

# LF Canlife

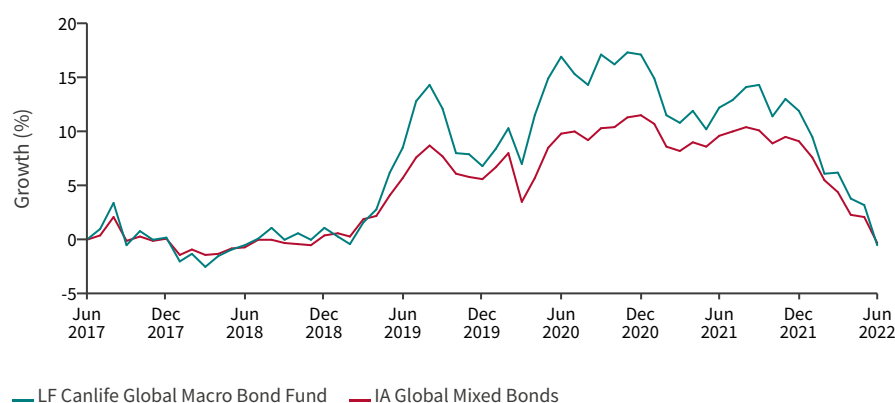
## Global Macro Bond Fund

### About the fund

The Fund aims to achieve income with the potential for capital growth, over any five-year period, after all costs and charges have been taken. The Fund's comparator benchmark is the IA Global Mixed Bonds sector.

### Fund performance

5 Years or since inception for funds with less than 5 years performance.



### Cumulative performance

To 30/06/22 (%)

	1 month	3 months	1 year	3 years	5 years
<b>Fund</b>	-3.53	-6.26	-11.32	-8.23	-0.47
<b>Comparator Benchmark</b>	-2.33	-4.53	-9.03	-5.67	-0.32

### Discrete year performance

To 30/06/22 (%)

	30/06/2021	30/06/2020	30/06/2019	30/06/2018	30/06/2017
	30/06/2022	30/06/2021	30/06/2020	30/06/2019	30/06/2018
<b>Fund</b>	-11.32	-4.02	7.82	8.97	-0.47
<b>Comparator Benchmark</b>	-9.03	-0.20	3.90	6.37	-0.66

### Share class information

Share Class	ISIN	SEDOL	OCF	AMC	Minimum Initial	Minimum top up*
<b>C Acc</b>	GB00B4LW2X97	B4LW2X9	<b>0.58%</b> <sup>1</sup>	0.50%	£100,000	£100
<b>C Inc</b>	GB00B75H8448	B75H844	<b>0.58%</b> <sup>1</sup>	0.50%	£100,000	£100

<sup>1</sup> - The fund incurs transaction costs as a necessary part of buying and selling underlying investments in order to achieve the investment objective. The Ongoing Charges Figure for regulated funds does not include these costs. Details of these costs and how they are incurred are available upon request.

\*Minimum investments only apply when investing directly with Canada Life Asset Management.

### Fund facts

Launch date	29/05/2012
Name of fund manager	David Arnaud
Name of fund manager	Kshitij Sinha
Fund size	£183.9m
Number of holdings	114
Modified Duration	6.12
Average credit quality	A-
Legal structure	Open Ended Investment Company
Dealing frequency	Daily (Midday)
Ex-dividend date	16th Feb and 16th Aug
Distribution date	15th Apr and 15th Oct
Base currency	GBP
Benchmark	IA Global Mixed Bonds
Sector	IA Global Mixed Bonds
Yield	Distribution: 2.46% Underlying: 2.06%
Authorised Corporate Director	Link Fund Solutions Ltd, authorised and regulated by the FCA

### Fund statistics

	3 years
Standard Deviation	7.23
Sharpe Ratio	-0.40
Alpha	0.05
Beta	1.38
Tracking Error	3.56
Information Ratio	-0.25

Statistical calculations are annualised and based on last 36 months total return performance against the fund benchmark. Source Data: Morningstar

## Regional breakdown

Europe	46.3%	UK	12.1%
US	21.0%	Asia Pacific ex Japan	4.3%
Japan	13.9%	Cash	2.4%

## Top 10 holdings

Zurnvx 2051	2.2%
WBD 2027	2.1%
FISV 2030	1.9%
CNPFP	1.8%
JGB 2024	1.7%
JGB 2023	1.7%
BFCM	1.7%
RABOBK 2027	1.6%
ALVGR	1.6%
JPM	1.6%

## Ratings



## Risk warning

This document is issued for information only by Canada Life Asset Management. This document is intended to be used as a sales aid and does not constitute a direct offer to anyone, or a solicitation by anyone, to subscribe for shares or buy units in fund(s). Subscription for shares and buying units in the fund(s) must only be made on the basis of the latest Prospectus and the Key Investor Information Document (KIID) available at [www.canadalifeassetmanagement.co.uk](http://www.canadalifeassetmanagement.co.uk). No guarantee, warranty or representation (express or implied) is given as to the document's accuracy or completeness. Data Source - © 2022 Morningstar, Inc. All Rights Reserved. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information.

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.

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.

1-6 Lombard Street London EC3V 9JU+44 (0)20 7955 0155 0345 606 6180|[contact@investments@canadalife.co.uk](mailto:contact@investments@canadalife.co.uk)|[www.canadalifeassetmanagement.co.uk](http://www.canadalifeassetmanagement.co.uk)

Canada Life Asset Management is the brand for investment management activities undertaken by Canada Life Asset Management Limited, Canada Life Limited and Canada Life European Real Estate Limited. Canada Life Asset Management Limited (no. 03846821), Canada Life Limited (no.00973271) and Canada Life European Real Estate Limited (no. 03846823) are all registered in England and the registered office for all three entities is Canada Life Place, Potters Bar, Hertfordshire EN6 5BA. Canada Life Asset Management Limited is authorised and regulated by the Financial Conduct Authority. Canada Life Limited is authorised by the Prudential Regulation Authority and regulated by the Financial Conduct Authority and the Prudential Regulation Authority