

# CT (Lux) Sustainable Multi Asset Income

## At a glance

Article 9 multi-asset fund that aims to make a positive contribution to a more sustainable world while generating attractive, consistent long-term investment returns.

## Investment objective & policy

To generate long-term capital growth and income by investing in a well-diversified portfolio of traditional and alternative assets that meet high sustainability standards.

The fund is actively managed. It is not constrained by its comparator index, the 1-Month Euribor Index, and has significant freedom to invest in a portfolio that is materially different to the benchmark's own composition.

## Risks

This fund is suitable for investors who can tolerate a medium level of risk and volatility and have a medium to long-term investment horizon. Investors could lose some or all their capital and should read the Prospectus for a full description of all risks.

**Investment risks:** Investment in equities, debt securities, derivatives and currencies.

**Associated risks:** Screening out sectors or securities using Environmental, Social and Governance (ESG) criteria may result in less diversification and therefore more volatility.

"Our aim is the best of both worlds: to meet the investment goals of our clients and to make a positive contribution to a more sustainable world." – **Eloise Robinson**

## Key facts

**Fund inception date:** 16 November 2019

**Typical Asset class weightings:**

Equities: 20-50%; Fixed Income 30-70%;  
Alternatives 5-25%

**Fund size:** €57 million (as at 31.12.2024)

**SFDR:** Article 9\*



**Eloise Robinson**

Portfolio Manager  
(since 2017)

## Key reasons to invest

- 1 Clear philosophy:** robust 'Avoid, Invest, Improve' philosophy underpins the portfolio and its management.
- 2 Dynamic investment approach:** active blending of traditional and alternative assets generates diversified and resilient sources of return from global opportunity set.
- 3 Experienced team:** managed by specialist multi-asset investors drawing on the proven capabilities of our Responsible Investment (RI) and asset class teams.

\*The fund promotes environmental or social characteristics under Article 9 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR). 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](https://columbiathreadneedle.com).

# Investment approach

While our specialist Asset Allocation (AA) team has overall responsibility for managing the Fund, its close collaboration with our 40+ strong RI team underpins the whole investment approach, from integrating sustainability within our investment process to driving improvement via engagement.

The AA team manages the portfolio using an active, integrated approach built on both strategic and tactical asset allocation. Stock selection is done by internal asset class specialists, adding a further layer of expertise and resource to the overall management of the strategy.

**Strategic Asset Allocation (SAA):** we draw on both quantitative and qualitative inputs when constructing the SAA. Quantitative inputs include historical volatility, correlation and pragmatic return expectations and result in proposed asset allocations for a set risk budget. The AA team adjusts these allocations to incorporate qualitative views on the macro environment and outlook over coming periods. The SAA is implemented using an appropriate mix of both traditional and alternative asset classes.

**Security selection:** the AA team draws on in-house teams that have a demonstrable track record of delivering strong returns, while incorporating sustainability criteria. As the portfolio is typically comprised of direct holdings, we can actively engage with companies to ensure they continue to improve their ESG footprint over time. We utilise the framework of the United Nations Sustainable Development Goals to help us find compelling investment opportunities and shape the engagement agenda. We are strong believers in the importance of robust and in-depth research, enabling our stock pickers to identify attractively valued companies that look well placed to succeed.

**Tactical Asset Allocation (TAA):** we constantly monitor market conditions and review tactical positions on a frequent basis to add value by profiting from shorter-term opportunities and/or reducing exposure to specific risks. This involves inputs and discussions between the AA team, asset class and RI specialists, and economists analysing fundamental, valuation and behavioural factors that inform our TAA views. The AA team then makes the appropriate tactical changes to the portfolio.

## Managed using a clear investment philosophy



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



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Past performance is calculated according to the BVI method in Germany. In Spain, Columbia Threadneedle (Lux) III is registered with the CNMV under No. 668. Pursuant to article 1:107 of the Act of Financial Supervision, the sub-fund is included in the register that is kept by the AFM.

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