Statistical calculations are annualised and based on last 36 months total return performance against the sector index.

An investment should not be contemplated until the risks of investment and tax implications have been considered fully. Past performance is not a guide to future performance. The value of investments may fall as well as rise and investors may not get back the amount invested. Income from investments may fluctuate. Currency fluctuations can also affect performance.

1 The Morningstar Rating is an assessment of a fund's past performance - based on both return and risk - which shows how similar investments compare with their competitors. A high rating alone is insufficient basis for an investment decision. This fund received its Morningstar Rating as at 31/08/2020.

All data expressed as at 31/08/2020 unless otherwise stated. Source of performance: FE, bid to bid with net income reinvested, share class = C Acc.

REGIONAL BREAKDOWN



■ Europe	37.6%
■ US	28.3%
■ UK	17.3%
■ Japan	13%
■ Asia Pacific ex Japan	1.2%
■ Cash	2.6%
■ Other	0%

TOP 10 HOLDINGS

T 2029	3.4%
AIRFP 2032	2.2%
FISV 2030	2.1%
Telefo 3.875%	2.0%
Adpfp 2030	1.9%
JGB 0.6% 20/24	1.9%
BNP 0.67% 2023	1.8%
FIS 2027	1.8%
BRK 2039	1.7%
Upjohn	1.7%

Risk warnings

Credit Risk: Fixed interest securities are affected by trends in interest rates and inflation. If interest rates go up the value of capital may fall and vice versa. Inflation will also decrease the real value of capital. The value of a fixed interest security is also affected by its credit rating.

Currency Risk: As the fund invests in global securities movements in exchange rates may, when not hedged, cause the value of your investment to increase or decrease.

For full details of the fund's risks, please see the latest prospectus and the Key Investor Information Document (KIID).

Other share classes are available.

The Distribution Yield reflects the amounts that may be expected to be distributed over the next twelve months as a percentage of the mid-market unit price of the fund as at the date shown. It is based on a snapshot of the portfolio on that day. It does not include any preliminary charges and investors may be subject to tax on distributions. The Underlying Yield reflects the annualised income net of expenses of the fund (calculated in accordance with the relevant accounting standards) as a percentage of the mid-market unit price of the fund as at the date shown. It is based on a snapshot of the portfolio of that day. It does not include any preliminary charge and investors may be subject to tax on distributions. The Distribution Yield is higher than the Underlying Yield because the funds expenses are charged to capital. This has the effect of increasing distributions and constraining the fund's capital performance.

Credit ratings are internal and assigned by Canada Life Investments. Ratings will generally be in line with the major external rating agencies and should not be higher than the highest of these. Canada Life Investments will assign ratings to bonds that do not have an external rating.

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