

Columbia Threadneedle (Lux) I

(formerly known as Threadneedle (Lux))

Annual Report and Audited Financial Statements

Société d'Investissement à Capital Variable

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Directors' Report

The year under review turned out to be a strong one for most asset classes. With a few exceptions – notably commodities – risk assets outperformed perceived safe havens.

The period started with an element of relief, as swift action by financial regulators soothed concerns of contagion effects from the banking failures in the US and Europe in March last year. Core government bonds benefited temporarily from the mini-banking crisis on hopes that tighter credit conditions might mean fewer interest-rate hikes would be needed to bring inflation back to target levels. However, yields rose again over the second and third quarters of 2023. Although the Federal Reserve (Fed), European Central Bank (ECB) and Bank of England (BoE) paused interest rate hikes during this period, they maintained a hawkish bias amid persistently high core inflation and strong labour markets.

Risk assets mostly overcame global growth fears and continued to advance into the summer. However, sentiment deteriorated in the autumn as sticky inflation and resilient US economic data pushed up bond yields (which move inversely to price) amid expectations that the Fed would keep interest rates 'higher for longer'. Disappointing economic data from China and the eurozone added to the risk-off tone, as did rising geopolitical tensions following the terrible events in Israel and Gaza.

The tide turned thereafter, however, as slower-than-expected inflation in the US and Europe, together with a dovish pivot from the Fed, fuelled anticipation of earlier and more aggressive rate cuts. Core bond yields fell, which proved beneficial for equities, particularly growth-oriented stocks. Credit spreads (the yield premiums over 'risk-free' government bonds) also resumed their tightening amid improved risk appetite and rising hopes of a 'soft landing' for the US economy. Towards the end of 2023, risk assets were further supported by easing fears of an escalation of hostilities in the Middle East. However, these concerns resurfaced at the start of 2024 as rebel groups attacked Red Sea shipping routes and US military bases in the region.

In terms of monetary policy, the Fed slowed the pace of its interest-rate hikes early in 2023 and raised rates for the final time in July. This brought the total of rate hikes to 50 basis points (bps) over the 12 months under review, with the federal funds rate reaching a 22-year high of 5.25%-5.5%. The Fed's communications in September cautioned that the fight against inflation was not over, bolstering the view that rates would stay higher for longer. However, the central bank moderated its tone in December, with Fed Chair Jerome Powell appearing to lay the groundwork for rate cuts in 2024. The Fed subsequently kept interest rates flat at its first two meetings of the new year, which led government bonds and rate-sensitive sectors such as real estate to give back some of their gains from the tail end of 2023. However, it was not enough to halt the rise in equities, which were buoyed by strong earnings from large-cap US firms. In March, further company updates and signs of strength in the US economy saw the rally broaden to include more cyclical sectors such as industrials, financials and energy, taking the S&P 500 index to a new all-time high towards the end of the reporting period.

The BoE raised rates by a total of 100 bps over the year under review, pausing its hiking cycle in August amid signs of easing inflation and growing economic concerns. These worries were amplified in February 2024 following the announcement that the UK had entered a technical recession following a contraction in Q4 GDP. In continental Europe, the ECB also implemented 100 bps of hikes over the 12-month period and paused its tightening cycle in September. Elsewhere, the Bank of Japan (BoJ) retained negative interest rates until just before the period end. The BoJ's rate hike in March was its first increase since 2007, and followed several signals that the central bank's era of ultra-loose monetary policy may be coming to an end. Inflation has exceeded the BoJ's target for some time and Japan's biggest companies recently announced the largest wage rises for more than 30 years amid the higher cost of living. Despite the BoJ's pivot, the yen weakened further towards the end of the review period, finishing at a 37-year low against the US dollar.

Overall, global equities performed strongly, with the MSCI All-Country World index (ACWI) gaining 25.0% in local-currency terms over the 12 months to the end of March 2024. By region, Japan and the US fared best. Japan's exporter-heavy stock market was supported by the weaker yen, and investors welcomed robust company earnings and shareholder-friendly corporate reforms. Meanwhile, the US market's dominance by large-cap technology stocks bolstered returns and helped it outperform the MSCI ACWI. Continental European equities ended higher but underperformed the global index. Elsewhere, emerging-market equities also underperformed amid concerns about the pace of China's post-pandemic economic recovery and the country's heavily indebted property sector. UK shares ended higher but lagged other regions. Elevated inflation drove expectations that the BoE may be slower than its peers to cut interest rates. For much of the year, the UK market also suffered from its underweight exposure to technology shares relative to the ACWI and S&P 500. This trend eased slightly in March thanks to the outperformance of banking and energy shares, where the UK market has more exposure.

In fixed income, core government bond yields were volatile over the period, rising significantly in the autumn of 2023 before retracing most of these moves later in the period. In the US, the 10-year Treasury yield hit multi-year highs in October as markets priced in the Fed's higher-for-longer rate outlook, before easing to end the period at 4.20%, 73 bps higher over the 12 months. In the UK, the 10-year gilt yield finished the year 44 bps higher at 3.93%, while the equivalent German Bund yield ended the period just 1 bp higher at 2.30% amid concerns for the eurozone economy.

Credits spreads on investment-grade and high-yield corporate bonds tightened over the review period. Corporate bonds were initially supported by signs of falling core inflation, lower gas prices and hopes of an improving economic outlook. Spreads subsequently ballooned after the bank failures in March last year, but later tightened as contagion fears eased. Aside from a brief spell of widening in October, spreads continued to tighten in the second half of the review period as better-than-expected corporate earnings helped overcome economic growth concerns in some regions.

Our main focus in managing the CT (Lux) European Select Fund is on stock selection. We seek to identify high-quality companies with the pricing power to sustain strong returns. During the year, new holdings included Saint-Gobain, Richemont and Publicis. Saint-Gobain specialises in construction and industrial materials. The trend towards urbanisation is supportive, as is the increasing demand for home renovations to meet tighter environmental standards. Luxury-goods firm Richemont has strong brands and sales figures, with jewellery (Cartier and Van Cleef) performing particularly well. Publicis was trading on an attractive valuation and leads peers with its technology offering. The advertising and PR agency is continuing to grow revenues, particularly through Epsilon and Sapient. Sales included Lonza (pharmaceuticals, biotechnology and nutrition) and Pernod Ricard (drinks). The outlook for both companies had weakened.

Our main focus in managing the CT (Lux) Pan European Smaller Companies Fund is on stock selection, informed by macroeconomic and thematic views. We favour companies that have a competitive advantage and pricing power generated by brands, patented processes, regulatory barriers to entry and strong market positions. During the year, new positions included Rotork, Convatec and Konecranes. Rotork is a market leader in flow control and instrumentation solutions, across oil and gas, chemical processing and the water and power sectors. Convatec manufactures medical and surgical equipment. The company

Directors' Report

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continues to grow organically, launching new products, and margins are improving. The new CEO has ambitious plans to improve execution. Konecranes operates in a concentrated market and generates reliable, repeat revenues from the service industry. Sales included SimCorp and Big Yellow. We sold financial software firm SimCorp following a takeover bid. We switched from self-storage business Big Yellow into Safestore on valuation grounds.

Our main focus in managing the CT (Lux) Pan European Equity Dividend Fund is on stock selection, informed by macro-economic and thematic views. We favour high-quality companies with the pricing power to sustain strong returns and growing dividends. During the year, new positions included FincoBank (online banking a brokerage), Smurfit Kappa (packaging) and Ashtead (industrial equipment rental). FincoBank was trading at an attractive valuation, is a beneficiary of higher interest rates and has a strong dividend yield compared to its peers. Smurfit Kappa is a high-quality sustainability leader and is pushing through price increases to offset higher input costs. The Westrock acquisition should generate synergies and allow the company to penetrate the US market. Ashtead was trading at a reasonable valuation after a period of weakness. The company possesses strong ESG credentials, sound management and good capital allocation. We sold Roche; the pharmaceutical firm published weak results and has a soft product pipeline. Other sales included BNP Paribas; we switched into the Italian bank Intesa Sanpaolo on valuation grounds.

Within the CT (Lux) – American Fund, we initiated positions in Nvidia, Meta and J.M. Smucker. Semiconductor firm Nvidia is a leader in 3D graphics processing units and widely considered a crucial player in AI development. Positive sentiment around AI has seen Nvidia become one of the biggest companies in the world by market capitalisation over recent months, and we opened a small position to restrict any impact on the risk profile of the portfolio. Meta is a social media technology company and the premier social advertising platform, with a daily userbase of around two billion. The company's massive reach and engagement continue to drive network effects, and its ability to target users provides significant value to advertisers. We expect further monetisation opportunities in 2024, including advertising on Facebook and Instagram "Reels". J.M. Smucker is one of the largest US food manufacturing and catering companies, with leading positions in several growing categories and steadily increasing sales. We initiated a position after the share price fell on concerns around the impact of weight-loss drugs and increased leverage following the acquisition of Hostess Brands. However, we believe Smucker has potential to reduce its debt burden more quickly than expected and meet its synergy targets. Sales included Marvell Technology, State Street and Electronic Arts.

New holdings in the CT (Lux) – American Select Fund during the year included Charles Schwab, Meta and Global Payments. Charles Schwab provides processing and custody services to independent financial advisors, as well as retail brokerage, financial advisory and banking services. Cash sorting (clients transferring their cash out of low-interest-rate accounts into higher-yielding assets) now appears to be less of a headwind, providing an opportunity for the company to shrink its balance sheet. Meanwhile, Charles Schwab's acquisition of TD Ameritrade offers potential for cross-selling and cost synergies. Meta is a social media technology company and the premier social advertising platform, with a daily userbase of around two billion. The company's massive reach and engagement continue to drive network effects, and its ability to target users provides significant value to advertisers. We expect further monetisation opportunities in 2024, including advertising on Facebook and Instagram "Reels". Global Payments is a leading provider of payment technology and software solutions. The firm boasts recurring tech-enabled revenue and a diverse portfolio across geographies and industries which tend to be less impacted during economic downturns, and it is now realising the benefits of its 2019 acquisition of Total System Services. Sales included State Street, Northern Trust and Electronic Arts.

In the CT (Lux) American Smaller Companies Fund, new holdings included FIGS, Glaukos and ATI. FIGS is a direct-to-consumer healthcare apparel retailer, focused on scrub wear. The company has achieved high profitability by disrupting the historically unbranded and commoditised global healthcare apparel industry; as supply-chain and cyclical headwinds abate, it has an opportunity to expand its currently small share of this large and fragmented market. Ophthalmic medical device company Glaukos focuses on minimally invasive surgical treatment of glaucoma and corneal degeneration (keratoconus). Following its approval by the Food and Drug Administration, the firm's iDose implant drug-delivery system, which is used to treat glaucoma, has potential to take market share as it lasts four times as long as its closest competitor. ATI is a global supplier of melt and mill products, such as titanium, titanium alloys and nickel-based alloys and superalloys, for multiple industries. The firm is transitioning to focus on aerospace and defence, and it is exiting its zero-margin businesses. Future growth should be supported by customers diversifying away from Russian titanium and strong appetite for commercial aircraft engines, as well as increased demand for maintenance, repair and overhaul services. Sales included Wingstop, Morningstar and Nutanix.

In the CT (Lux) Global Focus Fund, new positions during the period included Visa, Applied Materials and Insulet. Visa provides exposure to the fast-growing, oligopolistic payments industry. Its long-established network is difficult for competitors to replicate, making Visa well positioned to benefit from several secular trends, including the switch from cash to card and the continued growth of e-commerce. We favour Applied Materials for its scale as the world's largest semiconductor fabrication equipment supplier and its diverse revenue streams in the growing semiconductor industry. Insulet is a medical device company that develops, manufactures and markets an insulin infusion system for people with insulin-dependent diabetes. Benefiting from an experienced leadership team, the company is gaining market share in the US and has potential to expand beyond the 25 end-market countries it currently services. In addition, Insulet's pay-as-you-go business model boosts its appeal as a long-term investment. Sales included HDFC Bank due to some concerns about the wider macro environment. We also exited Lonza during the period.

In the CT (Lux) Global Select Fund, new positions during the period included Procter & Gamble, Compass Group and Marvell Technology. Procter & Gamble offers a defensive earnings profile and has historically been a best-in-class earnings compounder. In addition, the consumer staples giant is delivering enhanced operating leverage, which should support earnings growth. Food catering and outsourcing firm Compass is gaining significant market share from smaller competitors in areas such as healthcare and senior living. Compass enjoys strong win rates in the US and is replicating this success in Europe. Over the longer term, we believe sales are likely to benefit from the shift towards first-time outsourcing and a focus on healthier eating trends. Marvell is a developer and producer of data infrastructure and semiconductor solutions. Its expertise in digital semiconductors acts as a high barrier to entry and positions the company to benefit from the trend towards cloud computing and AI. Marvell is also benefiting from a number of growth drivers across its data-centre, 5G and automotive segments. To help fund these purchases, we sold out of JPMorgan after a period of strong performance and exited PepsiCo given short-term concerns around earnings. We also sold out of offshore wind power leader Ørsted as we wanted to allocate the capital elsewhere.

In the CT (Lux) Global Equity Income Fund, new positions during the period included Broadcom, ConocoPhillips and DSM. The highly profitable Broadcom boasts strong market positions in data centres, networking and recurring software. The firm is also a leading player in the AI ASIC (application-specific integrated circuit) market and helps design custom AI chips for large companies such as Alphabet. Broadcom should therefore benefit from growing demand

Directors' Report

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related to generative AI. ConocoPhillips is one of the best-managed oil and gas businesses, with significant reserves, a low cost base and a diversified asset base with a low rate of decline. These factors, along with the firm's robust balance sheet, mean that Conoco is well positioned to withstand periods of volatile oil prices. DSM is an innovator in nutrition, health and beauty products and benefits from a broad product portfolio, diverse end markets and a resilient business model with a clear focus on sustainable solutions for nutrition and health. Sales included Novartis and 3i Group following their strong performances. We also exited State Street amid concerns about the impact of high interest rates and bond yields on its margins.

In the CT (Lux) Global Smaller Companies Fund, new positions during the period included Clean Harbors, Vita Coco and Kokusai Electric. Clean Harbors provides environmental and industrial services, including waste disposal for companies and public authorities, and benefits from strong pricing power and a healthy mix of services. The stock is also attractively valued relative to industry peers. Vita Coco is the leading producer of coconut water drinks and boasts a strong brand image, substantial market share and robust supply chain. Vita Coco also benefits from longstanding relationships with coconut producers, which provides access to a previously untapped market. Kokusai Electric manufactures equipment used in the production of semiconductors. The company continues to invest in R&D to maintain its competitive moat in batch atomic layer deposition (ALD), a process used to precisely deposit thin films of semiconductor material on the base materials of chips. Kokusai is also gaining market share in treatment equipment for improving the quality of the films used in semiconductor manufacturing, which could form an important source of growth. We sold out of VAT Group after a period of strong performance. We also exited BlackLine, as we see increasing competition in the cloud-based software industry, potentially impacting the firm's growth outlook.

In the CT (Lux) Global Extended Alpha Fund, new positions in the long book included Bio-Techne, Procter & Gamble and S&P Global. Bio-Techne provides tools, instruments and consumables for various life sciences and diagnostics-focused end markets. Beyond its legacy leadership position in proteomics reagents, the company's exposure to fast-expanding areas of the life sciences industry has the potential to drive organic growth. Bio-Techne also benefits from a best-in-class financial profile. Procter & Gamble offers a defensive earnings profile and has historically been a best-in-class earnings compounder. In addition, the consumer staples giant is delivering enhanced operating leverage, which should support earnings growth. S&P Global is a leading global provider of financial market intelligence and analytics. We believe the potential for issuance normalisation should support management's aims of achieving top-line growth, expanding margins and delivering low-to-mid-teens earnings growth. The company also boasts key competitive advantages based on its strong global brand and integration in the financial services industry. To help fund these purchases, we sold out of JP Morgan after a period of strong performance and exited PepsiCo given short-term concerns around earnings. We also sold out of renewable energy firm Ørsted as we wanted to reallocate capital elsewhere. In the short book, new positions included an auto parts company, an investment management company and an amusement park corporation. We exited positions in an alternative asset manager, a shipping company and a software and consulting business.

In the CT (Lux) UK Equities Fund, AstraZeneca and Shell were the biggest new holdings. Both stocks have large weights in the benchmark FTSE All-Share, and we therefore initiated positions to limit the impact of large rallies in these names on the fund. AstraZeneca has an excellent sales and earnings-growth profile, with pipeline opportunities in asthma treatments and lung, breast and ovarian cancer drugs. It also has the potential to improve margins, earnings quality and cashflows. Shell boasts market-leading positions in liquid natural gas and petrochemicals and a resilient business model. With a new management team and a best-in-class marketing capability, Shell is an exemplar in energy transition. The fourth quarter of 2023 was a particularly busy period for activity as we initiated several new positions and closed others to increase the sustainability focus of the fund as it became categorised as Article 8 in November. We therefore sold Rio Tinto and Weir due to their exposure to the broad mining sector. New positions included Wheaton Precious Metals, IMI, Antofagasta and Cranswick. Over the year, we also sold some stocks which we felt did not meet the quality and growth criteria for this fund, including Smith & Nephew, Synthomer and Legal & General.

In the CT (Lux) UK Equity Income Fund, new positions included real-estate investment trusts Land Securities and Segro. Both were trading at discounts to their net asset values. In addition, we believe Land Securities' strategy of diversifying across sectors provides an advantageous risk-reward profile, and the company's capital allocation has become more disciplined over the last three years. For Segro, we believe the business is well positioned for steady earnings growth thanks to the diversity of its clients and the improved quality of leasing agreements. Segro's balance sheet is strong, with a loan-to-value ratio of 34% and no concerns around covenants. We also opened a position in Hargreaves Lansdown, the UK's leading direct-to-consumer investment platform. The company's market is still expanding, and there could be significant growth potential if Hargreaves Lansdown can use its leadership position to deliver educational materials and nudge people into saving. We profitably sold out of Ferguson, 3i Group and BAE Systems following a period of good returns for all three stocks. We also exited Melrose Industries as we felt the shares had fully priced in the benefits of the company's internal restructuring efforts and the wider cyclical recovery in aerospace demand.

Our view on the health of the global economy has strengthened. The US continues to grow apace, and inflation in general is declining. We are seeing something of a 'Goldilocks' cycle – decent growth, and inflation that softens without labour market weakness. In our view, what makes this unusually resilient cycle different to the classic 'boom and bust' conditions of previous iterations includes a combination of reasonable company balance sheets and decent earnings growth. Sadly, it is the government sector around the world that has not been so disciplined, and which is likely to find the higher level of interest rates more challenging.

In our view, investors remain overly concerned with second-guessing when central banks in the US, UK and the eurozone will start to cut interest rates. We believe the crux of the matter is that the market still expects rates to be at fairly tight levels over the next one to two years. However, if inflation is indeed benign going forward – as we anticipate – we do not believe there will be any reason for monetary policy to remain restrictive. Whatever the exact timing of rate cuts may be, our view is that their eventual scale is likely to surprise on the upside.

The Board of Directors

July 4, 2024

Past performance is not a guide to future performance. The value of investments and any income from them may go down as well as up.

Performance

Columbia Threadneedle (Lux) I Portfolios returns for the year ended March 31, 2024:

Portfolio	1 Year Return*	
	Primary Share Class	
CT (Lux) Global Social Bond**	ZU	2.48%
CT (Lux) Global Corporate Bond	ZU	5.10%
CT (Lux) European Corporate Bond	ZE	7.29%
CT (Lux) European High Yield Bond	ZE	9.54%
CT (Lux) European Short-Term High Yield Bond	ZE	8.18%
CT (Lux) European Social Bond	ZE	6.17%
CT (Lux) European Strategic Bond	AE	6.15%
CT (Lux) Emerging Market Corporate Bonds	AU	8.43%
CT (Lux) Emerging Market Debt	ZU	10.95%
CT (Lux) Global Emerging Market Short-Term Bonds	AU	10.99%
CT (Lux) US High Yield Bond	ZU	9.75%
CT (Lux) Flexible Asian Bond	ZU	5.73%
Threadneedle (Lux) - Euro Dynamic Real Return**	AE	0.64%
CT (Lux) Global Dynamic Real Return	AU	11.61%
CT (Lux) Global Multi Asset Income	ZU	11.60%
Threadneedle (Lux) - Emerging Market ESG Equities**	ZE	1.27%
CT (Lux) Global Focus	ZU	28.48%
CT (Lux) Global Emerging Market Equities	ZU	7.65%
CT (Lux) Global Equity Income	ZU	14.90%
CT (Lux) Global Select	ZU	30.59%
CT (Lux) Global Smaller Companies	ZE	12.53%
CT (Lux) American	ZU	25.45%
CT (Lux) American Select	ZU	26.29%
CT (Lux) American Smaller Companies	ZU	15.95%
CT (Lux) Asia Contrarian Equity**	ZU	6.58%
CT (Lux) Asia Equities	ZU	-0.65%
CT (Lux) US Contrarian Core Equities	ZU	33.48%
CT (Lux) US Disciplined Core Equities	ZU	28.53%
CT (Lux) Pan European ESG Equities	AE	16.01%
CT (Lux) Pan European Equity Dividend	ZE	16.53%
CT (Lux) Pan European Small Cap Opportunities	ZE	4.45%
CT (Lux) Pan European Smaller Companies	ZE	2.52%
CT (Lux) European Select	AE	17.03%
CT (Lux) European Smaller Companies	ZE	8.65%
CT (Lux) Asian Equity Income	ZUP	4.24%
CT (Lux) Global Technology	ZU	34.54%
CT (Lux) UK Equities	ZG	8.44%
CT (Lux) UK Equity Income	ZG	8.43%
CT (Lux) Japan Equities**	ZJ	16.58%
Threadneedle (Lux) - American Absolute Alpha**	ZU	1.12%
CT (Lux) Credit Opportunities	ZE	5.39%
CT (Lux) Global Investment Grade Credit Opportunities	ZE	5.14%
CT (Lux) Pan European Absolute Alpha	ZE	13.09%
CT (Lux) American Extended Alpha	ZU	19.80%
CT (Lux) Global Extended Alpha	ZU	28.28%
CT (Lux) Enhanced Commodities	ZU	0.87%

The returns are stated in the currency in which the portfolios are denominated.

*Performance is for one year or since inception or until closing date for share classes launched or closed in the year.

**See note 1.



Audit report

To the Shareholders of
Columbia Threadneedle (Lux) I

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of Columbia Threadneedle (Lux) I (the “Fund”) and of each of its sub-funds as at 31 March 2024, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund’s financial statements comprise:

- the aggregated statement of net assets for the Fund and the statement of net assets for each of the sub-funds as at 31 March 2024;
- the aggregated statement of operations and changes in net assets for the Fund and the statement of operations and changes in net assets for each of the sub-funds for the year then ended;
- the portfolio statement as at 31 March 2024; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements” section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

Other information

The Board of Directors is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

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*Cabinet de révision agréé. Expert-comptable (autorisation gouvernementale n°10028256)
R.C.S. Luxembourg B 65 477 - TVA LU25482518*



In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors for the financial statements

The Board of Directors is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors is responsible for assessing the Fund's and each of its sub-funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors either intends to liquidate the Fund or close any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control;
- evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors;



- conclude on the appropriateness of the Board of Directors' use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's or any of its sub-funds' ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund or any of its sub-funds to cease to continue as a going concern;
- evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

PricewaterhouseCoopers, Société coopérative
Represented by

Luxembourg, 4 July 2024

Electronically signed by:
Serene Shtayyeh

A handwritten signature in blue ink, appearing to read 'Shtayyeh', is written over a horizontal line.

Serene Shtayyeh

Aggregated Financial Statements for Columbia Threadneedle (Lux) I

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2, 18	20,027,706,438
Cash at bank	2	145,274,698
Term deposits	2, 19	32,431,714
Receivable for investments sold		74,197,792
Subscriptions receivable		83,173,249
Interest receivable on swaps	2	2,283,757
Interest and dividends receivable, net		49,436,726
Net unrealised gain on forward currency exchange contracts	2, 9	286,684
Net unrealised gain on swaps	2, 10	718,826
Other assets	20	15,767,485
Total assets		20,431,277,369
Liabilities		
Bank overdrafts		(256,773)
Options sold at market value	2, 12	(69,722)
Payable for investments purchased		(198,951,898)
Redemptions payable		(32,183,813)
Interest payable on swaps	2	(2,686,380)
Dividend payable on swaps	2	(339,668)
Upfront payment received on swaps	2	(85,899)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(20,356,801)
Net unrealised (loss) on swaps	2, 10	(9,559,023)
Net unrealised (loss) on futures contracts	2, 11	(1,965,956)
Asset management fees payable	5	(15,071,620)
Performance fees payable	8	(240,409)
Tax payable	3	(1,843,451)
Other liabilities	20	(2,624,292)
Total liabilities		(286,235,705)
Total net assets		20,145,041,664

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		16,790,747,805
Income		
Dividends, net	2	207,636,949
Interest on bonds, net	2	109,389,308
Bank interest	2	8,047,982
Interest income on swaps		10,745,172
Interest income on futures contracts		1,513,961
Other income		46,808
Total income		337,380,180
Expenses		
Asset management fees	5	(174,785,121)
Performance fees	8	(240,756)
Bank interest	2	(698,864)
Dividends expenses on swaps		(1,392,247)
Foreign taxes	3	(1,843,912)
Interest expense on swaps		(18,119,067)
Interest expense on futures contracts		(1,503,431)
Operating expenses	3, 5	(30,562,107)
Miscellaneous fees	4	(20,482)
Total expenses		(229,165,987)
Net income from investments		108,214,193
Net realised gain on sales of investments		113,354,743
Net realised (loss) on swaps		(10,418,937)
Net realised (loss) on options		(1,261,050)
Net realised gain on forward currency exchange contracts		15,189,324
Net realised (loss) on futures contracts		(7,280,762)
Net realised (loss) on foreign exchange		(7,876,577)
Net realised (loss) on tax reclaim		(8,825)
Net realised gain		101,697,916
Change in net unrealised gain on investments		2,490,022,594
Change in net unrealised (loss) on swaps		(3,481,357)
Change in net unrealised gain on options		171,026
Change in net unrealised (loss) on forward currency exchange contracts		(33,429,807)
Change in net unrealised gain on futures contracts		7,672,482
Net change in unrealised gain		2,460,954,938
Net increase in net assets as a result of operations		2,670,867,047
Movements in capital		
Subscriptions of shares		5,629,536,811
Redemptions of shares		(4,839,466,602)
Dividends	7	(68,196,014)
Total movements in capital		721,874,195
Exchange differences	2	(39,874,708)
Change in cross investments in Portfolios	18	1,427,325
Net assets at the end of the year		20,145,041,664

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Social Bond*

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	5,486,276
Cash at bank	2	320,511
Interest and dividends receivable, net		55,319
Net unrealised gain on forward currency exchange contracts	2, 9	4,822
Total assets		5,866,928
Liabilities		
Payable for investments purchased		(140,302)
Net unrealised (loss) on futures contracts	2, 11	(5,705)
Asset management fees payable	5	(840)
Other liabilities		(417)
Total liabilities		(147,264)
Total net assets		5,719,664

NUMBER OF SHARES OUTSTANDING

Class AE	92.000
Class AEC	92.000
Class AEH	92.000
Class AFH	87.000
Class AU	100.000
Class AUP	100.000
Class IE	92.000
Class IEC	92.000
Class IEH	92.000
Class IEP	92.000
Class IFH	87.000
Class IGC	79.000
Class IGH	79.000
Class IU	100.000
Class IUP	100.000
Class LE	25,092.000
Class LEC	92.000
Class LEH	92.000
Class LGC	25,470.036
Class LGH	79.000
Class LU	496,366.686
Class LUP	100.000
Class ZE	92.000
Class ZEC	92.000
Class ZEH	92.000
Class ZFH	87.000
Class ZGC	79.000
Class ZGH	79.000
Class ZU	100.000
Class ZUP	100.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from December 6, 2023 to March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the period		
		–
Income		
Interest on bonds, net	2	49,162
Bank interest	2	4,338
Other income		5
Total income		53,505
Expenses		
Asset management fees	5	(3,213)
Bank interest	2	(33)
Operating expenses	3, 5	(1,597)
Total expenses		(4,843)
Net income from investments		
		48,662
Net change in net assets as a result of operations		
Net realised gain on sales of investments		17,470
Net realised gain on forward currency exchange contracts		20,405
Net realised gain on futures contracts		2,189
Net realised (loss) on foreign exchange		(24,087)
Net realised gain		15,977
Change in net unrealised gain on investments		57,335
Change in net unrealised gain on forward currency exchange contracts		4,822
Change in net unrealised (loss) on futures contracts		(5,705)
Net change in unrealised gain		56,452
Net increase in net assets as a result of operations		121,091
Movements in capital		
Subscriptions of shares		5,601,812
Dividends	7	(3,239)
Total movements in capital		5,598,573
Net assets at the end of the period		5,719,664

TOTAL NET ASSET VALUE

USD	March 31, 2024	5,719,664
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*See note 1

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Social Bond*

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024
Class AE [#]	10.2527 ¹
Class AEC [#]	10.0903 ¹
Class AEH [#]	10.1901 ¹
Class AFH [#]	10.1185 ²
Class AU [#]	10.2460
Class AUP [#]	10.1461
Class IE [#]	10.2541 ¹
Class IEC [#]	10.0917 ¹
Class IEH [#]	10.1915 ¹
Class IEP [#]	10.1543 ¹
Class IFH [#]	10.1207 ²
Class IGC [#]	10.1296 ³
Class IGH [#]	10.2306 ³
Class IU [#]	10.2485
Class IUP [#]	10.1483
Class LE [#]	10.2551 ¹
Class LEC [#]	10.0926 ¹
Class LEH [#]	10.1922 ¹
Class LGC [#]	10.1345 ³
Class LGH [#]	10.2313 ³
Class LU [#]	10.2513
Class LUP [#]	10.1489
Class ZE [#]	10.2539 ¹
Class ZEC [#]	10.0913 ¹
Class ZEH [#]	10.1911 ¹
Class ZFH [#]	10.1199 ²
Class ZGC [#]	10.1291 ³
Class ZGH [#]	10.2300 ³
Class ZU [#]	10.2484
Class ZUP [#]	10.1482

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in CHF. The base currency of the Portfolio is USD.

³Class is denominated in GBP. The base currency of the Portfolio is USD.

[#]See note 1.

*See note 1

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Corporate Bond

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	1,006,477,434
Cash at bank	2	35,312,556
Receivable for investments sold		3,842,124
Subscriptions receivable		1,084,103
Interest receivable on swaps	2	25,616
Interest and dividends receivable, net		11,064,362
Other assets		278
Total assets		1,057,806,473
Liabilities		
Payable for investments purchased		(1,192,960)
Redemptions payable		(1,156,261)
Interest payable on swaps	2	(46,295)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(8,251,609)
Net unrealised (loss) on swaps	2, 10	(1,839,277)
Net unrealised (loss) on futures contracts	2, 11	(654,869)
Asset management fees payable	5	(249,845)
Other liabilities		(86,779)
Total liabilities		(13,477,895)
Total net assets		1,044,328,578

NUMBER OF SHARES OUTSTANDING

Class AEC	1,795,760.448
Class AEH	1,276,368.773
Class AKH	70.000
Class ANH	788.000
Class AU	717,059.057
Class AUP	126,305.818
Class DEC	70,894.146
Class DEH	158,009.128
Class DU	159,405.957
Class DUP	17,929.621
Class IEC	20,523,228.634
Class IEH	1,969,759.298
Class IEP	74.000
Class IGC	16,851.075
Class IGH	1,225,399.536
Class IJC	1,465.000
Class IKH	80,378.000
Class INH	785.000
Class IU	357,872.174
Class IUP	772,752.057
Class NEC	492,295.483
Class NEH	185,373.759
Class NGC	43,729,714.790
Class NGH	2,790,798.640
Class NU	2,066,555.812
Class NUP	139,036.000
Class XEH	84.000
Class XFH	92.000
Class XGH	9,526,762.095
Class XU	100.000
Class XVC	1,989.141
Class ZEH	5,727,786.129
Class ZFH	93.000
Class ZGH	23,647.682
Class ZU	327,750.205

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		834,125,305
Income		
Dividends, net	2	1,431,017
Interest on bonds, net	2	36,450,047
Bank interest	2	1,043,492
Interest income on swaps		1,333,144
Interest income on futures contracts		296,901
Other income		258
Total income		40,554,859
Expenses		
Asset management fees	5	(2,975,506)
Bank interest	2	(255,068)
Interest expense on swaps		(2,196,116)
Interest expense on futures contracts		(473,338)
Operating expenses	3, 5	(1,043,784)
Total expenses		(6,943,812)
Net income from investments		33,611,047
Net realised (loss) on sales of investments		(17,442,993)
Net realised gain on swaps		94,445
Net realised gain on forward currency exchange contracts		27,563,632
Net realised (loss) on futures contracts		(771,777)
Net realised (loss) on foreign exchange		(7,960,694)
Net realised gain		1,482,613
Change in net unrealised gain on investments		32,649,178
Change in net unrealised (loss) on swaps		(1,799,668)
Change in net unrealised (loss) on forward currency exchange contracts		(12,641,826)
Change in net unrealised gain on futures contracts		54,240
Net change in unrealised gain		18,261,924
Net increase in net assets as a result of operations		53,355,584
Movements in capital		
Subscriptions of shares		322,423,329
Redemptions of shares		(138,113,227)
Dividends	7	(27,462,413)
Total movements in capital		156,847,689
Net assets at the end of the year		1,044,328,578

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	1,044,328,578	834,125,305	512,857,786

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Corporate Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEC	8.6175 ¹	8.7274 ¹	9.8883 ¹
Class AEH	10.6332 ¹	10.3414 ¹	11.3032 ¹
Class AKH	107.3151 ²	104.4023 ²	113.5556 ²
Class ANH	9.6749 ³	9.3808 ³	10.1321 ³
Class AU	12.6630	12.0789	12.8471
Class AUP	10.3604	10.2933	11.3413
Class DEC	7.7129 ¹	7.8703 ¹	8.9807 ¹
Class DEH	9.9888 ¹	9.7853 ¹	10.7729 ¹
Class DU	10.8281	10.4059	11.1512
Class DUP	9.0304	9.0388	10.0429
Class IEC	8.5231 ¹	8.6087 ¹	9.7281 ¹
Class IEH	10.9881 ¹	10.6546 ¹	11.6146 ¹
Class IEP	10.4996 ¹	10.3441 ¹	11.0997 ¹
Class IGC	9.0280 ⁴	8.9969 ⁴	10.0201 ⁴
Class IGH	12.0832 ⁴	11.5557 ⁴	12.4075 ⁴
Class IJC ⁵	100.5923 ⁵	—	—
Class IKH	110.7215 ²	107.4977 ²	116.6619 ²
Class INH	9.7850 ³	9.4739 ³	10.2127 ³
Class IU	13.0783	12.4379	13.1938
Class IUP	9.6746	9.5805	10.5391
Class NEC	8.6215 ¹	8.6991 ¹	9.8160 ¹
Class NEH	10.0208 ¹	9.7048 ¹	10.5687 ¹
Class NGC	8.8754 ⁴	8.8347 ⁴	9.8219 ⁴
Class NGH	10.6861 ⁴	10.2097 ⁴	10.9467 ⁴
Class NU	11.4134	10.8438	11.4874
Class NUP	9.7687	9.6764	10.6244
Class XEH	8.8935 ¹	8.5918 ¹	9.3311 ¹
Class XFH	8.6033 ⁶	8.4935 ⁶	9.2943 ⁶
Class XGH	10.6129 ⁴	10.1116 ⁴	10.8105 ⁴
Class XU	9.4596	8.9631	9.4664
Class XVC ⁷	10.3251 ⁷	—	—
Class ZEH	10.0760 ¹	9.7722 ¹	10.6577 ¹
Class ZFH	8.4519 ⁶	8.3827 ⁶	9.2148 ⁶
Class ZGH	12.0379 ⁴	11.5218 ⁴	12.3692 ⁴
Class ZU	13.0473	12.4147	13.1713

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in NOK. The base currency of the Portfolio is USD.

⁴Class is denominated in GBP. The base currency of the Portfolio is USD.

⁵Class is denominated in JPY. The base currency of the Portfolio is USD.

⁶Class is denominated in CHF. The base currency of the Portfolio is USD.

⁷Class is denominated in AUD. The base currency of the Portfolio is USD.

#See note 1.

CT (Lux) European Corporate Bond

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	172,071,415
Cash at bank	2	3,389,886
Receivable for investments sold		181,761
Subscriptions receivable		120,837
Interest receivable on swaps	2	15,550
Interest and dividends receivable, net		1,747,492
Total assets		177,526,941
Liabilities		
Payable for investments purchased		(7,519,053)
Redemptions payable		(32,956)
Interest payable on swaps	2	(23,713)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(140,290)
Net unrealised (loss) on swaps	2, 10	(685,945)
Net unrealised (loss) on futures contracts	2, 11	(64,240)
Asset management fees payable	5	(17,929)
Other liabilities		(12,089)
Total liabilities		(8,496,215)
Total net assets		169,030,726

NUMBER OF SHARES OUTSTANDING

Class AE	126,354.255
Class ANH	825.000
Class IE	408,877.184
Class IEP	535,456.801
Class INH	817.000
Class NE	9,446,915.673
Class NEP	286,165.329
Class XE	84.000
Class XFH	92.000
Class XGH	72.000
Class XUH	100.000
Class ZE	5,328.000
Class ZFH	972,785.000
Class 1E	6,121,176.250
Class 1G	90,345.437
Class 2E	77.144
Class 2G	69.000
Class 3G	652,349.451
Class 4E	77.000
Class 4G	3,046,852.436
Class 8E	270,705.748
Class 8G	131,601.061
Class 9G	70.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		80,133,403
Income		
Interest on bonds, net	2	2,518,882
Bank interest	2	20,139
Interest income on swaps		386,314
Interest income on futures contracts		12,951
Other income		95
Total income		2,938,381
Expenses		
Asset management fees	5	(252,897)
Interest expense on swaps		(565,608)
Interest expense on futures contracts		(10,883)
Operating expenses	3, 5	(98,732)
Total expenses		(928,120)
Net income from investments		2,010,261
Net realised (loss) on sales of investments		(1,633,012)
Net realised gain on swaps		341,174
Net realised (loss) on forward currency exchange contracts		(499,029)
Net realised gain on futures contracts		130,934
Net realised gain on foreign exchange		104,232
Net realised (loss)		(1,555,701)
Change in net unrealised gain on investments		7,784,938
Change in net unrealised (loss) on swaps		(595,542)
Change in net unrealised (loss) on forward currency exchange contracts		(222,774)
Change in net unrealised gain on futures contracts		41,034
Net change in unrealised gain		7,007,656
Net increase in net assets as a result of operations		7,462,216
Movements in capital		
Subscriptions of shares		123,473,737
Redemptions of shares		(41,892,418)
Dividends	7	(146,212)
Total movements in capital		81,435,107
Net assets at the end of the year		169,030,726

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	169,030,726	80,133,403	127,675,204

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Corporate Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	9.9296	9.2779	10.1243
Class ANH	9.7700 ¹	9.1104 ¹	9.8409 ¹
Class IE	10.2098	9.5112	10.3374
Class IEP	8.7138	8.3544	9.2711
Class INH	9.9669 ¹	9.2841 ¹	9.9943 ¹
Class NE [#]	10.6244	—	—
Class NEP [#]	10.4769	—	—
Class XE	9.5083	8.8344	9.5748
Class XFH	9.1826 ²	8.7183 ²	9.5292 ²
Class XGH	9.8590 ³	9.0433 ³	9.6585 ³
Class XUH	10.0348 ⁴	9.1567 ⁴	9.6777 ⁴
Class ZE	10.1327	9.4441	10.2805
Class ZFH	9.0259 ²	8.5999 ²	9.4512 ²
Class 1E	1.3459	1.2624	1.3811
Class 1G	1.0591 ³	1.0210 ³	1.0743 ³
Class 2E	10.2095	9.5174	10.3490
Class 2G	9.6826 ³	9.2882 ³	9.7243 ³
Class 3G	1.2047 ³	1.1557 ³	1.2099 ³
Class 4E	10.3994	9.6587	10.4502
Class 4G	10.2486 ³	9.7717 ³	10.1679 ³
Class 8E	1.7088	1.5938	1.7338
Class 8G	1.4625 ³	1.4020 ³	1.4667 ³
Class 9G	9.6541 ³	9.2626 ³	9.7021 ³

¹Class is denominated in NOK. The base currency of the Portfolio is EUR.

²Class is denominated in CHF. The base currency of the Portfolio is EUR.

³Class is denominated in GBP. The base currency of the Portfolio is EUR.

⁴Class is denominated in USD. The base currency of the Portfolio is EUR.

[#]See note 1.

CT (Lux) European High Yield Bond

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	324,265,730
Cash at bank	2	693,508
Receivable for investments sold		6,653,123
Subscriptions receivable		36,933
Interest and dividends receivable, net		4,887,974
Other assets		26
Total assets		336,537,294
Liabilities		
Payable for investments purchased		(2,997,353)
Redemptions payable		(88,883)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(108,362)
Asset management fees payable	5	(214,888)
Other liabilities		(36,056)
Total liabilities		(3,445,542)
Total net assets		333,091,752

NUMBER OF SHARES OUTSTANDING

Class AE	452.253
Class AKH	81.000
Class ANH	807.000
Class IE	6,812,919.346
Class IEP	5,101,349.801
Class IKH	80.000
Class INH	798.000
Class XE	77.000
Class ZE	32,551.677
Class ZEP	84.000
Class 1E	10,853,559.152
Class 1EP	923,358.664
Class 1G	114,592.483
Class 1GP	3,299.857
Class 1UT	98,046.735
Class 2E	2,925.000
Class 2EP	2,884.000
Class 2FH	83.000
Class 2G	68.000
Class 2GP	75.000
Class 3E	1,370,964.302
Class 3EP	1,114,337.736
Class 3FC	6,523.913
Class 3FH	27,927.294
Class 3G	782,619.923
Class 3GP	27,684.509
Class 4E	73.000
Class 4G	65.000
Class 8E	1,248,725.497
Class 8EP	3,472,234.874
Class 8FH	2,926.428
Class 8G	5,177.046
Class 8GP	5,021.867
Class 9E	194,641.581
Class 9EP	7,573.873
Class 9FC	92.741
Class 9FH	83.000
Class 9G	67.000
Class 9GP	75.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		402,768,661
Income		
Dividends, net	2	32,429
Interest on bonds, net	2	15,504,469
Bank interest	2	49,181
Interest income on futures contracts		19,884
Other income		509
Total income		15,606,472
Expenses		
Asset management fees	5	(2,900,490)
Bank interest	2	(3,142)
Interest expense on futures contracts		(16,888)
Operating expenses	3, 5	(492,409)
Total expenses		(3,412,929)
Net income from investments		12,193,543
Net realised (loss) on sales of investments		(12,855,291)
Net realised (loss) on forward currency exchange contracts		(3,644,127)
Net realised gain on futures contracts		32,644
Net realised gain on foreign exchange		1,100,838
Net realised (loss)		(15,365,936)
Change in net unrealised gain on investments		32,786,363
Change in net unrealised gain on forward currency exchange contracts		373,411
Change in net unrealised gain on futures contracts		80,768
Net change in unrealised gain		33,240,542
Net increase in net assets as a result of operations		30,068,149
Movements in capital		
Subscriptions of shares		63,861,480
Redemptions of shares		(159,525,124)
Dividends	7	(4,081,414)
Total movements in capital		(99,745,058)
Net assets at the end of the year		333,091,752

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	333,091,752	402,768,661	437,563,292

CT (Lux) European High Yield Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	11.0007	10.1138	10.7825
Class AKH	103.4982 ¹	95.0769 ¹	101.0117 ¹
Class ANH	10.5821 ²	9.6834 ²	10.2186 ²
Class IE	11.2134	10.2265	10.8198
Class IEP	8.8794	8.4447	9.3088
Class IKH	106.9283 ¹	97.5060 ¹	102.8317 ¹
Class INH	10.9358 ²	9.9336 ²	10.4003 ²
Class XE	11.0506	10.0295	10.5517
Class ZE	11.1685	10.1957	10.7962
Class ZEP	8.8464	8.4197	9.2891
Class 1E	10.8507	9.9677	10.6162
Class 1EP	8.5893	8.2294	9.1329
Class 1G	10.3100 ³	9.7341 ³	9.9707 ³
Class 1GP	8.1835 ³	8.0597 ³	8.6028 ³
Class 1UT	9.6002 ⁴	9.0587 ⁴	9.8080 ⁴
Class 2E	11.1942	10.2262	10.8306
Class 2EP	8.8957	8.4747	9.3488
Class 2FH	10.6975 ⁵	10.0034 ⁵	10.6851 ⁵
Class 2G	10.6163 ³	9.9771 ³	10.1723 ³
Class 2GP	8.4695 ³	8.2855 ³	8.7869 ³
Class 3E	11.2282	10.2522	10.8528
Class 3EP	8.9570	8.5292	9.4075
Class 3FC	8.5252 ⁵	8.3106 ⁵	9.2459 ⁵
Class 3FH	10.7401 ⁵	10.0264 ⁵	10.7045 ⁵
Class 3G	10.6679 ³	10.0112 ³	10.1921 ³
Class 3GP	8.4063 ³	8.2268 ³	8.7267 ³
Class 4E	11.6692	10.5853	11.1273
Class 4G	11.3381 ³	10.5718 ³	10.6900 ³
Class 8E	11.1687	10.2071	10.8147
Class 8EP	8.8836	8.4670	9.3469
Class 8FH	10.6851 ⁵	9.9839 ⁵	10.6685 ⁵
Class 8G	10.6146 ³	9.9700 ³	10.1593 ³
Class 8GP	8.4242 ³	8.2518 ³	8.7611 ³
Class 9E	11.2559	10.2702	10.8653
Class 9EP	8.9828	8.5477	9.4214
Class 9FC	8.6319 ⁵	8.4020 ⁵	9.3284 ⁵
Class 9FH	10.7846 ⁵	10.0637 ⁵	10.7239 ⁵
Class 9G	10.7187 ³	10.0498 ³	10.2232 ³
Class 9GP	8.5165 ³	8.3237 ³	8.8161 ³

¹Class is denominated in SEK. The base currency of the Portfolio is EUR.

²Class is denominated in NOK. The base currency of the Portfolio is EUR.

³Class is denominated in GBP. The base currency of the Portfolio is EUR.

⁴Class is denominated in USD. The base currency of the Portfolio is EUR.

⁵Class is denominated in CHF. The base currency of the Portfolio is EUR.

CT (Lux) European Short-Term High Yield Bond

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	58,398,943
Cash at bank	2	110,424
Receivable for investments sold		128,193
Subscriptions receivable		129,550
Interest and dividends receivable, net		763,993
Total assets		59,531,103
Liabilities		
Payable for investments purchased		(403,026)
Redemptions payable		(1,197)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(33,210)
Asset management fees payable	5	(14,448)
Other liabilities		(4,725)
Total liabilities		(456,606)
Total net assets		59,074,497

NUMBER OF SHARES OUTSTANDING

Class AE	26,584.457
Class AEP	23,263.543
Class AKH	82.000
Class ANH	82.000
Class IE	300,575.714
Class IEP	44,149.000
Class IGC	8.000
Class IGH	7.000
Class IKH	82.000
Class INH	816.000
Class XE	8.000
Class XGC	41,584.044
Class XGH	81,014.628
Class ZE	188.505

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	109.9009	101.8726	102.3925
Class AEP	92.0888	88.7739	92.7591
Class AKH	110.5900 ¹	102.7200 ¹	102.9071 ¹
Class ANH	113.6954 ²	105.2758 ²	104.6701 ²
Class IE	111.9861	103.3939	103.5067
Class IEP	93.8862	90.1405	93.8051
Class IGC	98.4717 ³	93.3526 ³	95.6430 ³
Class IGH	116.6440 ³	106.5129 ³	105.1039 ³
Class IKH	112.0054 ¹	103.6474 ¹	103.4243 ¹
Class INH	11.4676 ²	10.5733 ²	10.4750 ²
Class XE	114.0113	104.9403	104.6355
Class XGC	100.1621 ³	94.5441 ³	96.4461 ³
Class XGH	119.3148 ³	108.3422 ³	106.2932 ³
Class ZE	111.5400	103.1073	103.3293

¹Class is denominated in SEK. The base currency of the Portfolio is EUR.

²Class is denominated in NOK. The base currency of the Portfolio is EUR.

³Class is denominated in GBP. The base currency of the Portfolio is EUR.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		70,004,869
Income		
Interest on bonds, net	2	2,790,465
Bank interest	2	16,473
Other income		52
Total income		2,806,990
Expenses		
Asset management fees	5	(185,930)
Bank interest	2	(2,854)
Operating expenses	3, 5	(68,606)
Total expenses		(257,390)
Net income from investments		2,549,600
Net realised (loss) on sales of investments		(854,384)
Net realised gain on forward currency exchange contracts		437,225
Net realised gain on foreign exchange		219,437
Net realised (loss)		(197,722)
Change in net unrealised gain on investments		4,241,695
Change in net unrealised (loss) on forward currency exchange contracts		(67,685)
Net change in unrealised gain		4,174,010
Net increase in net assets as a result of operations		6,525,888
Movements in capital		
Subscriptions of shares		13,791,562
Redemptions of shares		(30,805,865)
Dividends	7	(441,957)
Total movements in capital		(17,456,260)
Net assets at the end of the year		59,074,497

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	59,074,497	70,004,869	108,281,110

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Social Bond

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	474,010,008
Cash at bank	2	6,398,691
Term deposits	2, 19	13,381,992
Subscriptions receivable		1,074,152
Interest and dividends receivable, net		4,918,234
Other assets		481
Total assets		499,783,558
Liabilities		
Bank overdrafts		(8)
Payable for investments purchased		(5,367,488)
Redemptions payable		(415,783)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(549,831)
Net unrealised (loss) on futures contracts	2, 11	(482,337)
Asset management fees payable	5	(115,144)
Other liabilities		(43,040)
Total liabilities		(6,973,631)
Total net assets		492,809,927

NUMBER OF SHARES OUTSTANDING

Class AE	3,645,668.138
Class AEP	20,371.676
Class AFH	38,333.000
Class AKH	86.000
Class ANH	861.000
Class ASC	100.000
Class ASH	100.000
Class AUC	100.000
Class AUH	100.000
Class ID	22,738,015.068
Class IE	4,672,169.449
Class IEP	2,618,033.658
Class IFH	2,551,523.000
Class IGH	73.000
Class IKH	85.000
Class INH	4,516,631.773
Class ISC	100.000
Class ISH	100.000
Class IUC	113,294.942
Class IUH	100.000
Class LE	3,090,486.293
Class NEP	215,113.321
Class ZD	11,946,027.585
Class ZE	2,224,111.159
Class ZEP	621,854.005
Class ZFH	3,489.000
Class ZGC	5,556,010.442
Class ZGH	775,260.072
Class ZUH	100.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		354,723,612
Income		
Interest on bonds, net	2	8,725,646
Bank interest	2	332,881
Interest income on futures contracts		254,627
Other income		167
Total income		9,313,321
Expenses		
Asset management fees	5	(1,303,938)
Bank interest	2	(7,477)
Interest expense on futures contracts		(209,833)
Operating expenses	3, 5	(496,464)
Total expenses		(2,017,712)
Net income from investments		7,295,609
Net realised (loss) on sales of investments		(10,131,895)
Net realised gain on forward currency exchange contracts		1,909,056
Net realised (loss) on futures contracts		(20,303)
Net realised (loss) on foreign exchange		(118,676)
Net realised (loss)		(8,361,818)
Change in net unrealised gain on investments		31,456,705
Change in net unrealised (loss) on forward currency exchange contracts		(908,391)
Change in net unrealised gain on futures contracts		218,285
Net change in unrealised gain		30,766,599
Net increase in net assets as a result of operations		29,700,390
Movements in capital		
Subscriptions of shares		193,698,679
Redemptions of shares		(80,304,741)
Dividends	7	(5,008,013)
Total movements in capital		108,385,925
Net assets at the end of the year		492,809,927

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	492,809,927	354,723,612	397,016,310

CT (Lux) European Social Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	9.0101	8.4945	9.3388
Class AEP	8.5539	8.2347	9.1831
Class AFH	8.7166 ¹	8.4045 ¹	9.3172 ¹
Class AKH	90.5696 ²	85.5720 ²	93.6342 ²
Class ANH	9.2453 ³	8.6990 ³	9.4392 ³
Class ASC	8.8297 ⁴	8.4958 ⁴	9.3030 ⁴
Class ASH	9.2679 ⁴	8.7327 ⁴	9.4156 ⁴
Class AUC	9.0402 ⁵	8.5577 ⁵	9.3072 ⁵
Class AUH	9.4829 ⁵	8.7920 ⁵	9.4257 ⁵
Class ID	9.1814 ⁶	8.6319 ⁶	9.4617 ⁶
Class IE	9.7613	9.1890	10.0871
Class IEP	8.8440	8.5025	9.4700
Class IFH	9.1920 ¹	8.8540 ¹	9.8039 ¹
Class IGH	9.3499 ⁷	8.7057 ⁷	9.4189 ⁷
Class IKH	91.7859 ²	86.7033 ²	94.8504 ²
Class INH	9.5000 ³	8.9315 ³	9.6877 ³
Class ISC	8.8966 ⁴	8.5268 ⁴	9.3048 ⁴
Class ISH	9.3121 ⁴	8.7507 ⁴	9.4173 ⁴
Class IUC	9.0627 ⁵	8.5688 ⁵	9.3112 ⁵
Class IUH	9.5059 ⁵	8.8069 ⁵	9.4334 ⁵
Class LE	9.7917	9.2177	10.1185
Class NEP	891.8095	857.1354	954.3554
Class ZD	9.1587 ⁶	8.6148 ⁶	9.4477 ⁶
Class ZE	9.7223	9.1569	10.0568
Class ZEP	8.7907	8.4565	9.4219
Class ZFH	9.1704 ¹	8.8373 ¹	9.7912 ¹
Class ZGC	9.3939 ⁷	8.9178 ⁷	9.7886 ⁷
Class ZGH	9.9502 ⁷	9.2550 ⁷	10.0164 ⁷
Class ZUH	9.7449 ⁵	9.0273 ⁵	9.6718 ⁵

¹Class is denominated in CHF. The base currency of the Portfolio is EUR.

²Class is denominated in SEK. The base currency of the Portfolio is EUR.

³Class is denominated in NOK. The base currency of the Portfolio is EUR.

⁴Class is denominated in SGD. The base currency of the Portfolio is EUR.

⁵Class is denominated in USD. The base currency of the Portfolio is EUR.

⁶Class is denominated in DKK. The base currency of the Portfolio is EUR.

⁷Class is denominated in GBP. The base currency of the Portfolio is EUR.

CT (Lux) European Strategic Bond

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	126,318,338
Cash at bank	2	2,773,117
Receivable for investments sold		777,558
Subscriptions receivable		632,245
Interest receivable on swaps	2	17,932
Interest and dividends receivable, net		1,447,885
Total assets		131,967,075
Liabilities		
Payable for investments purchased		(1,229,212)
Redemptions payable		(174,298)
Interest payable on swaps	2	(26,104)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(139,011)
Net unrealised (loss) on swaps	2, 10	(626,666)
Net unrealised (loss) on futures contracts	2, 11	(163,224)
Asset management fees payable	5	(93,788)
Other liabilities		(17,562)
Total liabilities		(2,469,865)
Total net assets		129,497,210

NUMBER OF SHARES OUTSTANDING

Class AE	1,798,102.936
Class AEP	748,758.239
Class AKH	81.000
Class ANH	802.000
Class AUH	1,926.000
Class DE	903,762.204
Class DEP	1,344,531.018
Class DUH	87.000
Class IE	950,143.495
Class INH	792.000
Class ZE	85.000

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	29.5042	27.7961	30.0762
Class AEP	13.2071	12.9611	14.5050
Class AKH	100.5913 ¹	95.0129 ¹	102.4839 ¹
Class ANH	10.3432 ²	9.7316 ²	10.4094 ²
Class AUH	11.6186 ³	10.7647 ³	11.3753 ³
Class DE	27.2021	25.7676	28.0352
Class DEP	9.7438	9.6172	10.8231
Class DUH	11.2443 ³	10.4683 ³	11.1164 ³
Class IE	30.3607	28.4329	30.5812
Class INH	10.6612 ²	9.9751 ²	10.6102 ²
Class ZE	9.5855	8.9875	9.6862

¹Class is denominated in SEK. The base currency of the Portfolio is EUR.

²Class is denominated in NOK. The base currency of the Portfolio is EUR.

³Class is denominated in USD. The base currency of the Portfolio is EUR.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		136,031,975
Income		
Interest on bonds, net	2	4,568,367
Bank interest	2	132,535
Interest income on swaps		632,532
Interest income on futures contracts		134,073
Other income		123
Total income		5,467,630
Expenses		
Asset management fees	5	(1,203,911)
Interest expense on swaps		(1,085,163)
Interest expense on futures contracts		(202,200)
Operating expenses	3, 5	(224,774)
Total expenses		(2,716,048)
Net income from investments		2,751,582
Net realised (loss) on sales of investments		(6,290,524)
Net realised (loss) on swaps		(194,239)
Net realised (loss) on forward currency exchange contracts		(1,256,580)
Net realised (loss) on futures contracts		(1,110,877)
Net realised gain on foreign exchange		228,083
Net realised (loss)		(8,624,137)
Change in net unrealised gain on investments		12,448,694
Change in net unrealised (loss) on swaps		(343,699)
Change in net unrealised (loss) on forward currency exchange contracts		(57,131)
Change in net unrealised gain on futures contracts		867,602
Net change in unrealised gain		12,915,466
Net increase in net assets as a result of operations		7,042,911
Movements in capital		
Subscriptions of shares		29,895,737
Redemptions of shares		(42,571,158)
Dividends	7	(902,255)
Total movements in capital		(13,577,676)
Net assets at the end of the year		129,497,210

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	129,497,210	136,031,975	186,513,439

The accompanying notes form an integral part of these financial statements.

CT (Lux) Emerging Market Corporate Bonds

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	36,055,052
Cash at bank	2	1,337,249
Subscriptions receivable		1,540
Interest and dividends receivable, net		420,077
Total assets		37,813,918
Liabilities		
Redemptions payable		(25,036)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(243,165)
Asset management fees payable	5	(31,155)
Other liabilities		(4,668)
Total liabilities		(304,024)
Total net assets		37,509,894

NUMBER OF SHARES OUTSTANDING

Class AEC	514,536.578
Class AEH	223,836.100
Class AKH	80.000
Class ANH	792.000
Class ASH	5,490.929
Class AU	102,345.708
Class AUP	506,681.121
Class DEC	41,064.734
Class DEH	116,417.798
Class DU	151,872.384
Class IEC	280,086.000
Class IEH	404,621.443
Class IU	3,906.260
Class W	6,537.236
Class WEH	7,298.489
Class XUP	85.000
Class ZU	100.000

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEC	10.3234 ¹	10.2032 ¹	11.3376 ¹
Class AEH	20.5832 ¹	19.3369 ¹	20.5319 ¹
Class AKH	97.8596 ²	91.8018 ²	96.8799 ²
Class ANH	10.0503 ³	9.3874 ³	9.8352 ³
Class ASH	14.0864 ⁴	13.2054 ⁴	13.7388 ⁴
Class AU	22.9662	21.1802	21.9017
Class AUP	6.9980	6.7900	7.3555
Class DEC	7.4587 ¹	7.3807 ¹	8.2123 ¹
Class DEH	15.7578 ¹	14.8160 ¹	15.7465 ¹
Class DU	17.8433	16.4720	17.0502
Class IEC	7.9728 ¹	7.8180 ¹	8.6232 ¹
Class IEH	29.7319 ¹	27.6949 ¹	29.1681 ¹
Class IU	11.9545	10.9376	11.2198
Class W	31.6989	29.1323	30.0194
Class WEH	20.3352 ¹	19.0279 ¹	20.1302 ¹
Class XUP	10.2578	9.7987	10.5075
Class ZU	9.7678	8.9259	9.1419

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in NOK. The base currency of the Portfolio is USD.

⁴Class is denominated in SGD. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		38,590,481
Income		
Dividends, net	2	138,112
Interest on bonds, net	2	1,635,580
Bank interest	2	183,045
Other income		19
Total income		1,956,756
Expenses		
Asset management fees	5	(412,163)
Bank interest	2	(7,341)
Operating expenses	3, 5	(61,024)
Total expenses		(480,528)
Net income from investments		1,476,228
Net realised (loss) on sales of investments		(1,387,643)
Net realised (loss) on forward currency exchange contracts		(145,786)
Net realised (loss) on foreign exchange		(13,019)
Net realised (loss)		(1,546,448)
Change in net unrealised gain on investments		3,112,522
Change in net unrealised (loss) on forward currency exchange contracts		(553,389)
Net change in unrealised gain		2,559,133
Net increase in net assets as a result of operations		2,488,913
Movements in capital		
Subscriptions of shares		2,241,229
Redemptions of shares		(5,140,571)
Dividends	7	(670,158)
Total movements in capital		(3,569,500)
Net assets at the end of the year		37,509,894

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	37,509,894	38,590,481	40,997,023

The accompanying notes form an integral part of these financial statements.

CT (Lux) Emerging Market Debt

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	24,313,257
Cash at bank	2	1,459,282
Subscriptions receivable		405
Interest and dividends receivable, net		327,497
Total assets		26,100,441
Liabilities		
Redemptions payable		(10,995)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(40,894)
Asset management fees payable	5	(26,899)
Other liabilities		(3,978)
Total liabilities		(82,766)
Total net assets		26,017,675

NUMBER OF SHARES OUTSTANDING

Class AEC	41,695.004
Class AEH	11,318.203
Class AKH	82.000
Class ANH	818.000
Class ASH	2,362.302
Class AU	44,043.394
Class AUP	2,146,430.286
Class DEH	35,795.631
Class DU	11,576.091
Class IEH	8,746.773
Class IU	89.000
Class SU	487.816
Class SUP	36,756.388
Class W	4,779.568
Class XUP	89.000
Class ZU	76.000

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEC	7.0739 ¹	6.9476 ¹	8.0881 ¹
Class AEH	24.0775 ¹	22.3440 ¹	24.6916 ¹
Class AKH	90.6990 ²	84.1314 ²	92.6360 ²
Class ANH	9.2884 ³	8.5857 ³	9.3882 ³
Class ASH	11.7320 ⁴	10.8469 ⁴	11.7200 ⁴
Class AU	75.5568	68.7292	73.6637
Class AUP	9.2450	8.8962	10.0463
Class DEH	17.8468 ¹	16.5765 ¹	18.3325 ¹
Class DU	53.5711	48.7787	52.3331
Class IEH	26.9815 ¹	24.8419 ¹	27.2289 ¹
Class IU	10.5845	9.5573	10.1566
Class SU	30.2050	27.5181	29.5378
Class SUP	8.8467	8.5265	9.6466
Class W	63.5498	57.6066	61.5266
Class XUP	9.2952	8.8010	9.8204
Class ZU	12.3878	11.1655	11.8658

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in NOK. The base currency of the Portfolio is USD.

⁴Class is denominated in SGD. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		30,398,565
Income		
Dividends, net	2	69,388
Interest on bonds, net	2	1,416,065
Bank interest	2	48,720
Other income		14
Total income		1,534,187
Expenses		
Asset management fees	5	(358,327)
Operating expenses	3, 5	(52,987)
Total expenses		(411,314)
Net income from investments		1,122,873
Net realised (loss) on sales of investments		(1,620,777)
Net realised (loss) on forward currency exchange contracts		(52,476)
Net realised (loss) on futures contracts		(26)
Net realised (loss) on foreign exchange		(5,793)
Net realised (loss)		(1,679,072)
Change in net unrealised gain on investments		3,055,549
Change in net unrealised (loss) on forward currency exchange contracts		(55,453)
Net change in unrealised gain		3,000,096
Net increase in net assets as a result of operations		2,443,897
Movements in capital		
Subscriptions of shares		3,545,105
Redemptions of shares		(9,170,923)
Dividends	7	(1,198,969)
Total movements in capital		(6,824,787)
Net assets at the end of the year		26,017,675

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	26,017,675	30,398,565	35,175,906

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Emerging Market Short-Term Bonds

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	54,331,778
Cash at bank	2	337,284
Subscriptions receivable		119,024
Interest and dividends receivable, net		670,740
Other assets		264
Total assets		55,459,090
Liabilities		
Redemptions payable		(20,934)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(245,881)
Net unrealised (loss) on futures contracts	2, 11	(1,008)
Asset management fees payable	5	(35,120)
Other liabilities		(6,499)
Total liabilities		(309,442)
Total net assets		55,149,648

NUMBER OF SHARES OUTSTANDING

Class AEC	2,911,315.338
Class AEH	203,519.976
Class AKH	85.000
Class ANH	835.000
Class ASC	33,484.012
Class ASH	12,109.586
Class AU	239,653.972
Class AUP	1,116,741.468
Class DEH	64,654.801
Class DU	103,239.224
Class IE	121,361.000
Class IEH	559,807.357
Class XU	1,171,828.556
Class XUP	68,647.657
Class ZEH	74.000
Class ZU	100.000

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEC	4.3246 ¹	4.1720 ¹	4.6270 ¹
Class AEH	14.4158 ¹	13.2333 ¹	13.9674 ¹
Class AKH	94.8216 ²	87.0471 ²	91.6130 ²
Class ANH	9.7946 ³	8.9568 ³	9.3476 ³
Class ASC	6.0595 ⁴	5.8342 ⁴	6.3399 ⁴
Class ASH	11.1170 ⁴	10.1810 ⁴	10.5249 ⁴
Class AU	18.4777	16.6480	17.1041
Class AUP	4.8502	4.5925	4.9572
Class DEH	11.1801 ¹	10.2791 ¹	10.8662 ¹
Class DU	14.3175	12.9190	13.2928
Class IE	10.8794 ¹	9.6716 ¹	9.6301 ¹
Class IEH	16.8355 ¹	15.3381 ¹	16.0698 ¹
Class XU	11.7970	10.4820	10.6176
Class XUP	8.7123	8.1382	8.6646
Class ZEH	10.7944 ¹	9.8420 ¹	10.3126 ¹
Class ZU	10.0772	9.0109	9.1782

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in NOK. The base currency of the Portfolio is USD.

⁴Class is denominated in SGD. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		59,926,863
Income		
Dividends, net	2	183,368
Interest on bonds, net	2	2,589,235
Bank interest	2	114,806
Interest income on futures contracts		15,264
Other income		35
Total income		2,902,708
Expenses		
Asset management fees	5	(451,731)
Bank interest	2	(5,083)
Interest expense on futures contracts		(20,701)
Operating expenses	3, 5	(84,739)
Total expenses		(562,254)
Net income from investments		2,340,454
Net realised (loss) on sales of investments		(1,751,106)
Net realised (loss) on forward currency exchange contracts		(136,338)
Net realised (loss) on futures contracts		(54,285)
Net realised gain on foreign exchange		7,739
Net realised (loss)		(1,933,990)
Change in net unrealised gain on investments		5,547,095
Change in net unrealised (loss) on forward currency exchange contracts		(538,840)
Change in net unrealised (loss) on futures contracts		(44,961)
Net change in unrealised gain		4,963,294
Net increase in net assets as a result of operations		5,369,758
Movements in capital		
Subscriptions of shares		3,157,018
Redemptions of shares		(12,315,609)
Dividends	7	(988,382)
Total movements in capital		(10,146,973)
Net assets at the end of the year		55,149,648

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	55,149,648	59,926,863	91,108,424

The accompanying notes form an integral part of these financial statements.

CT (Lux) US High Yield Bond

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	102,650,135
Cash at bank	2	2,024,482
Receivable for investments sold		318,043
Subscriptions receivable		1,863
Interest and dividends receivable, net		1,765,598
Total assets		106,760,121
Liabilities		
Payable for investments purchased		(1,372,495)
Redemptions payable		(5,662)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(337,438)
Asset management fees payable	5	(36,114)
Other liabilities		(8,028)
Total liabilities		(1,759,737)
Total net assets		105,000,384

NUMBER OF SHARES OUTSTANDING

Class IEC	92.000
Class IEH	974,980.394
Class IKH	79.000
Class INH	789.000
Class ISC	192,615.556
Class IU	5,457,996.299
Class TEH	5,146.558
Class XUP	90.000
Class ZFH	82.000
Class ZGH	58.000
Class ZU	6,475.002

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEC [#]	–	10.3123 ¹	11.6239 ¹
Class AEH [#]	–	30.0326 ¹	32.0422 ¹
Class AKH [#]	–	96.4111 ²	102.5833 ²
Class ANH [#]	–	9.7797 ³	10.3445 ³
Class ASH [#]	–	14.4742 ⁴	15.1131 ⁴
Class AU [#]	–	36.5811	37.8984
Class AUP [#]	–	11.4723	12.5588
Class DEC [#]	–	7.7584 ¹	8.7567 ¹
Class DEH [#]	–	21.5485 ¹	23.0395 ¹
Class DU [#]	–	26.2017	27.1995
Class IEC	7.7853 ¹	7.6761 ¹	8.5796 ¹
Class IEH	32.6829 ¹	30.3547 ¹	32.1076 ¹
Class IKH	106.9784 ²	99.5072 ²	104.9731 ²
Class INH	10.9051 ³	10.1091 ³	10.5900 ³
Class ISC	8.7169 ⁴	8.5672 ⁴	9.3701 ⁴
Class IU	12.6743	11.5402	11.8564
Class TEH	11.6705 ¹	10.8358 ¹	11.4601 ¹
Class XUP	10.0364	9.6526	10.4751
Class ZFH	10.7624 ⁵	10.2174 ⁵	10.8909 ⁵
Class ZGH	12.6491 ⁶	11.5898 ⁶	12.0954 ⁶
Class ZU	14.7334	13.4244	13.8130

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in NOK. The base currency of the Portfolio is USD.

⁴Class is denominated in SGD. The base currency of the Portfolio is USD.

⁵Class is denominated in CHF. The base currency of the Portfolio is USD.

⁶Class is denominated in GBP. The base currency of the Portfolio is USD.

[#]See note 1.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		119,687,856
Income		
Interest on bonds, net	2	7,091,656
Bank interest	2	235,619
Total income		7,327,275
Expenses		
Asset management fees	5	(642,572)
Bank interest	2	(17,277)
Operating expenses	3, 5	(124,546)
Total expenses		(784,395)
Net income from investments		6,542,880
Net realised (loss) on sales of investments		(3,285,812)
Net realised (loss) on forward currency exchange contracts		(294,405)
Net realised (loss) on foreign exchange		(81,590)
Net realised (loss)		(3,661,807)
Change in net unrealised gain on investments		7,878,507
Change in net unrealised (loss) on forward currency exchange contracts		(1,065,158)
Net change in unrealised gain		6,813,349
Net increase in net assets as a result of operations		9,694,422
Movements in capital		
Subscriptions of shares		32,704,254
Redemptions of shares		(56,843,739)
Dividends	7	(242,409)
Total movements in capital		(24,381,894)
Net assets at the end of the year		105,000,384

TOTAL NET ASSET VALUE

USD	March 31, 2024	March 31, 2023	March 31, 2022
	105,000,384	119,687,856	176,111,653

The accompanying notes form an integral part of these financial statements.

CT (Lux) Flexible Asian Bond

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	31,828,325
Cash at bank	2	1,287,686
Term deposits	2, 19	3,000,460
Subscriptions receivable		14,498
Interest and dividends receivable, net		360,610
Other assets		193
Total assets		36,491,772
Liabilities		
Redemptions payable		(78,629)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(154,089)
Asset management fees payable	5	(10,105)
Other liabilities		(3,459)
Total liabilities		(246,282)
Total net assets		36,245,490

NUMBER OF SHARES OUTSTANDING

Class AEH	83,426,880
Class AKH	82,000
Class AS	1,143,269
Class ASC	2,477,215
Class ASH	45,115,236
Class AU	87,062,804
Class AUP	443,879,589
Class AVC	100,000
Class AVH	100,000
Class DEH	23,457,076
Class IEH	1,338,854,814
Class IGH	54,000
Class ISH	97,000
Class IU	41,197,659
Class XU	971,855,303
Class ZU	70,000
Class ZUP	92,000

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEH	10.6311 ¹	10.2955 ¹	11.1546 ¹
Class AKH	92.2663 ²	89.4224 ²	96.2683 ²
Class AS	10.9664 ³	10.2715 ³	11.0373 ³
Class ASC	8.8312 ³	8.9050 ³	9.8517 ³
Class ASH	12.0423 ³	11.6360 ³	12.3554 ³
Class AU	12.5966	11.9774	12.6431
Class AUP	9.4232	9.3483	10.2865
Class AVC	8.3899 ⁴	8.4255 ⁴	9.3713 ⁴
Class AVH	10.5641 ⁴	10.1977 ⁴	10.8855 ⁴
Class DEH	10.2627 ¹	9.9699 ¹	10.8323 ¹
Class IEH	11.2832 ¹	10.8634 ¹	11.6988 ¹
Class IGH	12.3639 ⁵	11.7523 ⁵	12.4646 ⁵
Class ISH	12.8307 ³	12.3266 ³	13.0166 ³
Class IU	13.3959	12.6617	13.2854
Class XU	12.8082	12.0581	12.6016
Class ZU	13.3767	12.6515	13.2836
Class ZUP	9.1716	9.0572	9.9161

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in SGD. The base currency of the Portfolio is USD.

⁴Class is denominated in AUD. The base currency of the Portfolio is USD.

⁵Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		43,031,246
Income		
Interest on bonds, net	2	1,496,793
Bank interest	2	228,479
Other income		83
Total income		1,725,355
Expenses		
Asset management fees	5	(133,648)
Bank interest	2	(5,602)
Operating expenses	3, 5	(45,642)
Total expenses		(184,892)
Net income from investments		1,540,463
Net realised (loss) on sales of investments		(1,423,396)
Net realised (loss) on forward currency exchange contracts		(14,714)
Net realised (loss) on futures contracts		(43)
Net realised (loss) on foreign exchange		(34,676)
Net realised (loss)		(1,472,829)
Change in net unrealised gain on investments		1,857,873
Change in net unrealised (loss) on forward currency exchange contracts		(351,483)
Net change in unrealised gain		1,506,390
Net increase in net assets as a result of operations		1,574,024
Movements in capital		
Subscriptions of shares		4,002,799
Redemptions of shares		(12,171,743)
Dividends	7	(190,836)
Total movements in capital		(8,359,780)
Net assets at the end of the year		36,245,490

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	36,245,490	43,031,246	57,454,754

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Euro Dynamic Real Return*

STATEMENT OF NET ASSET VALUE PER SHARE

	April 28, 2023*	March 31, 2023	March 31, 2022
Class AE	10.8654	10.7963	11.5219
Class AEP	–	–	11.4169
Class DE	10.4662	10.4040	11.1869
Class IE	–	–	11.8436
Class IEP	–	–	11.7510
Class LE	–	–	11.9147
Class LEP	–	–	11.8287
Class ZE	–	–	11.7517
Class ZEP	–	–	11.6583

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to April 28, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		407,907
Income		
Interest on bonds, net	2	271
Bank interest	2	33
Interest income on futures contracts		950
Other income		3,417
Total income		4,671
Expenses		
Asset management fees	5	(345)
Interest expense on futures contracts		(501)
Operating expenses	3, 5	(89)
Total expenses		(935)
Net income from investments		3,736
Net realised gain on sales of investments		17,216
Net realised (loss) on forward currency exchange contracts		(92,992)
Net realised gain on futures contracts		351
Net realised gain on foreign exchange		355
Net realised (loss)		(75,070)
Change in net unrealised (loss) on investments		(19,498)
Change in net unrealised gain on forward currency exchange contracts		93,528
Net change in unrealised gain		74,030
Net increase in net assets as a result of operations		2,696
Movements in capital		
Redemptions of shares		(410,603)
Total movements in capital		(410,603)
Net assets at the end of the period		–

TOTAL NET ASSET VALUE

EUR	April 28, 2023*	March 31, 2023	March 31, 2022
	–	407,907	33,700,769

*See note 1

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Dynamic Real Return

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	31,218,791
Cash at bank	2	1,472,991
Subscriptions receivable		9,453
Interest receivable on swaps	2	7,286
Interest and dividends receivable, net		77,891
Net unrealised gain on swaps	2, 10	273,993
Other assets	20	9,092
Total assets		33,069,497
Liabilities		
Bank overdrafts		(21)
Redemptions payable		(20,179)
Interest payable on swaps	2	(3,643)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(98,554)
Net unrealised (loss) on futures contracts	2, 11	(129,293)
Asset management fees payable	5	(33,458)
Other liabilities		(7,095)
Total liabilities		(292,243)
Total net assets		32,777,254

NUMBER OF SHARES OUTSTANDING

Class AEC	37,355.182
Class AEH	251,469.531
Class AKH	74.000
Class AU	214,878.894
Class AUP	248,574.341
Class DEH	66,453.222
Class DU	120,548.913
Class IEH	10,544.190
Class IGH	24.000
Class IU	192,289.732
Class W	5,683.823
Class ZU	100.000

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEC	12.6215 ¹	11.8519 ¹	13.3778 ¹
Class AEH	27.2404 ¹	24.9127 ¹	27.7017 ¹
Class AKH	106.2652 ²	97.4964 ²	108.2209 ²
Class AU	43.5739	39.0428	42.0736
Class AUP	15.5649	14.3202	15.6687
Class DEH	19.2807 ¹	17.7549 ¹	19.8712 ¹
Class DU	28.0085	25.2586	27.3970
Class IEH	10.8985 ¹	9.8952 ¹	10.9147 ¹
Class IGH	29.4482 ³	26.3907 ³	28.7174 ³
Class IU	32.9934	29.3576	31.4158
Class W	71.5388	64.1635	69.2136
Class ZU	9.9123	8.8409	9.4818

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		35,759,962
Income		
Dividends, net	2	230,194
Interest on bonds, net	2	386,694
Bank interest	2	50,167
Interest income on swaps		221,463
Interest income on futures contracts		32,710
Total income		921,228
Expenses		
Asset management fees	5	(442,009)
Bank interest	2	(24,323)
Interest expense on swaps		(74,005)
Interest expense on futures contracts		(47,481)
Operating expenses	3, 5	(93,187)
Total expenses		(681,005)
Net income from investments		240,223
Net realised gain on sales of investments		1,412,884
Net realised (loss) on swaps		(7,179)
Net realised (loss) on forward currency exchange contracts		(75,762)
Net realised (loss) on futures contracts		(1,156,209)
Net realised (loss) on foreign exchange		(89,581)
Net realised (loss) on tax reclaim		(15)
Net realised gain		84,138
Change in net unrealised gain on investments		2,966,907
Change in net unrealised gain on swaps		177,356
Change in net unrealised (loss) on forward currency exchange contracts		(281,735)
Change in net unrealised gain on futures contracts		185,394
Net change in unrealised gain		3,047,922
Net increase in net assets as a result of operations		3,372,283
Movements in capital		
Subscriptions of shares		1,004,652
Redemptions of shares		(7,238,769)
Dividends	7	(120,874)
Total movements in capital		(6,354,991)
Net assets at the end of the year		32,777,254

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	32,777,254	35,759,962	44,823,256

CT (Lux) Global Multi Asset Income

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	99,421,451
Cash at bank	2	774,221
Receivable for investments sold		409,443
Subscriptions receivable		173,347
Interest receivable on swaps	2	644
Interest and dividends receivable, net		614,855
Other assets	20	43,507
Total assets		101,437,468
Liabilities		
Bank overdrafts		(256,743)
Options sold at market Value	2, 12	(69,722)
Payable for investments purchased		(226,758)
Redemptions payable		(66,090)
Interest payable on swaps	2	(776)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(463,528)
Net unrealised (loss) on swaps	2, 10	(12,794)
Net unrealised (loss) on futures contracts	2, 11	(122,067)
Asset management fees payable	5	(111,847)
Other liabilities		(23,281)
Total liabilities		(1,353,606)
Total net assets		100,083,862

NUMBER OF SHARES OUTSTANDING

Class AE	43,858.925
Class AEC	3,812,709.593
Class AEH	517,434.480
Class AEP	2,078,742.091
Class AS	100.000
Class ASC	19,052.097
Class ASH	639.122
Class ASP	5,332.454
Class AU	339,362.082
Class AUM	15,345.207
Class AUP	575,302.185
Class DEC	1,950,383.811
Class DEH	195,331.535
Class DEP	223,425.910
Class DU	306,957.244
Class DUP	488,141.500
Class ZE	73.000
Class ZEC	93.000
Class ZEH	45,492.165
Class ZFH	85.000
Class ZU	4,793.020
Class ZUP	100.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		109,516,900
Income		
Dividends, net	2	1,153,629
Interest on bonds, net	2	1,983,850
Bank interest	2	140,496
Interest income on swaps		78,130
Interest income on futures contracts		208,666
Other income		55
Total income		3,564,826
Expenses		
Asset management fees	5	(1,485,757)
Bank interest	2	(24,511)
Interest expense on swaps		(89,790)
Interest expense on futures contracts		(77,027)
Operating expenses	3, 5	(309,138)
Total expenses		(1,986,223)
Net income from investments		1,578,603
Net realised (loss) on sales of investments		(1,246,015)
Net realised gain on swaps		7,290
Net realised (loss) on options		(1,261,050)
Net realised (loss) on forward currency exchange contracts		(1,011,764)
Net realised gain on futures contracts		2,840,540
Net realised gain on foreign exchange		431,708
Net realised (loss) on tax reclaim		(289)
Net realised (loss)		(239,580)
Change in net unrealised gain on investments		8,467,311
Change in net unrealised (loss) on swaps		(7,064)
Change in net unrealised gain on options		171,026
Change in net unrealised (loss) on forward currency exchange contracts		(569,355)
Change in net unrealised (loss) on futures contracts		(488,478)
Net change in unrealised gain		7,573,440
Net increase in net assets as a result of operations		8,912,463
Movements in capital		
Subscriptions of shares		9,956,817
Redemptions of shares		(24,345,618)
Dividends	7	(3,956,700)
Total movements in capital		(18,345,501)
Net assets at the end of the year		100,083,862

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	100,083,862	109,516,900	142,600,557

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Multi Asset Income

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	12.9074 ¹	11.5541 ¹	11.8451 ¹
Class AEC	7.0799 ¹	6.8440 ¹	7.7505 ¹
Class AEH	18.0187 ¹	16.5540 ¹	17.9084 ¹
Class AEP	9.3128 ¹	8.7671 ¹	9.4049 ¹
Class AS	11.7585 ²	10.4496 ²	11.1952 ²
Class ASC	8.5506 ²	8.2370 ²	9.1249 ²
Class ASH	11.4305 ²	10.4766 ²	11.0880 ²
Class ASP	8.7514 ²	8.1638 ²	9.1289 ²
Class AU	21.7143	19.5536	20.5295
Class AUM	9.3619	8.8613	9.7159
Class AUP	8.8385	8.3706	9.1953
Class DEC	6.5886 ¹	6.4163 ¹	7.3229 ¹
Class DEH	10.1070 ¹	9.3527 ¹	10.1960 ¹
Class DEP	8.5969 ¹	8.1540 ¹	8.8122 ¹
Class DU	13.1476	11.9278	12.6175
Class DUP	7.8997	7.5370	8.3429
Class ZE	13.3468 ¹	11.8898 ¹	12.1429 ¹
Class ZEC	7.8905 ¹	7.6027 ¹	8.5885 ¹
Class ZEH	11.0137 ¹	10.0654 ¹	10.8301 ¹
Class ZFH	10.5168 ³	9.8346 ³	10.6752 ³
Class ZU	12.8500	11.5140	12.0281
Class ZUP	8.9691	8.4589	9.2576

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SGD. The base currency of the Portfolio is USD.

³Class is denominated in CHF. The base currency of the Portfolio is USD.

Threadneedle (Lux) - Emerging Market ESG Equities*

STATEMENT OF NET ASSET VALUE PER SHARE

	July 21, 2023*	March 31, 2023	March 31, 2022
Class AE	–	8.6814 ¹	10.1300 ¹
Class AEC	–	7.3738 ¹	9.3082 ¹
Class AEH	7.9706 ¹	7.6264 ¹	9.4264 ¹
Class AU	–	8.0834	9.6534
Class AUP	–	7.8220	9.5286
Class IE	–	8.8953 ¹	10.2725 ¹
Class IEH	–	7.8154 ¹	9.5604 ¹
Class IG	–	8.5458 ²	9.4923 ²
Class IU	–	8.2860	9.7979
Class LE	9.2674 ¹	8.9650 ¹	10.3264 ¹
Class LG	–	8.6130 ²	9.5344 ²
Class XU	–	8.4163	9.8914
Class ZE	–	8.8591 ¹	10.2464 ¹
Class ZEC	–	7.5103 ¹	9.4153 ¹
Class ZEH	–	7.7713 ¹	9.5353 ¹
Class ZU	8.6966	8.2349	9.7613
Class ZUP	–	7.9637	9.6378

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to July 21, 2023

	Notes	2023 USD
Net assets at the beginning of the period		5,136,196
Income		
Dividends, net	2	45,573
Bank interest	2	5,668
Total income		51,241
Expenses		
Asset management fees	5	(10,047)
Operating expenses	3, 5	(2,250)
Total expenses		(12,297)
Net income from investments		38,944
Net realised (loss) on sales of investments		(348,318)
Net realised gain on forward currency exchange contracts		3,144
Net realised (loss) on foreign exchange		(7,537)
Net realised (loss)		(352,711)
Change in net unrealised gain on investments		608,642
Change in net unrealised (loss) on forward currency exchange contracts		(816)
Net change in unrealised gain		607,826
Net increase in net assets as a result of operations		294,059
Movements in capital		
Subscriptions of shares		43,105
Redemptions of shares		(5,473,360)
Total movements in capital		(5,430,255)
Net assets at the end of the period		–

TOTAL NET ASSET VALUE

	July 21, 2023*	March 31, 2023	March 31, 2022
USD	–	5,136,196	6,094,426

*See note 1

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Focus

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	3,479,987,820
Cash at bank	2	3,125,709
Receivable for investments sold		32,207,375
Subscriptions receivable		5,159,312
Interest and dividends receivable, net		2,626,890
Other assets	20	849,976
Total assets		3,523,957,082
Liabilities		
Payable for investments purchased		(46,530,290)
Redemptions payable		(3,719,689)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,648,060)
Asset management fees payable	5	(2,749,434)
Other liabilities		(379,091)
Total liabilities		(55,026,564)
Total net assets		3,468,930,518

NUMBER OF SHARES OUTSTANDING

Class AEH	1,476,124.710
Class AEP	4,866,173.794
Class ASH	233,578.536
Class AU	8,738,366.123
Class AUP	50,879.728
Class DEH	667,379.292
Class DU	1,557,283.102
Class IE	9,195,563.722
Class IEH	2,401,481.311
Class IU	53,118,570.410
Class IUP	75,008.354
Class W	325.136
Class XU	5,039,177.184
Class ZE	6,372,960.749
Class ZEH	237,646.521
Class ZEP	2,341,292.402
Class ZFH	75.000
Class ZG	58,307.309
Class ZU	712,978.495

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		
		1,861,595,403
Income		
Dividends, net	2	22,572,711
Bank interest	2	315,082
Other income		1,828
Total income		22,889,621
Expenses		
Asset management fees	5	(26,216,989)
Bank interest	2	(100,367)
Operating expenses	3, 5	(3,615,065)
Miscellaneous fees	4	(3,241)
Total expenses		(29,935,662)
Net (loss) from investments		(7,046,041)
Net realised gain on sales of investments		69,499,342
Net realised (loss) on forward currency exchange contracts		(2,306,511)
Net realised gain on foreign exchange		47,977
Net realised gain		67,240,808
Change in net unrealised gain on investments		595,180,458
Change in net unrealised (loss) on forward currency exchange contracts		(3,517,424)
Net change in unrealised gain		591,663,034
Net increase in net assets as a result of operations		651,857,801
Movements in capital		
Subscriptions of shares		1,553,544,379
Redemptions of shares		(595,873,202)
Dividends	7	(2,193,863)
Total movements in capital		955,477,314
Net assets at the end of the year		3,468,930,518

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	3,468,930,518	1,861,595,403	2,405,094,415

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Focus

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEH	65.9185 ¹	52.8087 ¹	60.3566 ¹
Class AEP	24.8353 ¹	19.5948 ¹	21.3430 ¹
Class ASH	12.5060 ²	9.9814 ²	–
Class AU	119.0701	93.4160	102.8279
Class AUP	18.4313	14.6282	16.3197
Class DEH	46.5620 ¹	37.5629 ¹	43.2512 ¹
Class DU	60.5191	47.8351	53.0512
Class IE	25.2250 ¹	19.5074 ¹	20.7896 ¹
Class IEH	18.2026 ¹	14.4633 ¹	16.3912 ¹
Class IU	24.9421	19.4038	21.1779
Class IUP	19.3541	15.2319	16.8469
Class W	182.3149	142.8921	157.1578
Class XU	29.6361	22.8844	24.7993
Class ZE	28.3823 ¹	21.9599 ¹	23.4189 ¹
Class ZEH	13.0944 ¹	10.4027 ¹	11.7932 ¹
Class ZEP	26.1720 ¹	20.4842 ¹	22.1355 ¹
Class ZFH	12.7086 ³	10.3229 ³	11.7503 ³
Class ZG	28.3433 ⁴	22.5389 ⁴	23.1166 ⁴
Class ZU	30.1426	23.4612	25.6233

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SGD. The base currency of the Portfolio is USD.

³Class is denominated in CHF. The base currency of the Portfolio is USD.

⁴Class is denominated in GBP. The base currency of the Portfolio is USD.

CT (Lux) Global Emerging Market Equities

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	412,516,996
Cash at bank	2	9,381,885
Receivable for investments sold		416,581
Subscriptions receivable		1,107
Interest and dividends receivable, net		705,565
Other assets	20	27,168
Total assets		423,049,302
Liabilities		
Redemptions payable		(880,428)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(11,958)
Asset management fees payable	5	(62,033)
Tax payable	3	(1,096,200)
Other liabilities		(32,899)
Total liabilities		(2,083,518)
Total net assets		420,965,784

NUMBER OF SHARES OUTSTANDING

Class AEH	12,186.723
Class AU	29,842.493
Class DEH	51,246.903
Class DU	53,289.923
Class IE	13,092.613
Class IEH	4,408.270
Class IU	4,742,588.478
Class XU	34,596,836.124
Class ZU	114,182.736
Class 1E	2,616,506.734
Class 1U	1,729,789.301
Class 2E	1,586,097.894
Class 2U	53.000
Class 8E	390.015
Class 8U	1,755,103.151

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEH	25.6772 ¹	24.5593 ¹	29.8455 ¹
Class AU	44.5677	41.7317	48.9816
Class DEH	17.8994 ¹	17.2383 ¹	21.1131 ¹
Class DU	30.4919	28.7652	34.0169
Class IE	11.2905 ¹	10.4209 ¹	11.8421 ¹
Class IEH	15.8736 ¹	15.0434 ¹	18.1198 ¹
Class IU	10.8888	10.1101	11.7660
Class XU	9.6323	8.8771	10.2512
Class ZU	10.4028	9.6637	11.2539
Class 1E	1.3358 ¹	1.2435 ¹	1.4248 ¹
Class 1U	1.4425	1.3508	1.5851
Class 2E	12.4269 ¹	11.4983 ¹	13.0947 ¹
Class 2U	11.8321	11.0215	12.8579
Class 8E	1.4821 ¹	1.3737 ¹	1.5656 ¹
Class 8U	1.6035	1.4931	1.7421

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		353,705,997
Income		
Dividends, net	2	6,753,338
Bank interest	2	434,395
Other income		2,059
Total income		7,189,792
Expenses		
Asset management fees	5	(798,666)
Bank interest	2	(701)
Foreign taxes	3	(1,096,474)
Operating expenses	3, 5	(382,500)
Miscellaneous fees	4	(42)
Total expenses		(2,278,383)
Net income from investments		4,911,409
Net realised (loss) on sales of investments		(22,703,077)
Net realised (loss) on forward currency exchange contracts		(16,172)
Net realised (loss) on foreign exchange		(292,703)
Net realised (loss)		(23,011,952)
Change in net unrealised gain on investments		51,771,496
Change in net unrealised (loss) on forward currency exchange contracts		(32,684)
Net change in unrealised gain		51,738,812
Net increase in net assets as a result of operations		33,638,269
Movements in capital		
Subscriptions of shares		54,969,216
Redemptions of shares		(21,347,698)
Total movements in capital		33,621,518
Net assets at the end of the year		420,965,784

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	420,965,784	353,705,997	134,106,881

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Equity Income

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	171,917,374
Cash at bank	2	1,226,504
Subscriptions receivable		221,631
Interest and dividends receivable, net		322,808
Other assets	20	210,453
Total assets		173,898,770
Liabilities		
Redemptions payable		(110,204)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(40,944)
Asset management fees payable	5	(131,055)
Other liabilities		(22,844)
Total liabilities		(305,047)
Total net assets		173,593,723

NUMBER OF SHARES OUTSTANDING

Class AEC	3,314.788
Class AUP	84.000
Class DEC	2,135.133
Class DUP	51,424.422
Class IU	75.000
Class TE	66.000
Class ZU	75.000
Class 1E	1,477,397.528
Class 1EP	1,277,373.522
Class 1SC	328,748.235
Class 1SH	31,472.378
Class 1ST	46,424.626
Class 1U	279,157.916
Class 1UP	320,597.688
Class 1VT	5,380.065
Class 2E	439,006.893
Class 2EP	72.000
Class 2U	75.000
Class 2UP	82.000
Class 3E	123,795.043
Class 3EP	7,347,763.205
Class 3U	12,575.003
Class 3UP	21,013.582
Class 8E	54,821.260
Class 8EP	236.808
Class 8U	2,814.090
Class 8UP	105,481.704
Class 9E	65.000
Class 9EP	72.000
Class 9U	74.000
Class 9UP	82.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		168,397,015
Income		
Dividends, net	2	4,157,408
Bank interest	2	49,886
Other income		141
Total income		4,207,435
Expenses		
Asset management fees	5	(1,660,791)
Bank interest	2	(30)
Operating expenses	3, 5	(282,071)
Total expenses		(1,942,892)
Net income from investments		2,264,543
Net realised gain on sales of investments		7,089,888
Net realised (loss) on forward currency exchange contracts		(35,066)
Net realised (loss) on foreign exchange		(69,894)
Net realised (loss) on tax reclaim		(66)
Net realised gain		6,984,862
Change in net unrealised gain on investments		13,792,855
Change in net unrealised (loss) on forward currency exchange contracts		(95,111)
Net change in unrealised gain		13,697,744
Net increase in net assets as a result of operations		22,947,149
Movements in capital		
Subscriptions of shares		17,813,853
Redemptions of shares		(31,951,359)
Dividends	7	(3,612,935)
Total movements in capital		(17,750,441)
Net assets at the end of the year		173,593,723

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	173,593,723	168,397,015	215,918,713

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Equity Income

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEC	10.5775 ¹	9.7529 ¹	10.9032 ¹
Class AUP	12.0380	10.8746	11.7207
Class DEC	10.2762 ¹	9.5329 ¹	10.7205 ¹
Class DUP	11.7211	10.6321	11.5104
Class IU	15.0079	13.0416	13.5078
Class TE	15.8096 ¹	13.6889 ¹	13.8508 ¹
Class ZU	14.9337	12.9971	13.4839
Class 1E	15.3384 ¹	13.3500 ¹	13.6005 ¹
Class 1EP	12.8950 ¹	11.5606 ¹	12.1468 ¹
Class 1SC	11.4638 ²	10.5266 ²	11.4630 ²
Class 1SH	13.6600 ²	12.1716 ²	12.8545 ²
Class 1ST	11.4860 ²	10.5621 ²	11.4849 ²
Class 1U	14.4591	12.6598	13.2084
Class 1UP	12.1359	10.9443	11.7772
Class 1VT	10.9570 ³	10.0908 ³	11.1290 ³
Class 2E	16.1465 ¹	13.9684 ¹	14.1440 ¹
Class 2EP	13.3573 ¹	11.9014 ¹	12.4187 ¹
Class 2U	14.9341	13.0009	13.4831
Class 2UP	12.5948	11.2898	12.0644
Class 3E	15.9756 ¹	13.8013 ¹	13.9552 ¹
Class 3EP	13.4370 ¹	11.9519 ¹	12.4603 ¹
Class 3U	15.0595	13.0876	13.5528
Class 3UP	12.6825	11.3470	12.1163
Class 8E	15.8137 ¹	13.6859 ¹	13.8635 ¹
Class 8EP	13.2745 ¹	11.8295 ¹	12.3593 ¹
Class 8U	14.9110	12.9818	13.4674
Class 8UP	12.5412	11.2439	12.0275
Class 9E	16.0523 ¹	13.8492 ¹	13.9945 ¹
Class 9EP	13.5012 ¹	11.9987 ¹	12.4988 ¹
Class 9U	15.1484	13.1489	13.6064
Class 9UP	12.7283	11.3777	12.1372

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SGD. The base currency of the Portfolio is USD.

³Class is denominated in AUD. The base currency of the Portfolio is USD.

CT (Lux) Global Select

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	629,837,623
Cash at bank	2	648,238
Subscriptions receivable		177,015
Interest and dividends receivable, net		455,398
Net unrealised gain on forward currency exchange contracts	2, 9	113
Other assets	20	201,279
Total assets		631,319,666
Liabilities		
Redemptions payable		(124,612)
Asset management fees payable	5	(575,203)
Other liabilities		(68,522)
Total liabilities		(768,337)
Total net assets		630,551,329

NUMBER OF SHARES OUTSTANDING

Class IU	59,085.187
Class ZU	60.000
Class 1E	2,730,115.462
Class 1U	58,060,642.885
Class 2E	985,317.606
Class 2U	2,553,607.560
Class 3U	13,081,135.245
Class 8E	55,556.592
Class 8U	24,103,622.458
Class 9U	829,166.347

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class IU	18.2669	13.9844	15.7040
Class ZU	18.2083	13.9429	15.6678
Class 1E	4.5744 ¹	3.5100 ¹	3.8796 ¹
Class 1U	4.9396	3.8129	4.3160
Class 2E	19.1626 ¹	14.6149 ¹	16.0460 ¹
Class 2U	18.1343	13.9132	15.6533
Class 3U	5.3541	4.1009	4.6059
Class 8E	6.7943 ¹	5.1839 ¹	5.6972 ¹
Class 8U	7.3366	5.6311	6.3379
Class 9U	18.3336	14.0355	15.7566

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		572,766,407
Income		
Dividends, net	2	7,004,558
Bank interest	2	100,036
Other income		45
Total income		7,104,639
Expenses		
Asset management fees	5	(6,547,186)
Bank interest	2	(6,599)
Operating expenses	3, 5	(776,425)
Total expenses		(7,330,210)
Net (loss) from investments		(225,571)
Net realised gain on sales of investments		34,389,842
Net realised gain on forward currency exchange contracts		15,792
Net realised (loss) on foreign exchange		(581,230)
Net realised (loss) on tax reclaim		(1,118)
Net realised gain		33,823,286
Change in net unrealised gain on investments		113,964,614
Change in net unrealised gain on forward currency exchange contracts		113
Net change in unrealised gain		113,964,727
Net increase in net assets as a result of operations		147,562,442
Movements in capital		
Subscriptions of shares		83,866,891
Redemptions of shares		(173,644,411)
Total movements in capital		(89,777,520)
Net assets at the end of the year		630,551,329

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	630,551,329	572,766,407	609,163,562

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Smaller Companies

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	2,077,514,249
Cash at bank	2	2,712,191
Subscriptions receivable		9,577,035
Interest and dividends receivable, net		2,042,460
Other assets	20	624,519
Total assets		2,092,470,454
Liabilities		
Redemptions payable		(8,094,212)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(422,973)
Asset management fees payable	5	(1,756,946)
Other liabilities		(412,831)
Total liabilities		(10,686,962)
Total net assets		2,081,783,492

NUMBER OF SHARES OUTSTANDING

Class AE	15,563,193.371
Class AEP	24,950,471.218
Class AK	951,999.275
Class AUP	93,819.651
Class DE	1,678,028.769
Class IE	5,531,295.673
Class IEP	3,432,599.495
Class IG	14,258.563
Class NE	6,638,374.000
Class XE	1,529,301.228
Class XFH	2,475,977.508
Class XG	41.000
Class XGH	30.000
Class XU	6,850,571.548
Class ZE	3,844,323.870
Class ZFH	409,096.539
Class ZG	1,493,384.225
Class ZGH	56,305.320
Class ZU	8,545,762.088

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		1,686,572,705
Income		
Dividends, net	2	16,857,388
Bank interest	2	134,589
Other income		2,613
Total income		16,994,590
Expenses		
Asset management fees	5	(20,106,105)
Bank interest	2	(2,802)
Operating expenses	3, 5	(4,653,230)
Total expenses		(24,762,137)
Net (loss) from investments		(7,767,547)
Net realised (loss) on sales of investments		(20,186,012)
Net realised gain on forward currency exchange contracts		168,214
Net realised (loss) on foreign exchange		(199,410)
Net realised (loss)		(20,217,208)
Change in net unrealised gain on investments		244,709,107
Change in net unrealised (loss) on forward currency exchange contracts		(368,986)
Net change in unrealised gain		244,340,121
Net increase in net assets as a result of operations		216,355,366
Movements in capital		
Subscriptions of shares		575,292,232
Redemptions of shares		(392,520,417)
Dividends	7	(3,916,394)
Total movements in capital		178,855,421
Net assets at the end of the year		2,081,783,492

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	2,081,783,492	1,686,572,705	1,892,718,184

CT (Lux) Global Smaller Companies

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	47.2793	42.3307	45.6690
Class AEP	15.1768	13.7161	14.9359
Class AK	142.9432 ¹	124.8571 ¹	123.9807 ¹
Class AUP	13.9172 ²	12.6530 ²	14.1101 ²
Class DE	35.5185	31.9592	34.6525
Class IE	70.2427	62.3619	66.7097
Class IEP	13.0978	11.7372	12.6727
Class IG ^f	10.9310 ³	–	–
Class NE	15.5071	13.7328	14.6609
Class XE	18.1909	16.0222	17.0020
Class XFH	11.6625 ⁴	10.5007 ⁴	11.2077 ⁴
Class XG	17.7395 ³	16.0392 ³	16.3517 ³
Class XGH	25.3874 ³	22.0720 ³	23.1206 ³
Class XU	10.9844 ²	9.7326 ²	10.5772 ²
Class ZE	17.2437	15.3242	16.4090
Class ZFH	16.4790 ⁴	14.9779 ⁴	16.1495 ⁴
Class ZG	16.8010 ³	15.3455 ³	15.8031 ³
Class ZGH	51.4788 ³	45.1878 ³	47.7950 ³
Class ZU	15.7907 ²	14.1168 ²	15.4806 ²

¹Class is denominated in SEK. The base currency of the Portfolio is EUR.

²Class is denominated in USD. The base currency of the Portfolio is EUR.

³Class is denominated in GBP. The base currency of the Portfolio is EUR.

⁴Class is denominated in CHF. The base currency of the Portfolio is EUR.

^fSee note 1.

CT (Lux) American

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	1,040,739,479
Cash at bank	2	1,657,356
Receivable for investments sold		1,282,461
Subscriptions receivable		593,230
Interest and dividends receivable, net		766,429
Total assets		1,045,038,955
Liabilities		
Payable for investments purchased		(3,077,186)
Redemptions payable		(1,173,390)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,843,731)
Asset management fees payable	5	(888,783)
Other liabilities		(151,875)
Total liabilities		(7,134,965)
Total net assets		1,037,903,990

NUMBER OF SHARES OUTSTANDING

Class AEH	2,057,499.250
Class AU	236,957.538
Class DEH	36,338.242
Class DU	593,651.628
Class IEH	297,117.680
Class IU	3,430,526.320
Class W	1,598.035
Class ZE	13,360.209
Class ZEH	1,718,684.032
Class ZU	60.000
Class 1E	2,272,244.746
Class 1EH	57,808.216
Class 1EP	305,535.551
Class 1U	11,192,399.748
Class 2E	401,245.106
Class 2U	7,411,293.609
Class 3EH	55.000
Class 3U	145,083.639
Class 8E	411,573.314
Class 8U	520,993.990
Class 9EH	55.000
Class 9U	366,412.912

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		
Income		
Dividends, net	2	11,119,817
Bank interest	2	254,594
Total income		11,374,411
Expenses		
Asset management fees	5	(11,276,836)
Bank interest	2	(61,089)
Operating expenses	3, 5	(2,004,732)
Total expenses		(13,342,657)
Net (loss) from investments		
Net realised gain on sales of investments		19,619,707
Net realised (loss) on forward currency exchange contracts		(1,485,875)
Net realised (loss) on foreign exchange		(1,381)
Net realised gain		18,132,451
Change in net unrealised gain on investments		215,827,518
Change in net unrealised (loss) on forward currency exchange contracts		(3,759,623)
Net change in unrealised gain		212,067,895
Net increase in net assets as a result of operations		228,232,100
Movements in capital		
Subscriptions of shares		79,598,534
Redemptions of shares		(327,891,241)
Dividends	7	(72,365)
Total movements in capital		(248,365,072)
Net assets at the end of the year		1,037,903,990

TOTAL NET ASSET VALUE

USD	March 31, 2024	March 31, 2023	March 31, 2022
	1,037,903,990	1,058,036,962	1,241,417,577

CT (Lux) American

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEH	71.7118 ¹	58.8005 ¹	67.7231 ¹
Class AU	132.6010	106.4713	118.2788
Class DEH	52.4784 ¹	43.1697 ¹	49.9448 ¹
Class DU	51.0423	41.1268	45.8481
Class IEH	79.3686 ¹	64.4833 ¹	73.6686 ¹
Class IU	92.9493	73.9691	81.4356
Class W	178.0166	142.5123	157.8424
Class ZE	20.8050 ¹	16.4747 ¹	17.7345 ¹
Class ZEH	16.8474 ¹	13.7004 ¹	15.6669 ¹
Class ZU	19.3870	15.4537	17.0528
Class 1E	19.6641 ¹	15.6752 ¹	16.9814 ¹
Class 1EH	16.1544 ¹	13.2250 ¹	15.2219 ¹
Class 1EP	18.1594 ¹	14.6508 ¹	16.1234 ¹
Class 1U	18.3412	14.7080	16.3179
Class 2E	20.3347 ¹	16.1119 ¹	17.3483 ¹
Class 2U	18.9637	15.1153	16.6678
Class 3EH	16.8525 ¹	13.6917 ¹	15.6415 ¹
Class 3U	19.1508	15.2372	16.7719
Class 8E	20.2883 ¹	16.0815 ¹	17.3225 ¹
Class 8U	18.9167	15.0839	16.6398
Class 9EH	16.9061 ¹	13.7283 ¹	15.6785 ¹
Class 9U	19.1846	15.2580	16.7881

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

CT (Lux) American Select

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	394,996,496
Cash at bank	2	658,747
Term deposits	2, 19	4,516,541
Receivable for investments sold		967,680
Subscriptions receivable		23,278
Interest and dividends receivable, net		280,964
Total assets		401,443,706
Liabilities		
Payable for investments purchased		(1,418,923)
Redemptions payable		(242,530)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(11,830)
Asset management fees payable	5	(439,860)
Other liabilities		(51,757)
Total liabilities		(2,164,900)
Total net assets		399,278,806

NUMBER OF SHARES OUTSTANDING

Class AD	405.000
Class AEH	11,645.780
Class AN	524.000
Class AU	303,036.568
Class DEH	13,706.190
Class DU	77,350.626
Class ID	399.000
Class IE	680,351.729
Class IEH	2,277.746
Class IN	517.000
Class W	1,334.225
Class ZEH	53.000
Class ZU	11,223.670
Class 1E	9,668,584.086
Class 1EH	45,011.247
Class 1EP	384,575.117
Class 1U	37,332,842.775
Class 2EH	712.000
Class 2U	57.000
Class 3E	703,707.580
Class 3U	699,422.690
Class 8EH	4,562.808
Class 8U	123,718.856
Class 9E	50.000
Class 9U	3,484.240

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		336,747,052
Income		
Dividends, net	2	2,936,180
Bank interest	2	362,709
Total income		3,298,889
Expenses		
Asset management fees	5	(5,003,472)
Bank interest	2	(2,607)
Operating expenses	3, 5	(582,740)
Total expenses		(5,588,819)
Net (loss) from investments		(2,289,930)
Net realised gain on sales of investments		670,440
Net realised (loss) on forward currency exchange contracts		(8,188)
Net realised (loss) on foreign exchange		(8,070)
Net realised gain		654,182
Change in net unrealised gain on investments		83,470,676
Change in net unrealised (loss) on forward currency exchange contracts		(28,417)
Net change in unrealised gain		83,442,259
Net increase in net assets as a result of operations		81,806,511
Movements in capital		
Subscriptions of shares		46,982,400
Redemptions of shares		(66,224,564)
Dividends	7	(32,593)
Total movements in capital		(19,274,757)
Net assets at the end of the year		399,278,806

TOTAL NET ASSET VALUE

USD	March 31, 2024	March 31, 2023	March 31, 2022
	399,278,806	336,747,052	413,688,020

CT (Lux) American Select

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AD	18.1870 ¹	14.4184 ¹	16.1001 ¹
Class AEH	44.6526 ²	36.3897 ²	43.2612 ²
Class AN	22.0773 ³	17.0195 ³	16.2724 ³
Class AU	43.7946	34.9515	39.9888
Class DEH	29.8753 ²	24.5242 ²	29.3649 ²
Class DU	37.7564	30.3579	34.9947
Class ID	18.9368 ¹	14.8718 ¹	16.4501 ¹
Class IE	18.9486 ²	14.9055 ²	16.5155 ²
Class IEH	48.5247 ²	39.2277 ²	46.2659 ²
Class IN	22.9650 ³	17.5368 ³	16.6107 ³
Class W	46.3870	37.0021	42.3137
Class ZEH	16.2925 ²	13.1870 ²	15.5785 ²
Class ZU	18.8362	14.9153	16.9458
Class 1E	6.9893 ²	5.5378 ²	6.1787 ²
Class 1EH	4.7491 ²	3.8663 ²	4.5896 ²
Class 1EP	6.5530 ²	5.2544 ²	5.9576 ²
Class 1U	7.5483	6.0164	6.8745
Class 2EH	16.8762 ²	13.6558 ²	16.1111 ²
Class 2U	19.1288	15.1476	17.2032
Class 3E	5.8281 ²	4.5811 ²	5.0705 ²
Class 3U	6.2941	4.9770	5.6415
Class 8EH	4.2341 ²	3.4274 ²	4.0452 ²
Class 8U	8.8268	6.9957	7.9480
Class 9E	20.3581 ²	15.9996 ²	17.7121 ²
Class 9U	19.3721	15.3123	17.3500

¹Class is denominated in DKK. The base currency of the Portfolio is USD.

²Class is denominated in EUR. The base currency of the Portfolio is USD.

³Class is denominated in NOK. The base currency of the Portfolio is USD.

CT (Lux) American Smaller Companies

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	1,060,885,219
Cash at bank	2	2,639,298
Receivable for investments sold		8,353,025
Subscriptions receivable		55,831,119
Interest and dividends receivable, net		220,159
Other assets		3,437
Total assets		1,127,932,257
Liabilities		
Payable for investments purchased		(51,317,195)
Redemptions payable		(775,042)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(2,189,159)
Asset management fees payable	5	(606,977)
Other liabilities		(132,618)
Total liabilities		(55,020,991)
Total net assets		1,072,911,266

NUMBER OF SHARES OUTSTANDING

Class AE	2,223,498.180
Class AEH	509,678.130
Class ASH	135.000
Class AU	132,553.553
Class DEH	37,138.336
Class DU	214,786.702
Class IE	4,664,863.901
Class IEH	94.000
Class IFH	2,397,269.881
Class IU	10,417,855.581
Class NE	18,678,886.418
Class ZE	864,429.242
Class ZEH	144,057.630
Class ZFH	90.000
Class ZU	367,530.023
Class 1E	985,902.442
Class 1EP	1,092,116.012
Class 1U	5,973,653.930
Class 2U	1,388,654.311
Class 3EH	16,005.274
Class 3U	982,759.165
Class 8U	1,241,427.550
Class 9EH	9,699,770.244
Class 9U	2,396,134.650

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		461,159,186
Income		
Dividends, net	2	6,531,273
Bank interest	2	182,660
Total income		6,713,933
Expenses		
Asset management fees	5	(5,735,193)
Bank interest	2	(34,031)
Operating expenses	3, 5	(1,114,149)
Total expenses		(6,883,373)
Net (loss) from investments		(169,440)
Net realised gain on sales of investments		28,053,388
Net realised (loss) on forward currency exchange contracts		(1,338,055)
Net realised (loss) on foreign exchange		(624,984)
Net realised gain		26,090,349
Change in net unrealised gain on investments		72,262,704
Change in net unrealised (loss) on forward currency exchange contracts		(2,883,300)
Net change in unrealised gain		69,379,404
Net increase in net assets as a result of operations		95,300,313
Movements in capital		
Subscriptions of shares		830,981,875
Redemptions of shares		(314,241,231)
Dividends	7	(288,877)
Total movements in capital		516,451,767
Net assets at the end of the year		1,072,911,266

TOTAL NET ASSET VALUE

USD	March 31, 2024	March 31, 2023	March 31, 2022
	1,072,911,266	461,159,186	336,365,358

CT (Lux) American Smaller Companies

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE [#]	11.7702 ¹	—	—
Class AEH	16.4029 ¹	14.5673 ¹	16.5581 ¹
Class ASH	10.9907 ²	9.7371 ²	—
Class AU	18.6808	16.2313	17.7793
Class DEH	15.9554 ¹	14.2416 ¹	16.2757 ¹
Class DU	18.1884	15.8822	17.4841
Class IE	18.8271 ¹	16.1245 ¹	17.1002 ¹
Class IEH [#]	10.4317 ¹	—	—
Class IFH [#]	11.3875 ³	—	—
Class IU	19.5671	16.8585	18.3099
Class NE [#]	11.1787 ¹	—	—
Class ZE [#]	11.8567 ¹	—	—
Class ZEH [#]	10.4371 ¹	—	—
Class ZFH [#]	10.4098 ³	—	—
Class ZU	19.4783	16.7987	18.2631
Class 1E	19.9906 ¹	17.2458 ¹	18.4235 ¹
Class 1EP	18.4488 ¹	16.1333 ¹	17.4744 ¹
Class 1U	18.8202	16.3330	17.8692
Class 2U	19.4547	16.7817	18.2483
Class 3EH	17.2450 ¹	15.1814 ¹	17.0721 ¹
Class 3U	19.5985	16.8822	18.3319
Class 8U	19.4216	16.7598	18.2318
Class 9EH	17.2768 ¹	15.2029 ¹	17.1199 ¹
Class 9U	19.6474	16.9176	18.3630

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SGD. The base currency of the Portfolio is USD.

³Class is denominated in CHF. The base currency of the Portfolio is USD.

[#]See note 1.

The accompanying notes form an integral part of these financial statements.

CT (Lux) Asia Contrarian Equity*

STATEMENT OF NET ASSET VALUE PER SHARE

	October 23, 2023*	March 31, 2023	March 31, 2022
Class AE	15.1659 ¹	13.9231 ¹	15.4485 ¹
Class AF	13.1539 ²	12.7109 ²	14.5713 ²
Class AS	10.8855 ³	9.9397 ³	11.4961 ³
Class ASH	13.0047 ³	12.3807 ³	14.2590 ³
Class AU	14.0142	13.2011	15.0003
Class DE	14.1883 ¹	13.0775 ¹	14.6194 ¹
Class IF	14.1072 ²	13.5353 ²	15.3389 ²
Class ISH	14.0857 ³	13.3286 ³	15.2033 ³
Class IU	15.1237	14.1624	15.9526
Class XU	11.6591	10.8872	12.1685
Class XUP	12.2659	11.7028	13.4480
Class ZE	16.0871 ¹	14.7099 ¹	16.2137 ¹
Class ZEH	12.5172 ¹	11.8918 ¹	13.8883 ¹
Class ZF	14.0001 ²	13.4629 ²	15.3088 ²
Class ZG	10.4877 ⁴	9.6689 ⁴	10.2500 ⁴
Class ZU	15.0214	14.0938	15.8950

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in CHF. The base currency of the Portfolio is USD.

³Class is denominated in SGD. The base currency of the Portfolio is USD.

⁴Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to October 23, 2023

	Notes	2023 USD
Net assets at the beginning of the period		44,361,768
Income		
Dividends, net	2	319,421
Bank interest	2	15,335
Other income		25,781
Total income		360,537
Expenses		
Asset management fees	5	(7,337)
Bank interest	2	(1,519)
Operating expenses	3, 5	(18,168)
Total expenses		(27,024)
Net income from investments		333,513
Net realised (loss) on sales of investments		(723,119)
Net realised (loss) on forward currency exchange contracts		(5,003)
Net realised (loss) on foreign exchange		(91,067)
Net realised (loss)		(819,189)
Change in net unrealised (loss) on investments		(1,088,156)
Change in net unrealised (loss) on forward currency exchange contracts		(4,099)
Net change in unrealised (loss)		(1,092,255)
Net (decrease) in net assets as a result of operations		(1,577,931)
Movements in capital		
Subscriptions of shares		15,143
Redemptions of shares		(42,798,967)
Dividends	7	(13)
Total movements in capital		(42,783,837)
Net assets at the end of the period		—

TOTAL NET ASSET VALUE

	October 23, 2023*	March 31, 2023	March 31, 2022
USD	—	44,361,768	95,614,006

*See note 1.

The accompanying notes form an integral part of these financial statements.

CT (Lux) Asia Equities

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	96,053,647
Cash at bank	2	476,265
Subscriptions receivable		4,597
Interest and dividends receivable, net		293,867
Total assets		96,828,376
Liabilities		
Redemptions payable		(71,340)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(10)
Asset management fees payable	5	(95,925)
Tax payable	3	(453,045)
Other liabilities	20	(13,081)
Total liabilities		(633,401)
Total net assets		96,194,975

NUMBER OF SHARES OUTSTANDING

Class AE	83.000
Class AEH	83.000
Class DE	83.000
Class DEH	83.000
Class IE	68,150.512
Class IU	116,948.884
Class ZU	19,857.424
Class 1E	990,874.247
Class 1U	19,990,851.782
Class 2E	55.000
Class 2U	1,593,360.151
Class 3U	2,360,025.693
Class 8E	660.713
Class 8U	1,812,932.686
Class 9U	13,787.324

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	7.7150 ¹	7.7940 ¹	8.9696 ¹
Class AEH	6.4261 ¹	6.6394 ¹	8.0913 ¹
Class DE	7.6155 ¹	7.7281 ¹	8.9361 ¹
Class DEH	6.3340 ¹	6.5830 ¹	8.0618 ¹
Class IE	11.2466 ¹	11.2413 ¹	12.8045 ¹
Class IU	11.4155	11.4782	13.3897
Class ZU	11.3623	11.4362	13.3540
Class 1E	2.7724 ¹	2.7919 ¹	3.2041 ¹
Class 1U	2.9940	3.0330	3.5648
Class 2E	11.9785 ¹	11.9878 ¹	13.6717 ¹
Class 2U	11.3425	11.4208	13.3414
Class 3U	2.7408	2.7558	3.2148
Class 8E	3.2060 ¹	3.2110 ¹	3.6646 ¹
Class 8U	3.4651	3.4904	4.0790
Class 9U	11.4487	11.5069	13.4178

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		117,103,250
Income		
Dividends, net	2	2,511,673
Bank interest	2	52,197
Other income		1,492
Total income		2,565,362
Expenses		
Asset management fees	5	(1,308,454)
Bank interest	2	(970)
Foreign taxes	3	(453,158)
Operating expenses	3, 5	(181,685)
Miscellaneous fees	4	(2,199)
Total expenses		(1,946,466)
Net income from investments		618,896
Net realised (loss) on sales of investments		(10,119,719)
Net realised gain on forward currency exchange contracts		464
Net realised (loss) on foreign exchange		(65,142)
Net realised (loss)		(10,184,397)
Change in net unrealised gain on investments		7,295,996
Change in net unrealised (loss) on forward currency exchange contracts		(23)
Net change in unrealised gain		7,295,973
Net (decrease) in net assets as a result of operations		(2,269,528)
Movements in capital		
Subscriptions of shares		4,874,809
Redemptions of shares		(23,513,556)
Total movements in capital		(18,638,747)
Net assets at the end of the year		96,194,975

TOTAL NET ASSET VALUE

USD	March 31, 2024	March 31, 2023	March 31, 2022
	96,194,975	117,103,250	142,380,978

The accompanying notes form an integral part of these financial statements.

CT (Lux) US Contrarian Core Equities

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	527,636,283
Cash at bank	2	15,709,571
Receivable for investments sold		1,319,268
Subscriptions receivable		862,886
Interest and dividends receivable, net		283,992
Other assets		2,260
Total assets		545,814,260
Liabilities		
Payable for investments purchased		(2,105,641)
Redemptions payable		(230,478)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,249,388)
Asset management fees payable	5	(256,397)
Other liabilities		(84,765)
Total liabilities		(3,926,669)
Total net assets		541,887,591

NUMBER OF SHARES OUTSTANDING

Class AEC	52,844
Class AEH	20,662,121
Class AU	83,274,563
Class AUP	7,332,301
Class DU	12,910,385
Class IU	2,991,733,343
Class XS	69,000
Class XSH	6,235,037,823
Class ZEH	239,972,843
Class ZFH	48,000
Class ZGH	35,000
Class ZU	4,053,681,718

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEC	20.5966 ¹	16.0772 ¹	18.8839 ¹
Class AEH	35.0738 ¹	27.0377 ¹	31.2589 ¹
Class AU	68.5271	51.7687	57.7098
Class AUP	24.1299	18.4680	20.8998
Class DU	33.6931	25.5801	28.6587
Class IU	100.8543	75.5875	83.5904
Class XS	25.0357 ²	18.3141 ²	20.4221 ²
Class XSH	24.6085 ²	18.5872 ²	20.6253 ²
Class ZEH	23.2977 ¹	17.8024 ¹	20.4263 ¹
Class ZFH	22.1906 ³	17.3160 ³	19.9729 ³
Class ZGH	24.9054 ⁴	18.7761 ⁴	21.2839 ⁴
Class ZU	27.9561	20.9441	23.1731

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SGD. The base currency of the Portfolio is USD.

³Class is denominated in CHF. The base currency of the Portfolio is USD.

⁴Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		267,820,562
Income		
Dividends, net	2	3,364,802
Bank interest	2	671,083
Total income		4,035,885
Expenses		
Asset management fees	5	(2,281,851)
Operating expenses	3, 5	(861,014)
Total expenses		(3,142,865)
Net income from investments		893,020
Net realised gain on sales of investments		30,080,667
Net realised (loss) on forward currency exchange contracts		(727,019)
Net realised (loss) on foreign exchange		(322,266)
Net realised gain		29,031,382
Change in net unrealised gain on investments		89,996,606
Change in net unrealised (loss) on forward currency exchange contracts		(2,219,939)
Net change in unrealised gain		87,776,667
Net increase in net assets as a result of operations		117,701,069
Movements in capital		
Subscriptions of shares		273,779,022
Redemptions of shares		(117,410,997)
Dividends	7	(2,065)
Total movements in capital		156,365,960
Net assets at the end of the year		541,887,591

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	541,887,591	267,820,562	379,069,017

CT (Lux) US Disciplined Core Equities

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	249,777,485
Cash at bank	2	1,517,486
Receivable for investments sold		570,096
Subscriptions receivable		1,807,045
Interest and dividends receivable, net		193,925
Total assets		253,866,037
Liabilities		
Payable for investments purchased		(2,933,142)
Redemptions payable		(175,331)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,314)
Asset management fees payable	5	(19,227)
Other liabilities		(18,624)
Total liabilities		(3,147,638)
Total net assets		250,718,399

NUMBER OF SHARES OUTSTANDING

Class AE	9,164.117
Class AEH	3,856.423
Class AU	48,605.654
Class AUP	63.640
Class DE	25,635.022
Class DEH	3,578.525
Class DU	1,901.361
Class IE	52.100
Class IEC	58.100
Class IEH	54.100
Class IFH	59.100
Class IG	3,146.989
Class IU	57.576
Class NE	90,455.730
Class NG	9,879,820.937
Class NU	1,812,099.666
Class XG	59.000
Class ZEH	54.100
Class ZFH	60.100
Class ZU	9,268.096

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		127,108,114
Income		
Dividends, net	2	1,994,882
Bank interest	2	333
Total income		1,995,215
Expenses		
Asset management fees	5	(176,733)
Bank interest	2	(9)
Operating expenses	3, 5	(171,835)
Total expenses		(348,577)
Net income from investments		1,646,638
Net realised gain on sales of investments		4,314,889
Net realised gain on forward currency exchange contracts		8,063
Net realised (loss) on foreign exchange		(2,238)
Net realised gain		4,320,714
Change in net unrealised gain on investments		42,480,287
Change in net unrealised (loss) on forward currency exchange contracts		(6,730)
Net change in unrealised gain		42,473,557
Net increase in net assets as a result of operations		48,440,909
Movements in capital		
Subscriptions of shares		99,333,271
Redemptions of shares		(24,163,865)
Dividends	7	(30)
Total movements in capital		75,169,376
Net assets at the end of the year		250,718,399

TOTAL NET ASSET VALUE

USD	March 31, 2024	March 31, 2023	March 31, 2022
	250,718,399	127,108,114	78,667,240

The accompanying notes form an integral part of these financial statements.

CT (Lux) US Disciplined Core Equities

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	22.3634 ¹	17.3387 ¹	18.2898 ¹
Class AEH	18.5138 ¹	14.7127 ¹	16.4623 ¹
Class AU	21.6860	16.9147	18.2540
Class AUP	19.0803	15.0962	16.5908
Class DE	22.0518 ¹	17.1314 ¹	18.1073 ¹
Class DEH	18.2439 ¹	14.5482 ¹	16.3108 ¹
Class DU	21.3714	16.7021	18.0794
Class IE	22.8423 ¹	17.6533 ¹	18.5659 ¹
Class IEC	16.5543 ¹	13.3367 ¹	15.1809 ¹
Class IEH	18.8719 ¹	14.9688 ¹	16.7198 ¹
Class IFH	18.2325 ²	14.7703 ²	16.5489 ²
Class IG	18.4400 ³	14.6434 ³	14.8037 ³
Class IU	22.1723	17.2386	18.5671
Class NE	18.4814 ¹	14.2582 ¹	14.9581 ¹
Class NG	17.3031 ³	13.7199 ³	13.8493 ³
Class NU	16.8846	13.1041	14.0857
Class XG	17.4237 ³	13.7984 ³	13.9108 ³
Class ZEH	18.7896 ¹	14.9070 ¹	16.6597 ¹
Class ZFH	18.1196 ²	14.6835 ²	16.4549 ²
Class ZU	22.0331	17.1426	18.4729

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in CHF. The base currency of the Portfolio is USD.

³Class is denominated in GBP. The base currency of the Portfolio is USD.

CT (Lux) Pan European ESG Equities

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	560,880,804
Cash at bank	2	578,622
Subscriptions receivable		48,559
Interest and dividends receivable, net		601,669
Other assets	20	790,926
Total assets		562,900,580
Liabilities		
Payable for investments purchased		(3,773,666)
Redemptions payable		(179,372)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(11,853)
Asset management fees payable	5	(274,294)
Other liabilities		(47,398)
Total liabilities		(4,286,583)
Total net assets		558,613,997

NUMBER OF SHARES OUTSTANDING

Class AE	144,426.221
Class ASH	323,127.310
Class AUH	3,686.437
Class DE	134,708.122
Class IE	2,953,751.148
Class W	10,997.242
Class XE	1,743,918.108
Class ZE	639,921.791
Class ZUH	54.003
Class 1E	2,728,637.738
Class 1EP	65.000
Class 1G	138,611.148
Class 1GP	59.000
Class 2E	7,137,177.124
Class 2G	408,785.330
Class 2U	73.000
Class 3E	78,751.499
Class 3G	194,885.903
Class 3GP	391.931
Class 4E	61.000
Class 4G	55.000
Class 8E	270,976.966
Class 8G	26,642.133
Class 8U	73.000
Class 9E	62.000
Class 9G	56.000
Class 9GP	57.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		435,474,263
Income		
Dividends, net	2	11,595,770
Bank interest	2	8,109
Other income		588
Total income		11,604,467
Expenses		
Asset management fees	5	(3,279,624)
Bank interest	2	(685)
Operating expenses	3, 5	(557,363)
Miscellaneous fees	4	(12)
Total expenses		(3,837,684)
Net income from investments		7,766,783
Net realised (loss) on sales of investments		(8,540,315)
Net realised (loss) on forward currency exchange contracts		(168,992)
Net realised (loss) on foreign exchange		(66,852)
Net realised gain on tax reclaim		9
Net realised (loss)		(8,776,150)
Change in net unrealised gain on investments		80,425,491
Change in net unrealised (loss) on forward currency exchange contracts		(36,801)
Net change in unrealised gain		80,388,690
Net increase in net assets as a result of operations		79,379,323
Movements in capital		
Subscriptions of shares		122,208,530
Redemptions of shares		(78,447,912)
Dividends	7	(207)
Total movements in capital		43,760,411
Net assets at the end of the year		558,613,997

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	558,613,997	435,474,263	475,145,184

The accompanying notes form an integral part of these financial statements.

CT (Lux) Pan European ESG Equities

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	96.9581	83.5774	83.5781
Class ASH	28.5744 ¹	24.5969 ¹	24.0735 ¹
Class AUH	35.3248 ²	29.8927 ²	28.9294 ²
Class DE	34.7986	30.0559	30.1163
Class IE	69.8699	59.7803	59.3341
Class W	81.0568	69.9400	70.0340
Class XE	82.6787	70.2841	69.2730
Class ZE	11.5342	9.8833	9.8259
Class ZUH	23.4035 ²	19.6715 ²	18.9486 ²
Class 1E	15.4307	13.3051	13.3070
Class 1EP	13.9369	12.3086	12.6891
Class 1G	14.6617 ³	12.9932 ³	12.4978 ³
Class 1GP	13.2507 ³	12.0282 ³	11.9244 ³
Class 2E	15.8916	13.6414	13.5821
Class 2G	15.0985 ³	13.3206 ³	12.7552 ³
Class 2U	14.7315 ²	12.7149 ²	12.9544 ²
Class 3E	16.0143	13.7277	13.6488
Class 3G	15.2156 ³	13.4053 ³	12.8183 ³
Class 3GP	13.7837 ³	12.4223 ³	12.2439 ³
Class 4E	16.8016	14.2809	14.0773
Class 4G	15.9932 ³	13.9701 ³	13.2403 ³
Class 8E	15.8495	13.6107	13.5570
Class 8G	15.0656 ³	13.2969 ³	12.7375 ³
Class 8U	14.6967 ²	12.6872 ²	12.9310 ²
Class 9E	16.1021	13.7945	13.7069
Class 9G	15.2899 ³	13.4619 ³	12.8673 ³
Class 9GP	13.8657 ³	12.4892 ³	12.3004 ³

¹Class is denominated in SGD. The base currency of the Portfolio is EUR.

²Class is denominated in USD. The base currency of the Portfolio is EUR.

³Class is denominated in GBP. The base currency of the Portfolio is EUR.

CT (Lux) Pan European Equity Dividend

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	59,882,065
Cash at bank	2	290,076
Subscriptions receivable		468,366
Interest and dividends receivable, net		52,768
Other assets	20	220,515
Total assets		60,913,790
Liabilities		
Redemptions payable		(55,423)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1)
Asset management fees payable	5	(38,250)
Other liabilities		(8,248)
Total liabilities		(101,922)
Total net assets		60,811,868

NUMBER OF SHARES OUTSTANDING

Class AE	1,093.686
Class AEP	43,484.237
Class AUP	80.000
Class DE	1,491.657
Class DEP	17,343.487
Class IE	213,300.833
Class IEP	612,441.000
Class ZE	65.000
Class ZEP	27,002.000
Class 1E	3,171,127.126
Class 1EP	9,479,146.261
Class 1G	129,519.773
Class 1GP	318,834.459
Class 2E	791,876.639
Class 2EP	72.000
Class 2G	58.000
Class 2GP	63.000
Class 3EP	86,944.921
Class 3G	71,480.653
Class 3GP	514,484.994
Class 4GP	8,165,754.931
Class 8E	226,652.001
Class 8EP	259,995.544
Class 8G	16,041.603
Class 8GP	485,392.448
Class 9EP	3,371.000
Class 9G	1,811.075
Class 9GP	263.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		69,486,743
Income		
Dividends, net	2	2,226,814
Bank interest	2	9,163
Other income		402
Total income		2,236,379
Expenses		
Asset management fees	5	(498,558)
Operating expenses	3, 5	(85,815)
Total expenses		(584,373)
Net income from investments		1,652,006
Net realised gain on sales of investments		2,758,184
Net realised (loss) on forward currency exchange contracts		(135)
Net realised (loss) on foreign exchange		(9,457)
Net realised (loss) on tax reclaim		(134)
Net realised gain		2,748,458
Change in net unrealised gain on investments		4,631,924
Change in net unrealised (loss) on forward currency exchange contracts		(1)
Net change in unrealised gain		4,631,923
Net increase in net assets as a result of operations		9,032,387
Movements in capital		
Subscriptions of shares		3,293,521
Redemptions of shares		(19,808,097)
Dividends	7	(1,192,686)
Total movements in capital		(17,707,262)
Net assets at the end of the year		60,811,868

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	60,811,868	69,486,743	60,925,035

The accompanying notes form an integral part of these financial statements.

CT (Lux) Pan European Equity Dividend

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	14.6425	12.6500	12.2899
Class AEP	11.8227	10.5858	10.7997
Class AUP	11.5819 ¹	10.4337 ¹	10.9127 ¹
Class DE	14.3573	12.4468	12.1356
Class DEP	11.5865	10.4095	10.6571
Class IE	15.4455	13.1920	12.6707
Class IEP	12.4719	11.0419	11.1344
Class ZE	15.2289	13.0688	12.6183
Class ZEP	12.3105	10.9401	11.0767
Class 1E	2.3949	2.0670	2.0062
Class 1EP	1.1740	1.0503	1.0714
Class 1G	2.0473 ²	1.8160 ²	1.6952 ²
Class 1GP	1.0049 ²	0.9240 ²	0.9066 ²
Class 2E	15.2246	13.0603	12.5994
Class 2EP	12.3343	10.9561	11.0904
Class 2G	14.8448 ²	13.0785 ²	12.1240 ²
Class 2GP	11.9796 ²	10.9385 ²	10.6484 ²
Class 3EP	1.9506	1.7311	1.7509
Class 3G	2.0171 ²	1.7759 ²	1.6454 ²
Class 3GP	1.6562 ²	1.5112 ²	1.4708 ²
Class 4GP	1.4967 ²	1.3545 ²	1.3081 ²
Class 8E	2.6783	2.2984	2.2182
Class 8EP	1.2977	1.1545	1.1693
Class 8G	2.2915 ²	2.0212 ²	1.8760 ²
Class 8GP	1.1097 ²	1.0142 ²	0.9875 ²
Class 9EP	12.4319	11.0341	11.1480
Class 9G	14.9445 ²	13.1481 ²	12.1739 ²
Class 9GP	12.0714 ²	11.0089 ²	10.6983 ²

¹Class is denominated in USD. The base currency of the Portfolio is EUR.

²Class is denominated in GBP. The base currency of the Portfolio is EUR.

CT (Lux) Pan European Small Cap Opportunities

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	290,672,242
Cash at bank	2	483,278
Receivable for investments sold		6,362,095
Subscriptions receivable		70,994
Interest and dividends receivable, net		676,303
Other assets	20	744,660
Total assets		299,009,572
Liabilities		
Redemptions payable		(5,330,489)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(13,023)
Asset management fees payable	5	(310,453)
Other liabilities		(73,538)
Total liabilities		(5,727,503)
Total net assets		293,282,069

NUMBER OF SHARES OUTSTANDING

Class AE	2,829,664.635
Class ASH	292,233.269
Class AUH	612.001
Class DE	990,708.186
Class DUH	275.000
Class IE	1,506,496.716
Class W	9,912.171
Class XE	88.000
Class ZE	2,576,061.209
Class ZFH	66.004

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	45.4080	43.8005	50.4135
Class ASH	31.9870 ¹	30.8067 ¹	34.6658 ¹
Class AUH	12.7532 ²	12.0652 ²	13.4075 ²
Class DE	39.8539	38.7886	45.0490
Class DUH	12.1016 ²	11.5560 ²	12.9610 ²
Class IE	58.3491	55.8653	63.8189
Class W	75.8431	73.1946	84.2877
Class XE	9.7123	9.2026	10.4050
Class ZE	11.7348	11.2353	12.8349
Class ZFH	10.9691 ³	10.7434 ³	12.3467 ³

¹Class is denominated in SGD. The base currency of the Portfolio is EUR.

²Class is denominated in USD. The base currency of the Portfolio is EUR.

³Class is denominated in CHF. The base currency of the Portfolio is EUR.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		391,734,563
Income		
Dividends, net	2	6,508,904
Bank interest	2	12,095
Other income		416
Total income		6,521,415
Expenses		
Asset management fees	5	(4,717,697)
Bank interest	2	(982)
Operating expenses	3, 5	(1,116,925)
Total expenses		(5,835,604)
Net income from investments		685,811
Net realised (loss) on sales of investments		(9,043,039)
Net realised (loss) on forward currency exchange contracts		(34,588)
Net realised (loss) on foreign exchange		(8,518)
Net realised (loss) on tax reclaim		(46)
Net realised (loss)		(9,086,191)
Change in net unrealised gain on investments		16,986,231
Change in net unrealised (loss) on forward currency exchange contracts		(26,178)
Net change in unrealised gain		16,960,053
Net increase in net assets as a result of operations		8,559,673
Movements in capital		
Subscriptions of shares		34,164,737
Redemptions of shares		(141,176,904)
Total movements in capital		(107,012,167)
Net assets at the end of the year		293,282,069

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	293,282,069	391,734,563	673,597,948

CT (Lux) Pan European Smaller Companies

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	591,553,461
Cash at bank	2	595,277
Receivable for investments sold		991,489
Subscriptions receivable		176,050
Interest and dividends receivable, net		1,151,183
Net unrealised gain on forward currency exchange contracts	2, 9	62,283
Other assets	20	1,923,216
Total assets		596,452,959
Liabilities		
Redemptions payable		(1,959,329)
Asset management fees payable	5	(453,411)
Other liabilities		(68,978)
Total liabilities		(2,481,718)
Total net assets		593,971,241

NUMBER OF SHARES OUTSTANDING

Class IE	797,192.482
Class ZE	470,427.474
Class 1E	15,809,199.443
Class 1EP	470,240.491
Class 1FH	176,769.485
Class 1G	432,942.175
Class 1UH	1,144,206.941
Class 2E	11,016,087.083
Class 2G	56.000
Class 3E	8,853,841.207
Class 3EP	626,446.270
Class 3FH	588,991.258
Class 3G	1,518,165.027
Class 3GP	98,373.061
Class 3UH	539,787.284
Class 4E	1,784,681.748
Class 4G	1,832,020.560
Class 8E	2,503,318.093
Class 8G	430,696.868
Class 9E	5,346,351.518
Class 9EP	124.000
Class 9FH	14,677.059
Class 9G	10,980.318
Class 9GP	57.000
Class 9UH	34,900.006

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		746,467,483
Income		
Dividends, net	2	13,164,757
Bank interest	2	9,363
Other income		628
Total income		13,174,748
Expenses		
Asset management fees	5	(6,519,003)
Bank interest	2	(4,191)
Operating expenses	3, 5	(970,493)
Total expenses		(7,493,687)
Net income from investments		5,681,061
Net realised (loss) on sales of investments		(67,493,947)
Net realised gain on forward currency exchange contracts		109,252
Net realised (loss) on foreign exchange		(38,251)
Net realised (loss) on tax reclaim		(1,793)
Net realised (loss)		(67,424,739)
Change in net unrealised gain on investments		71,276,493
Change in net unrealised gain on forward currency exchange contracts		458,335
Net change in unrealised gain		71,734,828
Net increase in net assets as a result of operations		9,991,150
Movements in capital		
Subscriptions of shares		32,300,815
Redemptions of shares		(194,545,300)
Dividends	7	(242,907)
Total movements in capital		(162,487,392)
Net assets at the end of the year		593,971,241

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	593,971,241	746,467,483	1,236,395,974

CT (Lux) Pan European Smaller Companies

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class IE	11.1450	10.8544	12.1084
Class ZE	10.7863	10.5207	11.7537
Class 1E	10.4224	10.2286	11.4986
Class 1EP	9.5223	9.5356	10.9343
Class 1FH	10.0307 ¹	10.0750 ¹	11.3955 ¹
Class 1G	9.9006 ²	9.9865 ²	10.7968 ²
Class 1UH	11.7418 ³	11.3113 ³	12.2785 ³
Class 2E	10.8052	10.5360	11.7673
Class 2G	10.2750 ²	10.2944 ²	11.0646 ²
Class 3E	10.9036	10.6150	11.8366
Class 3EP	9.9675	9.9003	11.2596
Class 3FH	10.4950 ¹	10.4566 ¹	11.7317 ¹
Class 3G	10.3566 ²	10.3626 ²	11.1130 ²
Class 3GP	9.4685 ²	9.6655 ²	10.5711 ²
Class 3UH	12.2787 ³	11.7341 ³	12.6338 ³
Class 4E	11.4269	11.0319	12.1985
Class 4G	12.1477 ²	12.0536 ²	12.8182 ²
Class 8E	10.7832	10.5187	11.7527
Class 8G	10.2433 ²	10.2696 ²	11.0354 ²
Class 9E	10.9293	10.6358	11.8550
Class 9EP	10.0170	9.9388	11.2856
Class 9FH	10.5190 ¹	10.4765 ¹	11.7487 ¹
Class 9G	10.3840 ²	10.3853 ²	11.1328 ²
Class 9GP	9.5309 ²	9.7133 ²	10.6036 ²
Class 9UH	12.3158 ³	11.7629 ³	12.6594 ³

¹Class is denominated in CHF. The base currency of the Portfolio is EUR.

²Class is denominated in GBP. The base currency of the Portfolio is EUR.

³Class is denominated in USD. The base currency of the Portfolio is EUR.

CT (Lux) European Select

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	1,750,082,065
Cash at bank	2	643,870
Subscriptions receivable		343,981
Interest and dividends receivable, net		316,417
Net unrealised gain on forward currency exchange contracts	2, 9	152,242
Other assets	20	4,977,457
Total assets		1,756,516,032
Liabilities		
Redemptions payable		(1,312,649)
Asset management fees payable	5	(1,756,261)
Other liabilities		(184,491)
Total liabilities		(3,253,401)
Total net assets		1,753,262,631

NUMBER OF SHARES OUTSTANDING

Class AE	90,506.501
Class AGH	12,268.707
Class AUH	16,053.963
Class DUH	66.000
Class IE	1,024,818.482
Class IEP	92.000
Class ZE	85.000
Class ZG	15,636.820
Class ZGH	158,128.558
Class 1E	70,464,339.085
Class 1EP	948,207.592
Class 1SH	1,538,872.622
Class 1U	36,758.184
Class 1UH	1,259,769.075
Class 2E	4,984,267.004
Class 2EP	57.000
Class 3E	1,682,636.995
Class 3U	516,660.184
Class 8E	1,875,155.358
Class 8EP	8,872.197
Class 9E	14,010,136.828
Class 9U	63.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		1,532,090,351
Income		
Dividends, net	2	26,287,590
Bank interest	2	18,528
Other income		1,247
Total income		26,307,365
Expenses		
Asset management fees	5	(20,714,483)
Bank interest	2	(7,141)
Operating expenses	3, 5	(2,156,115)
Total expenses		(22,877,739)
Net income from investments		3,429,626
Net realised gain on sales of investments		18,730,879
Net realised gain on forward currency exchange contracts		295,872
Net realised gain on foreign exchange		112,899
Net realised gain on tax reclaim		13
Net realised gain		19,139,663
Change in net unrealised gain on investments		241,705,409
Change in net unrealised gain on forward currency exchange contracts		337,621
Net change in unrealised gain		242,043,030
Net increase in net assets as a result of operations		264,612,319
Movements in capital		
Subscriptions of shares		190,019,212
Redemptions of shares		(233,222,163)
Dividends	7	(237,088)
Total movements in capital		(43,440,039)
Net assets at the end of the year		1,753,262,631

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	1,753,262,631	1,532,090,351	1,623,386,971

CT (Lux) European Select

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	36.0397	30.7946	30.1120
Class AGH	39.6074 ¹	33.4259 ¹	32.2683 ¹
Class AUH	43.0504 ²	36.1250 ²	34.1941 ²
Class DUH	17.7761 ²	15.0044 ²	14.2740 ²
Class IE	53.2685	45.1332	43.7595
Class IEP [#]	10.4312	—	—
Class ZE	11.0465	9.3846	9.1184
Class ZG	17.9345 ¹	15.6331 ¹	14.5919 ¹
Class ZGH	41.5203 ¹	34.7713 ¹	33.3203 ¹
Class 1E	17.2506	14.7181	14.3703
Class 1EP	15.8719	13.7522	13.6418
Class 1SH	18.3743 ³	15.6546 ³	14.9506 ³
Class 1U	16.0886 ²	13.8087 ²	13.8075 ²
Class 1UH	19.3136 ²	16.1804 ²	15.2829 ²
Class 2E	17.8129	15.1090	14.6652
Class 2EP	16.4139	14.1356	13.9345
Class 3E	17.9889	15.2310	14.7570
Class 3U	16.7748 ²	14.2879 ²	14.1771 ²
Class 8E	17.7749	15.0828	14.6457
Class 8EP	16.3644	14.1062	13.9187
Class 9E	18.0269	15.2571	14.7765
Class 9U	16.8288 ²	14.3329 ²	14.2172 ²

¹Class is denominated in GBP. The base currency of the Portfolio is EUR.

²Class is denominated in USD. The base currency of the Portfolio is EUR.

³Class is denominated in SGD. The base currency of the Portfolio is EUR.

[#]See note 1.

CT (Lux) European Smaller Companies

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	1,485,395,591
Cash at bank	2	277,086
Receivable for investments sold		1,561,432
Subscriptions receivable		535,534
Interest and dividends receivable, net		2,925,648
Other assets	20	3,805,589
Total assets		1,494,500,880
Liabilities		
Payable for investments purchased		(55,834,206)
Redemptions payable		(1,726,049)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(131,047)
Asset management fees payable	5	(1,518,182)
Other liabilities		(227,177)
Total liabilities		(59,436,661)
Total net assets		1,435,064,219

NUMBER OF SHARES OUTSTANDING

Class IE	674,258.706
Class ZE	585,535.909
Class 1E	82,566,401.211
Class 1EP	3,611,380.263
Class 1FH	61.000
Class 2E	1,631,894.700
Class 3E	3,562,174.564
Class 3EP	48,654.808
Class 3FH	783,145.000
Class 8E	3,604,334.105
Class 9E	4,838,845.563
Class 9EP	566,206.581
Class 9FH	221.000

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class IE	13.0611	12.0030	12.6494
Class ZE	14.4812	13.3280	14.0668
Class 1E	14.0032	12.9677	13.7718
Class 1EP	12.8597	12.1305	13.1298
Class 1FH	13.5058 ¹	12.7811 ¹	13.6535 ¹
Class 2E	14.5086	13.3491	14.0850
Class 3E	14.5843	13.4001	14.1189
Class 3EP	13.4127	12.5586	13.4851
Class 3FH	14.0651 ¹	13.2238 ¹	14.0261 ¹
Class 8E	14.4798	13.3279	14.0682
Class 9E	14.6479	13.4533	14.1693
Class 9EP	13.4582	12.5916	13.5144
Class 9FH	14.0796 ¹	13.2294 ¹	14.0265 ¹

¹Class is denominated in CHF. The base currency of the Portfolio is EUR.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		1,444,642,805
Income		
Dividends, net	2	25,638,310
Bank interest	2	843
Other income		3,094
Total income		25,642,247
Expenses		
Asset management fees	5	(19,258,059)
Bank interest	2	(732)
Operating expenses	3, 5	(2,888,357)
Total expenses		(22,147,148)
Net income from investments		3,495,099
Net realised gain on sales of investments		28,987,733
Net realised (loss) on forward currency exchange contracts		(61,184)
Net realised (loss) on foreign exchange		(136,953)
Net realised (loss) on tax reclaim		(4,051)
Net realised gain		28,785,545
Change in net unrealised gain on investments		72,553,061
Change in net unrealised gain on forward currency exchange contracts		16,075
Net change in unrealised gain		72,569,136
Net increase in net assets as a result of operations		104,849,780
Movements in capital		
Subscriptions of shares		90,876,864
Redemptions of shares		(204,293,739)
Dividends	7	(1,011,491)
Total movements in capital		(114,428,366)
Net assets at the end of the year		1,435,064,219

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	1,435,064,219	1,444,642,805	1,772,635,200

CT (Lux) Asian Equity Income

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	76,008,129
Cash at bank	2	655,868
Subscriptions receivable		6,243
Interest and dividends receivable, net		302,868
Other assets	20	54
Total assets		76,973,162
Liabilities		
Redemptions payable		(15,391)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(53,577)
Asset management fees payable	5	(28,388)
Tax payable	3	(294,206)
Other liabilities		(8,300)
Total liabilities		(399,862)
Total net assets		76,573,300

NUMBER OF SHARES OUTSTANDING

Class AEH	28,763.448
Class ASC	135.000
Class AU	39,189.867
Class AUP	110,205.208
Class DEH	159,255.164
Class DU	40,530.685
Class DUP	27,999.499
Class IEP	870,456.691
Class IU	70.000
Class W	19,129.778
Class XU	1,307,720.471
Class XUP	2,501,157.316
Class ZG	51.000
Class ZGH	6,917.198
Class ZGP	56.000
Class ZU	100.000
Class ZUP	3,983.849

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEH	39.4194 ¹	38.9105 ¹	45.2875 ¹
Class ASC ²	10.0854 ²	—	—
Class AU	105.4078	101.8799	114.4216
Class AUP	11.4417	11.5123	13.4844
Class DEH	27.4193 ¹	27.2703 ¹	31.9765 ¹
Class DU	50.1756	48.8592	55.2874
Class DUP	10.9780	11.1252	13.1305
Class IEP	12.4622 ¹	12.3493 ¹	14.0025 ¹
Class IU	12.3996	11.8781	13.2161
Class W	77.5928	75.1452	84.5649
Class XU	14.0757	13.3803	14.7814
Class XUP	12.4061	12.2763	14.1419
Class ZG	13.4990 ³	13.2498 ³	13.8913 ³
Class ZGH	23.4397 ³	22.6597 ³	25.8292 ³
Class ZGP	10.9492 ³	11.1818 ³	12.2208 ³
Class ZU	9.2160	8.8505	9.8775
Class ZUP	13.5227	13.5022	15.6966

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SGD. The base currency of the Portfolio is USD.

³Class is denominated in GBP. The base currency of the Portfolio is USD.

⁴See note 1.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		52,248,309
Income		
Dividends, net	2	2,532,986
Bank interest	2	64,638
Other income		219
Total income		2,597,843
Expenses		
Asset management fees	5	(377,940)
Bank interest	2	(5,118)
Foreign taxes	3	(294,280)
Operating expenses	3, 5	(120,227)
Miscellaneous fees	4	(14,978)
Total expenses		(812,543)
Net income from investments		1,785,300
Net realised (loss) on sales of investments		(3,950,396)
Net realised (loss) on forward currency exchange contracts		(26,665)
Net realised gain on foreign exchange		6,300
Net realised (loss)		(3,970,761)
Change in net unrealised gain on investments		4,376,589
Change in net unrealised (loss) on forward currency exchange contracts		(122,348)
Net change in unrealised gain		4,254,241
Net increase in net assets as a result of operations		2,068,780
Movements in capital		
Subscriptions of shares		35,809,517
Redemptions of shares		(11,745,144)
Dividends	7	(1,808,162)
Total movements in capital		22,256,211
Net assets at the end of the year		76,573,300

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	76,573,300	52,248,309	52,164,940

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Technology

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	1,022,022,576
Cash at bank	2	13,923,620
Receivable for investments sold		412,809
Subscriptions receivable		1,020,752
Interest and dividends receivable, net		664,663
Other assets		116
Total assets		1,038,044,536
Liabilities		
Payable for investments purchased		(733,005)
Redemptions payable		(1,036,678)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(845,951)
Asset management fees payable	5	(1,040,970)
Other liabilities		(169,657)
Total liabilities		(3,826,261)
Total net assets		1,034,218,275

NUMBER OF SHARES OUTSTANDING

Class AEH	684,079.276
Class AS	851,406.495
Class AU	3,296,849.854
Class AUP	150,584.188
Class BU	52,755.285
Class DEH	211,824.102
Class DU	595,162.550
Class IE	1,827,480.871
Class IEH	1,000,439.517
Class IG	32,787.367
Class IJ	1,465.000
Class IU	12,857,574.167
Class ZEH	80,558.657
Class ZFH	15,991.177
Class ZG	183,191.927
Class ZU	1,893,503.606

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEH	81.7663 ¹	62.5310 ¹	73.7380 ¹
Class AS	30.1961 ²	22.3014 ²	25.6949 ²
Class AU	116.0543	87.0049	98.4809
Class AUP	24.4189	18.4591	21.0644
Class BU	145.3351	109.3899	124.3152
Class DEH	23.3047 ¹	17.8847 ¹	21.1515 ¹
Class DU	169.0069	127.1439	144.4193
Class IE	21.5191 ¹	15.8873 ¹	17.4019 ¹
Class IEH	28.3024 ¹	21.4521 ¹	25.0771 ¹
Class IG	29.1095 ³	22.0881 ³	23.2680 ³
Class IJ ^f	108.3651 ⁴	—	—
Class IU	20.9357	15.5489	17.4419
Class ZEH	23.4344 ¹	17.7747 ¹	20.7904 ¹
Class ZFH	26.7086 ⁵	20.7055 ⁵	24.2713 ⁵
Class ZG	28.9715 ³	22.0003 ³	23.1988 ³
Class ZU	53.9870	40.1267	45.0572

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SGD. The base currency of the Portfolio is USD.

³Class is denominated in GBP. The base currency of the Portfolio is USD.

⁴Class is denominated in JPY. The base currency of the Portfolio is USD.

⁵Class is denominated in CHF. The base currency of the Portfolio is USD.

^fSee note 1.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		643,257,608
Income		
Dividends, net	2	3,700,092
Bank interest	2	1,387,114
Total income		5,087,206
Expenses		
Asset management fees	5	(10,867,320)
Bank interest	2	(22,928)
Operating expenses	3, 5	(1,938,940)
Total expenses		(12,829,188)
Net (loss) from investments		(7,741,982)
Net realised gain on sales of investments		82,034,724
Net realised (loss) on forward currency exchange contracts		(378,427)
Net realised gain on foreign exchange		5,412
Net realised gain		81,661,709
Change in net unrealised gain on investments		173,889,629
Change in net unrealised (loss) on forward currency exchange contracts		(1,670,743)
Net change in unrealised gain		172,218,886
Net increase in net assets as a result of operations		246,138,613
Movements in capital		
Subscriptions of shares		337,831,347
Redemptions of shares		(192,978,767)
Dividends	7	(30,526)
Total movements in capital		144,822,054
Net assets at the end of the year		1,034,218,275

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	1,034,218,275	643,257,608	651,663,253

The accompanying notes form an integral part of these financial statements.

CT (Lux) UK Equities

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 GBP
Assets		
Investment portfolio at market value	2	35,665,997
Cash at bank	2	388,912
Receivable for investments sold		2,296,241
Subscriptions receivable		17,106
Interest and dividends receivable, net		64,260
Net unrealised gain on forward currency exchange contracts	2, 9	2,533
Other assets		19
Total assets		38,435,068
Liabilities		
Payable for investments purchased		(303,822)
Redemptions payable		(7,391)
Asset management fees payable	5	(27,471)
Other liabilities		(7,098)
Total liabilities		(345,782)
Total net assets		38,089,286

NUMBER OF SHARES OUTSTANDING

Class AE	50,002.308
Class AEH	90,428.055
Class AFH	7,192.000
Class AG	296,321.546
Class AGP	21,238.534
Class DEH	3,271.846
Class DG	8,022.085
Class IE	188,666.546
Class IEH	28,375.297
Class IG	227,970.562
Class IGP	215,268.376
Class NEH	66.000
Class NFH	73.000
Class NG	57.000
Class NGP	57.000
Class NUH	78.000
Class TEH	66.000
Class TFH	73.000
Class TG	57.000
Class TGP	57.000
Class TUH	78.000
Class ZE	11,206.757
Class ZEH	64,539.037
Class ZFH	2,325.000
Class ZG	95,146.453
Class ZGP	55,443.363
Class ZUH	89.000
Class 3EH	554,954.538
Class 3FH	471.000
Class 3UH	47,453.064
Class 9EH	77.001
Class 9EP	81.000
Class 9FH	85.000
Class 9G	410.000
Class 9UH	87.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 GBP
Net assets at the beginning of the year		167,301,421
Income		
Dividends, net	2	3,690,812
Bank interest	2	29,790
Other income		11
Total income		3,720,613
Expenses		
Asset management fees	5	(818,393)
Bank interest	2	(594)
Operating expenses	3, 5	(214,568)
Total expenses		(1,033,555)
Net income from investments		2,687,058
Net realised (loss) on sales of investments		(1,079,226)
Net realised (loss) on forward currency exchange contracts		(494,630)
Net realised gain on foreign exchange		2,476
Net realised (loss)		(1,571,380)
Change in net unrealised gain on investments		868,394
Change in net unrealised gain on forward currency exchange contracts		120,419
Net change in unrealised gain		988,813
Net increase in net assets as a result of operations		2,104,491
Movements in capital		
Subscriptions of shares		14,406,329
Redemptions of shares		(145,480,009)
Dividends	7	(242,946)
Total movements in capital		(131,316,626)
Net assets at the end of the year		38,089,286

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
GBP	38,089,286	167,301,421	274,453,238

The accompanying notes form an integral part of these financial statements.

CT (Lux) UK Equities

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	10.4290 ¹	9.4273 ¹	9.3165 ¹
Class AEH	21.8483 ¹	20.6050 ¹	19.9122 ¹
Class AFH	10.3626 ²	9.9885 ²	9.7085 ²
Class AG	31.5427	29.3049	27.8526
Class AGP	21.6246	20.7157	20.3018
Class DEH	10.1355 ¹	9.6352 ¹	9.3874 ¹
Class DG	10.8421	10.1533	9.7276
Class IE	11.3757 ¹	10.1864 ¹	9.9716 ¹
Class IEH	33.6853 ¹	31.4994 ¹	30.1611 ¹
Class IG	46.9959	43.2514	40.7193
Class IGP	32.5646	30.8986	29.9926
Class NEH	13.9128 ¹	12.9677 ¹	12.3773 ¹
Class NFH	13.5454 ²	12.8955 ²	12.3772 ²
Class NG	14.4926	13.3079	12.5034
Class NGP	13.1307	12.4219	12.0225
Class NUH	14.8986 ³	13.6193 ³	12.6056 ³
Class TEH	13.8959 ¹	12.9563 ¹	12.3724 ¹
Class TFH	13.5332 ²	12.8835 ²	12.3703 ²
Class TG	14.4926	13.3116	12.5042
Class TGP	13.1065	12.4067	12.0170
Class TUH	14.8906 ³	13.6152 ³	12.6005 ³
Class ZE	10.7515 ¹	9.6466 ¹	9.4643 ¹
Class ZEH	13.7449 ¹	12.8699 ¹	12.3480 ¹
Class ZFH	12.9691 ²	12.4052 ²	11.9648 ²
Class ZG	31.0317	28.6161	26.9947
Class ZGP	11.6546	11.0805	10.7776
Class ZUH	12.8247 ³	11.8096 ³	10.9752 ³
Class 3EH	1.9669 ¹	1.8386 ¹	1.7608 ¹
Class 3FH	2.0568 ²	1.9650 ²	1.8918 ²
Class 3UH	2.5687 ³	2.3556 ³	2.1863 ³
Class 9EH	11.8076 ¹	11.0302 ¹	10.5479 ¹
Class 9EP	10.7035 ¹	9.8665 ¹	9.9562 ¹
Class 9FH	11.4548 ²	10.9400 ²	10.5292 ²
Class 9G	11.6655	10.7349	10.1044
Class 9UH	13.2089 ³	12.1115 ³	11.2422 ³

¹Class is denominated in EUR. The base currency of the Portfolio is GBP.

²Class is denominated in CHF. The base currency of the Portfolio is GBP.

³Class is denominated in USD. The base currency of the Portfolio is GBP.

CT (Lux) UK Equity Income

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 GBP
Assets		
Investment portfolio at market value	2	224,991,071
Cash at bank	2	524,845
Subscriptions receivable		351,865
Interest and dividends receivable, net		640,995
Net unrealised gain on forward currency exchange contracts	2, 9	27,401
Total assets		226,536,177
Liabilities		
Redemptions payable		(170,624)
Asset management fees payable	5	(109,748)
Other liabilities		(35,757)
Total liabilities		(316,129)
Total net assets		226,220,048

NUMBER OF SHARES OUTSTANDING

Class AE	1,094,663.913
Class AEC	48,260.152
Class AEH	60,662.803
Class AG	431,490.583
Class ASC	133.600
Class AUC	75,978.797
Class DE	3,365.992
Class DEC	12,739.967
Class DEH	4,312.053
Class DG	24,640.605
Class DGP	478.528
Class IE	1,958,351.284
Class IEH	18,282.848
Class IG	173,309.085
Class IGP	1,291,043.944
Class IU	591,871.236
Class IUH	80.000
Class LG	1,260,163.682
Class LGP	11,294,124.322
Class ZE	69,748.402
Class ZEH	87,321.962
Class ZFH	10,046.000
Class ZG	42,925.667
Class ZGP	77,488.552
Class ZUH	12,281.656
Class 1EH	77,252.988
Class 1FH	5,918.663
Class 1UH	59,317.798
Class 3EH	103,244.085
Class 3FH	48,973.018
Class 3UH	180,662.838
Class 9EH	73.000
Class 9FH	81.000
Class 9G	5,629.687
Class 9UH	2,174.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 GBP
Net assets at the beginning of the year		240,799,193
Income		
Dividends, net	2	8,732,022
Bank interest	2	26,924
Total income		8,758,946
Expenses		
Asset management fees	5	(1,509,977)
Bank interest	2	(4,761)
Operating expenses	3, 5	(467,996)
Total expenses		(1,982,734)
Net income from investments		6,776,212
Net realised gain on sales of investments		15,381,105
Net realised (loss) on forward currency exchange contracts		(489,823)
Net realised (loss) on foreign exchange		(121,020)
Net realised gain		14,770,262
Change in net unrealised (loss) on investments		(3,222,839)
Change in net unrealised gain on forward currency exchange contracts		155,351
Net change in unrealised (loss)		(3,067,488)
Net increase in net assets as a result of operations		18,478,986
Movements in capital		
Subscriptions of shares		85,335,908
Redemptions of shares		(113,360,173)
Dividends	7	(5,033,866)
Total movements in capital		(33,058,131)
Net assets at the end of the year		226,220,048

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
GBP	226,220,048	240,799,193	232,631,300

The accompanying notes form an integral part of these financial statements.

CT (Lux) UK Equity Income

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	13.9382 ¹	12.6013 ¹	12.6812 ¹
Class AEC	9.6901 ¹	9.4634 ¹	9.6686 ¹
Class AEH	12.4835 ¹	11.7767 ¹	11.5877 ¹
Class AG	13.5495	12.5901	12.1852
Class ASC	10.3674 ²	10.1010 ²	10.1013 ²
Class AUC	11.1754 ³	10.7034 ³	10.6068 ³
Class DE	13.1806 ¹	12.0054 ¹	12.1725 ¹
Class DEC	9.1130 ¹	8.9702 ¹	9.2267 ¹
Class DEH	11.7994 ¹	11.2144 ¹	11.1182 ¹
Class DG	12.8152	11.9968	11.6992
Class DGP	10.2830	9.9693	10.0965
Class IE	14.9578 ¹	13.3960 ¹	13.3535 ¹
Class IEH	13.3849 ¹	12.5067 ¹	12.1998 ¹
Class IG	14.5703	13.4114	12.8573
Class IGP	11.2762	10.7517	10.7015
Class IU	14.4214 ³	12.9928 ³	13.2640 ³
Class IUH	15.0158 ³	13.7584 ³	13.0077 ³
Class LG	14.7277	13.5361	12.9575
Class LGP	11.3709	10.8271	10.7649
Class ZE	14.7444 ¹	13.2311 ¹	13.2156 ¹
Class ZEH	13.2017 ¹	12.3577 ¹	12.0729 ¹
Class ZFH	12.6395 ⁴	12.1009 ⁴	11.8925 ⁴
Class ZG	14.3420	13.2275	12.7064
Class ZGP	11.6564	11.1391	11.1107
Class ZUH	15.3145 ³	14.0566 ³	13.3271 ³
Class 1EH	12.4036 ¹	11.6827 ¹	11.4780 ¹
Class 1FH	11.9876 ⁴	11.5429 ⁴	11.4101 ⁴
Class 1UH	13.8980 ³	12.8308 ³	12.2298 ³
Class 3EH	12.9282 ¹	12.0836 ¹	11.7863 ¹
Class 3FH	12.4878 ⁴	11.9357 ⁴	11.7136 ⁴
Class 3UH	14.4939 ³	13.2761 ³	12.5625 ³
Class 9EH	12.9562 ¹	12.1085 ¹	11.7980 ¹
Class 9FH	12.4909 ⁴	11.9323 ⁴	11.7077 ⁴
Class 9G	13.0265	11.9888	11.4924
Class 9UH	14.5058 ³	13.2859 ³	12.5653 ³

¹Class is denominated in EUR. The base currency of the Portfolio is GBP.

²Class is denominated in SGD. The base currency of the Portfolio is GBP.

³Class is denominated in USD. The base currency of the Portfolio is GBP.

⁴Class is denominated in CHF. The base currency of the Portfolio is GBP.

CT (Lux) Japan Equities*

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 JPY
Assets		
Investment portfolio at market value	2	3,687,246,650
Cash at bank	2	14,943,166
Receivable for investments sold		34,477,500
Interest and dividends receivable, net		31,611,793
Net unrealised gain on forward currency exchange contracts	2, 9	23,040
Total assets		3,768,302,149
Liabilities		
Payable for investments purchased		(24,093,061)
Asset management fees payable	5	(1,073,895)
Other liabilities		(282,619)
Total liabilities		(25,449,575)
Total net assets		3,742,852,574

NUMBER OF SHARES OUTSTANDING

Class AE	93.000
Class AEC	93.000
Class AEH	93.000
Class AJ	1,455.000
Class AU	100.000
Class AUH	100.000
Class DEH	93.000
Class IE	239,080.591
Class IEH	93.000
Class IEP	93.000
Class IFH	80.000
Class IG	88.000
Class IJ	1,455.000
Class IU	100.000
Class IUH	100.000
Class LE	1.000
Class LEH	1.000
Class LJ	282,321.933
Class XFH	80.000
Class XJ	1,455.000
Class XU	100.000
Class ZE	93.000
Class ZEH	93.000
Class ZFH	80.000
Class ZJ	1,455.000
Class ZU	5,466.254

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from December 14, 2023 to March 31, 2024

	Notes	2024 JPY
Net assets at the beginning of the period		–
Income		
Dividends, net	2	32,107,793
Bank interest	2	16,325
Total income		32,124,118
Expenses		
Asset management fees	5	(2,815,801)
Bank interest	2	(45,948)
Operating expenses	3, 5	(765,519)
Total expenses		(3,627,268)
Net income from investments		28,496,850
Net realised gain on sales of investments		15,613,538
Net realised gain on forward currency exchange contracts		70,951
Net realised gain on foreign exchange		494,703
Net realised gain		16,179,192
Change in net unrealised gain on investments		309,378,527
Change in net unrealised gain on forward currency exchange contracts		23,040
Net change in unrealised gain		309,401,567
Net increase in net assets as a result of operations		354,077,609
Movements in capital		
Subscriptions of shares		3,401,076,317
Redemptions of shares		(12,300,832)
Dividends	7	(520)
Total movements in capital		3,388,774,965
Net assets at the end of the period		3,742,852,574

TOTAL NET ASSET VALUE

	March 31, 2024
JPY	3,742,852,574

*See note 1.

The accompanying notes form an integral part of these financial statements.

CT (Lux) Japan Equities*

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024
Class AE [#]	11.0873 ¹
Class AEC [#]	11.7340 ¹
Class AEH [#]	11.7508 ¹
Class AJ [#]	116.3352
Class AU [#]	10.8914 ²
Class AUH [#]	11.8004 ²
Class DEH [#]	11.7309 ¹
Class IE [#]	11.1172 ¹
Class IEH [#]	11.7831 ¹
Class IEP [#]	11.1006 ¹
Class IFH [#]	11.7229 ³
Class IG [#]	11.0314 ⁴
Class IJ [#]	116.6498
Class IU [#]	10.9211 ²
Class IUH [#]	11.8322 ²
Class LE [#]	1,112.5280 ¹
Class LEH [#]	1,179.0116 ¹
Class LJ [#]	11,672.5536
Class XFH [#]	11.7424 ³
Class XJ [#]	116.8589
Class XU [#]	10.9404 ²
Class ZE [#]	11.1108 ¹
Class ZEH [#]	11.7760 ¹
Class ZFH [#]	11.7128 ³
Class ZJ [#]	116.5809
Class ZU [#]	10.9150 ²

¹Class is denominated in EUR. The base currency of the Portfolio is JPY.

²Class is denominated in USD. The base currency of the Portfolio is JPY.

³Class is denominated in CHF. The base currency of the Portfolio is JPY.

⁴Class is denominated in GBP. The base currency of the Portfolio is JPY.

[#]See note 1.

*See note 1.

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - American Absolute Alpha*

STATEMENT OF NET ASSET VALUE PER SHARE

	July 21, 2023*	March 31, 2023	March 31, 2022
Class AEH	14.9809 ¹	14.8309 ¹	15.5801 ¹
Class AFH	13.4634 ²	13.3909 ²	14.1612 ²
Class AGH	16.4445 ³	16.1906 ³	16.7573 ³
Class AU	17.5942	17.2876	17.6966
Class DEH	11.4654 ¹	11.3655 ¹	12.0140 ¹
Class DU	13.3790	13.1644	13.5433
Class IEH	22.1317 ¹	21.8492 ¹	22.7694 ¹
Class IGH	24.0215 ³	23.6037 ³	24.2352 ³
Class IU	25.6696	25.1613	25.5384
Class XGH	–	10.6525 ³	10.8426 ³
Class ZE	–	11.1038 ¹	11.0174 ¹
Class ZEH	–	9.4994 ¹	9.9289 ¹
Class ZGH	16.4834 ³	16.1995 ³	16.6367 ³
Class ZU	–	10.4522	10.6198

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in CHF. The base currency of the Portfolio is USD.

³Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to July 21, 2023

	Notes	2023 USD
Net assets at the beginning of the period		19,637,404
Income		
Dividends, net	2	6,597
Bank interest	2	12,057
Interest income on swaps		53,269
Interest income on futures contracts		5,213
Total income		77,136
Expenses		
Asset management fees	5	(42,148)
Bank interest	2	(1,162)
Dividends expenses on swaps		(15,134)
Interest expense on swaps		(34,800)
Operating expenses	3, 5	(8,650)
Total expenses		(101,894)
Net (loss) from investments		(24,758)
Net realised gain on sales of investments		1,179,050
Net realised (loss) on swaps		(429,597)
Net realised gain on forward currency exchange contracts		257,083
Net realised (loss) on futures contracts		(1,050,060)
Net realised gain on foreign exchange		53,242
Net realised gain		9,718
Change in net unrealised (loss) on investments		(594,248)
Change in net unrealised gain on swaps		263,301
Change in net unrealised (loss) on forward currency exchange contracts		(187,055)
Change in net unrealised gain on futures contracts		613,670
Net change in unrealised gain		95,668
Net increase in net assets as a result of operations		80,628
Movements in capital		
Subscriptions of shares		429,615
Redemptions of shares		(20,147,647)
Total movements in capital		(19,718,032)
Net assets at the end of the period		–

TOTAL NET ASSET VALUE

	July 21, 2023*	March 31, 2023	March 31, 2022
USD	–	19,637,404	24,741,485

*See note 1.

The accompanying notes form an integral part of these financial statements.

CT (Lux) Credit Opportunities

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	168,260,001
Cash at bank	2	11,077,380
Receivable for investments sold		2,432,967
Subscriptions receivable		477,663
Interest receivable on swaps	2	188,029
Interest and dividends receivable, net		2,182,628
Other assets		56
Total assets		184,618,724
Liabilities		
Payable for investments purchased		(2,237,458)
Redemptions payable		(308,965)
Interest payable on swaps	2	(210,981)
Upfront payment received on swaps	2	(76,317)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(98,549)
Net unrealised (loss) on swaps	2, 10	(5,392,276)
Net unrealised (loss) on futures contracts	2, 11	(257,572)
Asset management fees payable	5	(89,532)
Other liabilities		(15,133)
Total liabilities		(8,686,783)
Total net assets		175,931,941

NUMBER OF SHARES OUTSTANDING

Class AE	2,102.761
Class IE	85.000
Class ZE	22,992.070
Class 1E	6,381,275.748
Class 1EP	33,384.160
Class 1GH	78,105.333
Class 1UH	118,851.253
Class 2E	5,224,628.409
Class 2EP	90.000
Class 2GC	76.000
Class 2GH	5,325.363
Class 4GH	391,031.445
Class 8E	4,664,186.249
Class 8EP	130,735.769
Class 8GC	1,325.529
Class 8GH	309,276.732

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		431,287,517
Income		
Dividends, net	2	25,722
Interest on bonds, net	2	9,942,825
Bank interest	2	97,408
Interest income on swaps		4,931,772
Interest income on futures contracts		430,519
Other income		172
Total income		15,428,418
Expenses		
Asset management fees	5	(1,560,100)
Interest expense on swaps		(9,892,591)
Interest expense on futures contracts		(360,591)
Operating expenses	3, 5	(260,448)
Miscellaneous fees	4	(8)
Total expenses		(12,073,738)
Net income from investments		3,354,680
Net realised (loss) on sales of investments		(30,780,781)
Net realised (loss) on swaps		(4,701,014)
Net realised (loss) on forward currency exchange contracts		(2,602,781)
Net realised (loss) on futures contracts		(5,475,263)
Net realised gain on foreign exchange		657,173
Net realised (loss)		(42,902,666)
Change in net unrealised gain on investments		44,745,871
Change in net unrealised (loss) on swaps		(554,318)
Change in net unrealised (loss) on forward currency exchange contracts		(605,912)
Change in net unrealised gain on futures contracts		5,328,327
Net change in unrealised gain		48,913,968
Net increase in net assets as a result of operations		9,365,982
Movements in capital		
Subscriptions of shares		27,121,555
Redemptions of shares		(291,753,983)
Dividends	7	(89,130)
Total movements in capital		(264,721,558)
Net assets at the end of the year		175,931,941

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	175,931,941	431,287,517	980,879,073

The accompanying notes form an integral part of these financial statements.

CT (Lux) Credit Opportunities

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	9.7380	9.2862	9.7720
Class IE	9.8893	9.3680	9.8024
Class ZE	10.0587	9.5447	9.9967
Class 1E	9.8308	9.3721	9.8622
Class 1EP	7.7627	7.9045	8.7147
Class 1GH	10.4037 ¹	9.7939 ¹	10.1307 ¹
Class 1UH	10.8213 ²	10.1457 ²	10.4460 ²
Class 2E	10.1719	9.6387	10.0810
Class 2EP	8.0196	8.1165	8.8919
Class 2GC	8.4892 ¹	8.4780 ¹	9.1211 ¹
Class 2GH	10.7661 ¹	10.0735 ¹	10.3563 ¹
Class 4GH	11.0674 ¹	10.3070 ¹	10.5443 ¹
Class 8E	10.1453	9.6172	10.0626
Class 8EP	8.0303	8.1203	8.8993
Class 8GC	8.4869 ¹	8.4801 ¹	9.1415 ¹
Class 8GH	10.7472 ¹	10.0599 ¹	10.3438 ¹

¹Class is denominated in GBP. The base currency of the Portfolio is EUR.

²Class is denominated in USD. The base currency of the Portfolio is EUR.

CT (Lux) Global Investment Grade Credit Opportunities

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	3,907,774
Cash at bank	2	386,423
Interest receivable on swaps	2	6,556
Interest and dividends receivable, net		51,585
Net unrealised gain on forward currency exchange contracts	2, 9	11,200
Total assets		4,363,538
Liabilities		
Interest payable on swaps	2	(7,037)
Upfront payment received on swaps	2	(3,219)
Net unrealised (loss) on swaps	2, 10	(147,238)
Net unrealised (loss) on futures contracts	2, 11	(7,640)
Asset management fees payable	5	(573)
Other liabilities		(347)
Total liabilities		(166,054)
Total net assets		4,197,484

NUMBER OF SHARES OUTSTANDING

Class AE	28,555.564
Class AFH	92.200
Class AKH	84.000
Class ANH	830.000
Class AUH	572.957
Class DE	3,346.602
Class IE	108,470.569
Class IEP	89.999
Class IGH	67.800
Class INH	826.000
Class IU	92.000
Class IUH	90.000
Class JE	80.997
Class JGH	67.800
Class JUH	91.000
Class LE	9,581.001
Class LEP	89.000
Class LGH	67.800
Class XE	79.000
Class XGH	35,473.990
Class XUH	212,106.011
Class YE	82.001
Class YGH	68.800
Class YUH	91.000
Class ZE	81.997
Class ZFH	90.200
Class ZGH	67.800
Class ZUH	91.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		17,881,650
Income		
Interest on bonds, net	2	307,617
Bank interest	2	5,161
Interest income on swaps		155,464
Interest income on futures contracts		24,571
Total income		492,813
Expenses		
Asset management fees	5	(13,602)
Interest expense on swaps		(322,063)
Interest expense on futures contracts		(18,441)
Operating expenses	3, 5	(9,882)
Total expenses		(363,988)
Net income from investments		128,825
Net realised (loss) on sales of investments		(1,110,518)
Net realised (loss) on swaps		(160,753)
Net realised gain on forward currency exchange contracts		238,029
Net realised (loss) on futures contracts		(188,298)
Net realised gain on foreign exchange		23,686
Net realised (loss)		(1,197,854)
Change in net unrealised gain on investments		1,659,622
Change in net unrealised (loss) on swaps		(95,731)
Change in net unrealised (loss) on forward currency exchange contracts		(68,581)
Change in net unrealised gain on futures contracts		277,245
Net change in unrealised gain		1,772,555
Net increase in net assets as a result of operations		703,526
Movements in capital		
Subscriptions of shares		2,410,305
Redemptions of shares		(16,797,917)
Dividends	7	(80)
Total movements in capital		(14,387,692)
Net assets at the end of the year		4,197,484

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	4,197,484	17,881,650	44,628,404

CT (Lux) Global Investment Grade Credit Opportunities

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	9.8226	9.3843	9.9429
Class AFH	9.3932 ¹	9.1791 ¹	9.8101 ¹
Class AKH	98.8079 ²	94.5085 ²	99.6323 ²
Class ANH	10.1837 ³	9.7009 ³	10.1446 ³
Class AUH	10.9387 ⁴	10.2804 ⁴	10.6635 ⁴
Class DE	9.4986	9.1244	9.7208
Class IE	10.2126	9.6940	10.2044
Class IEP	8.2576	8.2812	9.0524
Class IGH	10.8393 ⁵	10.1721 ⁵	10.5320 ⁵
Class INH	10.4245 ³	9.8776 ³	10.2572 ³
Class IU	9.7591 ⁴	9.3333 ⁴	10.0660 ⁴
Class IUH	11.3354 ⁴	10.5992 ⁴	10.9297 ⁴
Class JE	10.1857	9.6769	10.1884
Class JGH	10.8242 ⁵	10.1878 ⁵	10.5456 ⁵
Class JUH	11.2632 ⁴	10.5575 ⁴	10.8783 ⁴
Class LE	10.3025	9.7648	10.2635
Class LEP	8.4082	8.4066	9.1580
Class LGH	10.9824 ⁵	10.2762 ⁵	10.6048 ⁵
Class XE	10.6711	10.0968	10.5895
Class XGH	10.6983 ⁵	9.9837 ⁵	10.2913 ⁵
Class XUH	11.2596 ⁴	10.4837 ⁴	10.7628 ⁴
Class YE	10.1222	9.6238	10.1443
Class YGH	10.7455 ⁵	10.1032 ⁵	10.4650 ⁵
Class YUH	11.1722 ⁴	10.4761 ⁴	10.8066 ⁴
Class ZE	10.0913	9.5978	10.1272
Class ZFH	9.6580 ¹	9.3880 ¹	9.9880 ¹
Class ZGH	10.7577 ⁵	10.1022 ⁵	10.4758 ⁵
Class ZUH	11.2613 ⁴	10.5291 ⁴	10.8614 ⁴

¹Class is denominated in CHF. The base currency of the Portfolio is EUR.

²Class is denominated in SEK. The base currency of the Portfolio is EUR.

³Class is denominated in NOK. The base currency of the Portfolio is EUR.

⁴Class is denominated in USD. The base currency of the Portfolio is EUR.

⁵Class is denominated in GBP. The base currency of the Portfolio is EUR.

CT (Lux) Pan European Absolute Alpha

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 EUR
Assets		
Investment portfolio at market value	2	35,921,318
Cash at bank	2	789,082
Term deposits	2, 19	3,253,343
Subscriptions receivable		423,534
Interest receivable on swaps	2	1,160,633
Interest and dividends receivable, net		17,854
Other assets	20	218,885
Total assets		41,784,649
Liabilities		
Payable for investments purchased		(1,528,358)
Redemptions payable		(140,800)
Interest payable on swaps	2	(1,427,889)
Dividend payable on swaps	2	(281,570)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(170)
Net unrealised (loss) on swaps	2, 10	(80,162)
Asset management fees payable	5	(44,922)
Performance fees payable	8	(222,601)
Other liabilities		(9,658)
Total liabilities		(3,736,130)
Total net assets		38,048,519

NUMBER OF SHARES OUTSTANDING

Class AE	1,160,945.891
Class AEP	14,049.044
Class AUH	77.000
Class DE	1,175,515.494
Class IE	275,365.595
Class IGH	13,635.366
Class LE	40,066.000
Class XGH	52.000
Class ZE	85,525.129
Class ZF	76.000
Class ZFH	77.000
Class ZGH	57.000

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AE	13.8758	12.3069	12.1389
Class AEP	13.7061	12.3610	12.3867
Class AUH	15.6181 ¹	13.7357 ¹	13.1642 ¹
Class DE	13.2965	11.8833	11.7798
Class IE	14.5810	12.9068	12.6164
Class IGH	15.3452 ²	13.4607 ²	12.9699 ²
Class LE	14.9591	13.1617	12.8174
Class XGH	17.4241 ²	14.9610 ²	14.3002 ²
Class ZE	14.6407	12.9456	12.6671
Class ZF	12.7476 ³	11.4147 ³	11.5379 ³
Class ZFH	13.4541 ³	12.0814 ³	11.9019 ³
Class ZGH	15.4993 ²	13.5842 ²	13.1142 ²

¹Class is denominated in USD. The base currency of the Portfolio is EUR.

²Class is denominated in GBP. The base currency of the Portfolio is EUR.

³Class is denominated in CHF. The base currency of the Portfolio is EUR.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 EUR
Net assets at the beginning of the year		78,085,915
Income		
Dividends, net	2	964,647
Bank interest	2	35,496
Interest income on swaps		846,499
Interest income on futures contracts		6,875
Other income		87
Total income		1,853,604
Expenses		
Asset management fees	5	(679,510)
Performance fees	8	(222,922)
Bank interest	2	(4,152)
Dividends expenses on swaps		(981,361)
Interest expense on swaps		(260,709)
Operating expenses	3, 5	(148,246)
Total expenses		(2,296,900)
Net (loss) from investments		(443,296)
Net realised gain on sales of investments		7,763,981
Net realised (loss) on swaps		(3,838,174)
Net realised gain on forward currency exchange contracts		88,996
Net realised gain on futures contracts		64,986
Net realised gain on foreign exchange		4,239
Net realised (loss) on tax reclaim		(241)
Net realised gain		4,083,787
Change in net unrealised (loss) on investments		(1,459,203)
Change in net unrealised gain on swaps		1,668,249
Change in net unrealised (loss) on forward currency exchange contracts		(47,309)
Net change in unrealised gain		161,737
Net increase in net assets as a result of operations		3,802,228
Movements in capital		
Subscriptions of shares		4,687,137
Redemptions of shares		(48,523,754)
Dividends	7	(3,007)
Total movements in capital		(43,839,624)
Net assets at the end of the year		38,048,519

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
EUR	38,048,519	78,085,915	123,839,076

CT (Lux) American Extended Alpha

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	54,568,266
Cash at bank	2	881,692
Subscriptions receivable		6,186
Interest and dividends receivable, net		46,619
Total assets		55,502,763
Liabilities		
Redemptions payable		(61,199)
Interest payable on swaps	2	(2,300)
Dividend payable on swaps	2	(3,735)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(17,506)
Net unrealised (loss) on swaps	2, 10	(46,697)
Asset management fees payable	5	(52,855)
Other liabilities		(7,193)
Total liabilities		(191,485)
Total net assets		55,311,278

NUMBER OF SHARES OUTSTANDING

Class AEH	1,088.885
Class AU	1,997.031
Class DEH	52.000
Class DU	10,685.276
Class IU	131,015.221
Class ZU	57.000
Class 1E	2,788,587.195
Class 1EH	331,455.510
Class 1U	1,021,043.687
Class 2E	49.022
Class 2U	186.000
Class 3U	45,196.000
Class 8E	179,287.541
Class 8U	1,311,324.360
Class 9U	56.000

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEH	15.7528 ¹	13.5117 ¹	16.4272 ¹
Class AU	17.6789	14.8565	17.4066
Class DEH	15.3433 ¹	13.2239 ¹	16.1610 ¹
Class DU	17.2165	14.5400	17.1211
Class IU	18.5228	15.4273	17.9132
Class ZU	18.3561	15.3226	17.8411
Class 1E	8.5155 ¹	7.1058 ¹	8.1204 ¹
Class 1EH	5.7464 ¹	4.9237 ¹	5.9805 ¹
Class 1U	9.1950	7.7187	9.0336
Class 2E	19.6186 ¹	16.2312 ¹	18.3931 ¹
Class 2U	18.6134	15.4950	17.9863
Class 3U	5.2793	4.3987	5.1096
Class 8E	9.5615 ¹	7.9140 ¹	8.9701 ¹
Class 8U	10.2628	8.5451	9.9191
Class 9U	18.5654	15.4564	17.9452

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		88,870,969
Income		
Dividends, net	2	407,921
Bank interest	2	70,508
Interest income on swaps		688,833
Total income		1,167,262
Expenses		
Asset management fees	5	(674,844)
Bank interest	2	(7,507)
Dividends expenses on swaps		(166,323)
Interest expense on swaps		(517,686)
Operating expenses	3, 5	(91,654)
Total expenses		(1,458,014)
Net (loss) from investments		(290,752)
Net realised (loss) on sales of investments		(1,565,529)
Net realised (loss) on swaps		(2,997,817)
Net realised (loss) on forward currency exchange contracts		(12,141)
Net realised gain on foreign exchange		1,934
Net realised (loss)		(4,573,553)
Change in net unrealised gain on investments		14,026,194
Change in net unrealised gain on swaps		523,812
Change in net unrealised (loss) on forward currency exchange contracts		(39,123)
Net change in unrealised gain		14,510,883
Net increase in net assets as a result of operations		9,646,578
Movements in capital		
Subscriptions of shares		10,625,929
Redemptions of shares		(53,832,198)
Total movements in capital		(43,206,269)
Net assets at the end of the year		55,311,278

TOTAL NET ASSET VALUE

USD	March 31, 2024	March 31, 2023	March 31, 2022
	55,311,278	88,870,969	125,198,445

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Extended Alpha

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	81,571,272
Cash at bank	2	6,670,658
Term deposits	2, 19	6,948,552
Receivable for investments sold		354,646
Subscriptions receivable		12,273
Interest receivable on swaps	2	750,415
Interest and dividends receivable, net		95,567
Other assets	20	48,310
Total assets		96,451,693
Liabilities		
Redemptions payable		(482,196)
Interest payable on swaps	2	(785,871)
Dividend payable on swaps	2	(31,837)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,618)
Net unrealised (loss) on swaps	2, 10	(173,385)
Asset management fees payable	5	(107,165)
Other liabilities		(14,882)
Total liabilities		(1,596,954)
Total net assets		94,854,739

NUMBER OF SHARES OUTSTANDING

Class AEH	52.000
Class AU	7,409.492
Class DEH	11,622.516
Class DU	464.597
Class IU	64,821.542
Class ZU	58.000
Class 1E	13,121,021.176
Class 1U	719,036.611
Class 2E	52.000
Class 2U	441.107
Class 8E	274,492.942
Class 8U	149,414.387

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEH	15.3702 ¹	12.3134 ¹	14.5886 ¹
Class AU	17.2517	13.5426	15.4367
Class DEH	15.0879 ¹	12.1476 ¹	14.4782 ¹
Class DU	16.9021	13.3338	15.2753
Class IU	18.2563	14.2037	16.0451
Class ZU	17.9774	14.0143	15.8776
Class 1E	6.0343 ¹	4.7036 ¹	5.2295 ¹
Class 1U	6.5270	5.1181	5.8275
Class 2E	19.1494 ¹	14.7996 ¹	16.3297 ¹
Class 2U	18.1625	14.1217	15.9419
Class 8E	6.8111 ¹	5.2661 ¹	5.8070 ¹
Class 8U	7.4493	5.7939	6.5431

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		
		80,980,032
Income		
Dividends, net	2	1,000,196
Bank interest	2	542,822
Interest income on swaps		861,545
Other income		61
Total income		2,404,624
Expenses		
Asset management fees	5	(1,254,955)
Bank interest	2	(35,309)
Dividends expenses on swaps		(150,920)
Interest expense on swaps		(1,624,926)
Operating expenses	3, 5	(160,597)
Total expenses		(3,226,707)
Net (loss) from investments		
		(822,083)
Net realised gain on sales of investments		3,918,685
Net realised gain on swaps		6,476,850
Net realised (loss) on forward currency exchange contracts		(5,544)
Net realised (loss) on foreign exchange		(49,091)
Net realised (loss) on tax reclaim		(595)
Net realised gain		10,340,305
Change in net unrealised gain on investments		12,785,833
Change in net unrealised (loss) on swaps		(1,027,165)
Change in net unrealised (loss) on forward currency exchange contracts		(3,312)
Net change in unrealised gain		11,755,356
Net increase in net assets as a result of operations		21,273,578
Movements in capital		
Subscriptions of shares		5,407,905
Redemptions of shares		(12,806,776)
Total movements in capital		(7,398,871)
Net assets at the end of the year		94,854,739

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	94,854,739	80,980,032	99,127,304

The accompanying notes form an integral part of these financial statements.

CT (Lux) Enhanced Commodities

STATEMENT OF NET ASSETS

as at March 31, 2024

	Notes	2024 USD
Assets		
Investment portfolio at market value	2	150,977,905
Cash at bank	2	6,827,676
Subscriptions receivable		331,571
Interest and dividends receivable, net		33,458
Net unrealised gain on swaps	2, 10	444,833
Other assets		238
Total assets		158,615,681
Liabilities		
Redemptions payable		(70,603)
Interest payable on swaps	2	(16,114)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(826,411)
Asset management fees payable	5	(66,582)
Other liabilities		(13,804)
Total liabilities		(993,514)
Total net assets		157,622,167

NUMBER OF SHARES OUTSTANDING

Class AEH	503,850.420
Class AFH	232,857.729
Class AGH	57,719.947
Class ASH	637,119.854
Class AU	430,572.750
Class DEH	146,094.390
Class DU	341,087.285
Class IEH	410,540.550
Class IG	64.000
Class IGH	3,056,141.633
Class IU	316,335.284
Class NG	12,420.958
Class XU	2,546,542.858
Class ZEH	11,838.008
Class ZFH	160.000
Class ZGH	160,784.194
Class ZU	9,461.572

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the year ended March 31, 2024

	Notes	2024 USD
Net assets at the beginning of the year		199,455,534
Income		
Interest on bonds, net	2	8,383,000
Bank interest	2	453,394
Total income		8,836,394
Expenses		
Asset management fees	5	(829,722)
Bank interest	2	(35,722)
Interest expense on swaps		(485,519)
Operating expenses	3, 5	(199,270)
Total expenses		(1,550,233)
Net income from investments		7,286,161
Net realised (loss) on sales of investments		(13,684)
Net realised (loss) on swaps		(4,325,683)
Net realised gain on forward currency exchange contracts		2,162,657
Net realised gain on foreign exchange		17,984
Net realised (loss)		(2,158,726)
Change in net unrealised gain on investments		105,146
Change in net unrealised (loss) on swaps		(1,697,206)
Change in net unrealised (loss) on forward currency exchange contracts		(1,934,034)
Net change in unrealised (loss)		(3,526,094)
Net increase in net assets as a result of operations		1,601,341
Movements in capital		
Subscriptions of shares		32,857,474
Redemptions of shares		(76,292,182)
Total movements in capital		(43,434,708)
Net assets at the end of the year		157,622,167

TOTAL NET ASSET VALUE

	March 31, 2024	March 31, 2023	March 31, 2022
USD	157,622,167	199,455,534	547,084,733

The accompanying notes form an integral part of these financial statements.

CT (Lux) Enhanced Commodities

STATEMENT OF NET ASSET VALUE PER SHARE

	March 31, 2024	March 31, 2023	March 31, 2022
Class AEH	10.4931 ¹	10.6456 ¹	12.2529 ¹
Class AFH	7.5016 ²	7.7799 ²	9.0157 ²
Class AGH	11.5791 ³	11.5943 ³	13.1736 ³
Class ASH	6.0756 ⁴	6.1489 ⁴	6.9266 ⁴
Class AU	13.1310	13.0569	14.5604
Class DEH	7.8916 ¹	8.0276 ¹	9.2625 ¹
Class DU	9.8809	9.8496	11.0114
Class IEH	15.6513 ¹	15.8324 ¹	18.1687 ¹
Class IG	14.5772 ³	14.7608 ³	15.4257 ³
Class IGH	17.2352 ³	17.2065 ³	19.4921 ³
Class IU	19.5658	19.3974	21.5661
Class NG	14.1986 ³	14.3316 ³	14.9110 ³
Class XU	21.1795	20.8308	22.9751
Class ZEH	6.6053 ¹	6.6838 ¹	7.6710 ¹
Class ZFH	6.1926 ²	6.3961 ²	7.3902 ²
Class ZGH	9.8607 ³	9.8431 ³	11.1531 ³
Class ZU	8.0645	7.9952	8.8906

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in CHF. The base currency of the Portfolio is USD.

³Class is denominated in GBP. The base currency of the Portfolio is USD.

⁴Class is denominated in SGD. The base currency of the Portfolio is USD.

CT (Lux) Global Social Bond*

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value USD	% of Net Asset Value**	Nominal Value	Investment	Market Value USD	% of Net Asset Value**				
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)							
Bonds				Bonds (continued)							
AUSTRALIA				NORWAY							
USD	80,000	Ausgrid Finance Pty Limited 4.35% 01/08/2028	76,509	1.34	EUR	100,000	Statnett SF 3.38% 26/02/2036	108,578	1.89		
EUR	100,000	NBN Company Limited 3.75% 22/03/2034	110,153	1.93	Total Norway			108,578	1.89		
Total Australia				186,662	3.27	SPAIN					
AUSTRIA				UNITED KINGDOM							
EUR	100,000	Erste Group Bank AG 0.13% 17/05/2028	95,233	1.67	USD	40,000	Astrazeneca plc 6.45% 15/09/2037	45,257	0.79		
Total Austria				95,233	1.67	EUR	100,000	BUPA Finance plc 5.00% 12/10/2030	114,469	2.00	
BELGIUM				UNITED STATES							
EUR	100,000	KBC Group NV 4.38% 06/12/2031	114,280	1.99	EUR	100,000	Compass Group plc 3.25% 06/02/2031	108,000	1.89		
Total Belgium				114,280	1.99	GBP	100,000	Motability Operations Group plc 5.63% 11/09/2035	135,319	2.37	
FRANCE				UNITED STATES (continued)							
EUR	100,000	Banque Federative du Credit Mutuel SA 4.13% 18/09/2030	112,754	1.97	EUR	120,000	Natwest Group plc FRN 26/02/2030	113,187	1.98		
EUR	100,000	Orange SA 3.88% 11/09/2035	113,302	1.98	GBP	110,000	Pearson Funding plc 3.75% 04/06/2030	128,842	2.25		
EUR	100,000	Praemia Healthcare SACA 1.38% 17/09/2030	90,347	1.58	GBP	100,000	Pension Insurance Corp. plc 8.00% 13/11/2033	138,106	2.41		
EUR	100,000	Suez SACA 2.88% 24/05/2034	100,567	1.76	EUR	100,000	United Utilities Water Finance plc 3.75% 23/05/2034	108,580	1.90		
Total France				416,970	7.29	EUR	110,000	WellCome Trust Limited 1.13% 21/01/2027	113,225	1.98	
GERMANY				Total United Kingdom				1,004,985	17.57		
EUR	17,000	E.On SE 4.13% 25/03/2044	18,804	0.33	UNITED STATES						
EUR	100,000	Vonovia SE 1.88% 28/06/2028	99,741	1.74	USD	50,000	AbbVie Inc. 4.30% 14/05/2036	47,130	0.82		
Total Germany				118,545	2.07	USD	50,000	Amgen Inc. 5.75% 02/03/2063	51,117	0.89	
IRELAND				UNITED STATES (continued)							
EUR	100,000	AIB Group plc FRN 23/07/2029	111,538	1.95	USD	48,000	Becton Dickinson and Company 2.82% 20/05/2030	42,383	0.74		
Total Ireland				111,538	1.95	USD	56,000	Bristol-Myers Squibb Company 5.65% 22/02/2064	57,583	1.01	
ITALY				UNITED STATES (continued)							
GBP	100,000	Intesa Sanpaolo SpA 6.63% 31/05/2033	134,247	2.34	USD	76,000	Consolidated Edison Company 3.35% 01/04/2030	70,155	1.23		
Total Italy				134,247	2.34	USD	30,000	CVS Health Corp. 3.88% 20/07/2025	29,433	0.51	
NETHERLANDS				UNITED STATES (continued)							
EUR	100,000	BNG Bank NV 2.75% 05/04/2029	107,955	1.89	EUR	130,000	Eli Lilly & Company 0.50% 14/09/2033	113,111	1.98		
EUR	130,000	Digital Dutch Finco BV 1.00% 15/01/2032	111,657	1.96	USD	45,000	HCA Inc. 3.50% 15/07/2051	31,035	0.54		
Total Netherlands				219,612	3.85	USD	46,000	NSTAR Electric Company 4.95% 15/09/2052	43,100	0.75	
				USD				105,000	Pfizer Inc. 1.75% 18/08/2031	85,898	1.50

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Social Bond*

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value**	Nominal Value	Investment	Market Value USD	% of Net Asset Value**	
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)				Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)				
UNITED STATES (continued)				GERMANY (continued)				
USD	5,000 Prudential Financial Inc. FRN 01/03/2053	5,189	0.09	EUR	30,000 Land Berlin 2.75% 14/02/2033	32,512	0.57	
USD	20,000 UnitedHealth Group Inc. 6.05% 15/02/2063	22,056	0.39	Total Germany			239,776	4.20
USD	69,000 Verizon Communications Inc. 3.88% 01/03/2052	54,389	0.95	IRELAND				
Total United States				EUR	10,000 Ireland (Govt of) 1.35% 18/03/2031	9,981	0.17	
Total Bonds				Total Ireland				
3,271,695				9,981				
57.19				0.17				
Suprationals, Governments and Local Public Authorities, Debt Instruments				JAPAN				
AUSTRALIA				USD	210,000 Japan International Cooperation Agency 4.00% 23/05/2028	204,032	3.56	
AUD	95,000 Housing Australia 2.38% 28/03/2029	57,552	1.01	Total Japan			204,032	3.56
AUD	30,000 New South Wales Treasury Corp. 2.50% 22/11/2032	16,879	0.30	NETHERLANDS				
Total Australia				EUR	10,000 Netherlands (Govt of) 0.50% 15/01/2040	7,809	0.14	
74,431				Total Netherlands				
1.31				7,809				
0.14				0.14				
AUSTRIA				REPUBLIC OF KOREA (SOUTH)				
EUR	10,000 Austria (Govt of) 1.85% 23/05/2049	8,604	0.15	EUR	100,000 Korea Housing Finance Corp. 4.08% 25/09/2027	110,990	1.94	
Total Austria				Total Republic of Korea (South)			110,990	1.94
8,604				110,990				
0.15				1.94				
CHILE				SLOVENIA				
EUR	120,000 Chile (Govt of) 0.56% 21/01/2029	113,378	1.98	EUR	10,000 Slovenia (Govt of) 0.13% 01/07/2031	8,894	0.16	
Total Chile				Total Slovenia			8,894	0.16
113,378				8,894				
1.98				0.16				
FRANCE				SPAIN				
EUR	10,000 France (Govt of) 1.75% 25/06/2039	9,143	0.16	EUR	32,000 Autonomous Community of Madrid 3.46% 30/04/2034	35,009	0.61	
EUR	100,000 Unedic Asseo 0.25% 16/07/2035	80,260	1.40	EUR	15,000 Basque (Govt of) 3.40% 30/04/2034	16,385	0.29	
Total France				Total Spain			51,394	0.90
89,403				51,394				
1.56				0.90				
GERMANY				SUPRANATIONAL				
EUR	85,000 Bayerische Landesbodenkreditanstalt 2.88% 28/02/2031	92,502	1.62	EUR	20,000 Asian Development Bank 2.55% 10/01/2031	21,360	0.37	
EUR	42,016 Germany (Govt of) 0.00% 15/08/2030	39,490	0.69	EUR	10,000 Asian Development Bank 2.55% 10/01/2031	10,680	0.19	
EUR	17,000 Germany (Govt of) 1.80% 15/08/2053	15,913	0.28	GBP	40,000 Asian Development Bank FRN 23/05/2029	52,217	0.91	
USD	74,000 Kreditanstalt fuer Wiederaufbau 0.75% 30/09/2030	59,359	1.04					

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Social Bond*

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value**	Nominal Value	Investment	Market Value USD	% of Net Asset Value**		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Bonds (continued)					
SUPRANATIONAL (continued)				UNITED STATES (continued)					
AUD	50,000	Council of Europe 4.30% 03/04/2029	32,657	0.57	USD	97,000	Oncor Electric Delivery Company LLC 4.15% 01/06/2032	91,374	1.60
USD	50,000	Council of Europe Development Bank 3.00% 16/06/2025	48,807	0.85	USD	30,000	Pacific Life Global Funding II 1.38% 14/04/2026	27,767	0.49
USD	107,000	European Investment Bank 0.88% 17/05/2030	87,340	1.53	USD	80,000	Roche Holdings Inc. P.P. 144A 7.00% 01/03/2039	96,279	1.68
GBP	40,000	European Investment Bank 3.63% 12/01/2032	49,450	0.86	Total United States				
EUR	85,000	European Union 0.00% 04/11/2025	87,446	1.53	Total Bonds				
EUR	40,000	European Union 0.30% 04/11/2050	21,993	0.38	Supranationals, Governments and Local Public Authorities, Debt Instruments				
USD	110,000	Inter-American Development Bank 3.50% 12/04/2033	103,004	1.80	AUSTRALIA				
USD	32,000	International Bank for Reconstruction & Development 2.50% 29/03/2032	28,097	0.49	AUD	80,000	South Australian Financing Authority 4.00% 24/05/2029	52,135	0.91
GBP	95,000	International Bank for Reconstruction & Development 3.88% 02/10/2028	119,213	2.09	Total Australia				
USD	40,000	International Finance Corp. 4.38% 15/01/2027	39,887	0.70	SUPRANATIONAL				
EUR	10,000	Nordic Investment Bank 2.50% 30/01/2030	10,710	0.19	AUD	65,000	Asian Development Bank 4.80% 17/01/2033	43,107	0.75
Total Supranational				712,861	12.46	Total Supranational			
UNITED KINGDOM				Total Supranationals, Governments and Local Public Authorities, Debt Instruments					
GBP	71,000	International Finance Facility for Immunisation Company 2.75% 07/06/2025	87,230	1.53	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
GBP	29,000	United Kingdom Gilt 1.50% 31/07/2053	19,334	0.34	439,245				
Total United Kingdom				106,564	1.87	Other transferable securities and money market instruments			
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				1,738,117	30.40	Bonds			
Total Transferable securities and money market instruments admitted to an official exchange listing				5,009,812	87.59	AUSTRALIA			
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				Total Australia					
Bonds				Total Bonds					
UNITED STATES				26,187					
USD	136,000	Centene Corp. 4.63% 15/12/2029	128,583	2.25	26,187				

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Social Bond*

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value**
Other transferable securities and money market instruments (continued)			
Supranationals, Governments and Local Public Authorities, Debt Instruments			
AUSTRALIA			
AUD	15,000 Housing Australia 5.79% 08/11/2038	11,032	0.19
	Total Australia	11,032	0.19
Total Supranationals, Governments and Local Public Authorities, Debt Instruments		11,032	0.19
Total Other transferable securities and money market instruments		37,219	0.65
Total value of investments		5,486,276	95.92
(Total cost: USD 5,428,941)			

*See note 1.

**Minor differences due to rounding.

CT (Lux) Global Corporate Bond

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*			
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)						
Bonds				Bonds (continued)						
AUSTRALIA				DENMARK						
EUR	4,108,000	APA Infrastructure Limited 1.25% 15/03/2033	3,583,748	0.34	GBP	2,842,000	Danske Bank A/S FRN 23/08/2028	3,761,677	0.36	
GBP	2,980,000	APA Infrastructure Limited 4.25% 26/11/2024	3,732,951	0.36	Total Denmark					
EUR	2,019,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	1,783,294	0.17	3,761,677 0.36					
EUR	1,330,000	Ausgrid Finance Pty Limited 1.25% 30/07/2025	1,392,836	0.13	FINLAND					
USD	1,916,000	Ausgrid Finance Pty Limited 4.35% 01/08/2028	1,832,380	0.18	EUR	5,711,000	OP Corporate Bank plc 0.10% 16/11/2027	5,512,620	0.53	
EUR	1,539,000	Goodman Australia 1.38% 27/09/2025	1,599,616	0.15	Total Finland					
EUR	1,549,000	NBN Company Limited 3.75% 22/03/2034	1,706,274	0.16	5,512,620 0.53					
EUR	9,148,000	NBN Company Limited 4.13% 15/03/2029	10,242,779	0.97	FRANCE					
USD	2,597,000	SGSP Australia Assets Pty 3.50% 07/07/2027	2,464,756	0.24	EUR	1,700,000	Banque Federative du Credit Mutuel SA 4.38% 11/01/2034	1,822,725	0.17	
EUR	1,681,000	Telstra Group Limited 3.75% 04/05/2031	1,863,062	0.18	EUR	3,200,000	BPCE SA FRN 13/10/2046	2,851,943	0.27	
Total Australia				30,201,696	2.88	EUR	2,400,000	BPCE SA 3.88% 25/01/2036	2,636,699	0.25
				USD 2,117,000 Electricite de France SA 6.90% 23/05/2053				2,309,875	0.22	
				EUR 1,500,000 Praemia Healthcare SACA 5.50% 19/09/2028				1,698,372	0.16	
				EUR 2,600,000 SANEF SA 1.88% 16/03/2026				2,724,409	0.26	
				Total France				14,044,023	1.33	
BELGIUM				GERMANY						
EUR	4,291,000	Anheuser-Busch Inbev 3.75% 22/03/2037	4,750,025	0.45	EUR	1,300,000	Alstria Office REIT AG 0.50% 26/09/2025	1,272,788	0.12	
EUR	3,100,000	Elia Transmission Belgium SA 3.75% 16/01/2036	3,387,209	0.32	EUR	700,000	Alstria Office REIT AG 1.50% 15/11/2027	595,312	0.06	
Total Belgium				8,137,234	0.77	EUR	8,400,000	Amprion GmbH 0.63% 23/09/2033	6,979,390	0.66
BERMUDA				BERMUDA						
USD	3,135,000	Bacardi Limited 5.30% 15/05/2048	2,954,321	0.28	EUR	5,700,000	Amprion GmbH 3.88% 07/09/2028	6,278,515	0.59	
Total Bermuda				2,954,321	0.28	EUR	2,500,000	Amprion GmbH 3.97% 22/09/2032	2,785,445	0.27
CANADA				CANADA						
USD	2,137,000	Enbridge Inc. 5.70% 08/03/2033	2,193,217	0.21	EUR	3,900,000	Commerzbank AG FRN 29/12/2031	3,846,421	0.37	
Total Canada				2,193,217	0.21	EUR	900,000	Commerzbank AG FRN 05/10/2033	1,047,224	0.10
CAYMAN ISLANDS				CAYMAN ISLANDS						
GBP	1,269,000	Southern Water Services Finance Limited 2.38% 28/05/2028	1,407,820	0.13	EUR	1,700,000	Deutsche Bank AG FRN 19/11/2030	1,617,050	0.15	
GBP	1,840,000	Southern Water Services Finance Limited 3.00% 28/05/2037	1,680,906	0.16	USD	3,657,000	Deutsche Bank AG FRN 28/05/2032	3,086,307	0.30	
Total Cayman Islands				3,088,726	0.29	EUR	600,000	Deutsche Bank AG FRN 05/09/2030	673,817	0.06
				EUR 1,300,000 Deutsche Bank AG FRN 05/09/2030				1,459,938	0.14	

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CT (Lux) Global Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Bonds (continued)				Bonds (continued)			
GERMANY (continued)				JERSEY - CHANNEL ISLANDS			
EUR	1,500,000 Eurogrid GmbH 3.72% 27/04/2030	1,642,931	0.16	USD	1,647,000 Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	1,344,213	0.13
EUR	1,800,000 Mahle GmbH 2.38% 14/05/2028	1,703,839	0.16	USD	2,518,491 Galaxy Pipeline Assets Bidco Limited 2.94% 30/09/2040	2,027,706	0.19
EUR	300,000 Vier Gas Transport GmbH 0.13% 10/09/2029	274,822	0.03	EUR	2,325,000 Heathrow Funding Limited 4.50% 11/07/2033	2,651,589	0.25
EUR	1,500,000 Vier Gas Transport GmbH 0.50% 10/09/2034	1,194,218	0.11	GBP	1,130,000 Heathrow Funding Limited 6.45% 10/12/2031	1,549,109	0.15
EUR	1,300,000 Vier Gas Transport GmbH 1.50% 25/09/2028	1,299,971	0.12		Total Jersey - Channel Islands	7,572,617	0.72
EUR	2,800,000 Vier Gas Transport GmbH 4.00% 26/09/2027	3,073,272	0.29	LUXEMBOURG			
EUR	3,700,000 Vier Gas Transport GmbH 4.63% 26/09/2032	4,293,846	0.42	EUR	4,900,000 Arountown SA 0.38% 15/04/2027	4,444,907	0.43
EUR	1,252,000 Volkswagen Leasing GmbH 4.00% 11/04/2031	1,367,111	0.13	EUR	1,500,000 Arountown SA 1.45% 09/07/2028	1,335,640	0.13
EUR	1,600,000 Vonovia SE 1.00% 16/06/2033	1,307,341	0.13	GBP	1,334,000 Arountown SA 3.00% 16/10/2029	1,302,142	0.12
EUR	700,000 Vonovia SE 1.50% 14/06/2041	488,328	0.05	USD	2,054,000 Arountown SA 5.38% 21/03/2029	1,767,689	0.17
EUR	1,300,000 Vonovia SE 5.00% 23/11/2030	1,478,227	0.14	EUR	3,024,000 Becton Dickinson Euro Finance Sarl 0.33% 13/08/2028	2,880,021	0.28
	Total Germany	47,766,113	4.56	EUR	1,600,000 GELF Bond Issuer I SA 1.13% 18/07/2029	1,484,821	0.14
GREECE				EUR	10,000,000 Grand City Properties SA 0.13% 11/01/2028	9,163,565	0.88
EUR	1,646,000 Eurobank SA FRN 28/11/2029	1,875,035	0.18	USD	2,688,000 Greensaif Pipelines Bidco sarl 6.13% 23/02/2038	2,737,593	0.27
	Total Greece	1,875,035	0.18	EUR	1,420,000 P3 Group Sarl 1.63% 26/01/2029	1,363,984	0.13
IRELAND				EUR	1,586,000 P3 Group Sarl 1.63% 26/01/2029	1,523,435	0.15
EUR	1,834,000 Bank of Ireland Group plc FRN 04/07/2031	2,112,643	0.20	EUR	2,247,000 Prologis International Funding II SA 0.75% 23/03/2033	1,856,741	0.18
EUR	3,473,000 Permanent TSB Group Holdings plc FRN 25/04/2028	3,990,196	0.38	EUR	655,000 Prologis International Funding II SA 1.63% 17/06/2032	596,949	0.06
EUR	1,326,000 Permanent TSB Group Holdings plc FRN 30/06/2029	1,559,040	0.15	EUR	1,500,000 SELP Finance Sarl 0.88% 27/05/2029	1,397,161	0.13
	Total Ireland	7,661,879	0.73	EUR	3,366,000 SELP Finance Sarl 3.75% 10/08/2027	3,617,283	0.35
ITALY					Total Luxembourg	35,471,931	3.42
EUR	1,066,000 Autostrade per l'Italia SpA 1.88% 26/09/2029	1,041,108	0.10	NETHERLANDS			
EUR	901,000 Autostrade per l'Italia SpA 2.00% 04/12/2028	902,451	0.09	EUR	1,101,000 ABB Finance BV 3.25% 16/01/2027	1,194,380	0.11
EUR	2,789,000 Autostrade per l'Italia SpA 2.25% 25/01/2032	2,660,491	0.25	EUR	5,000,000 ABN AMRO Bank NV 3.75% 20/04/2025	5,407,379	0.52
EUR	232,000 Autostrade per l'Italia SpA 4.75% 24/01/2031	261,771	0.03	EUR	302,000 Airbus SE 2.38% 09/06/2040	279,562	0.03
	Total Italy	4,865,821	0.47	EUR	775,000 ASR Nederland NV 3.63% 12/12/2028	839,811	0.08

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CT (Lux) Global Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
NETHERLANDS (continued)				NORWAY (continued)					
EUR	765,000	ASR Nederland NV FRN 07/12/2043	955,690	0.09	EUR	1,967,000	DNB Bank ASA FRN 21/09/2027	2,103,911	0.20
EUR	1,750,000	Digital Dutch Finco BV 1.25% 01/02/2031	1,571,300	0.15			Total Norway	3,886,499	0.37
EUR	4,693,000	Digital Dutch Finco BV 1.50% 15/03/2030	4,417,748	0.42	SINGAPORE				
EUR	1,379,000	Digital Intrepid Holding BV 1.38% 18/07/2032	1,207,612	0.12	USD	5,201,000	Pfizer Investment Enterprises Pte Limited 4.75% 19/05/2033	5,134,793	0.49
EUR	1,193,000	Digital Intrepid Holding BV 1.38% 18/07/2032	1,044,729	0.10	USD	3,156,000	Pfizer Investment Enterprises Pte Limited 5.30% 19/05/2053	3,138,526	0.30
GBP	3,381,000	E.ON International Finance BV 6.25% 03/06/2030	4,592,761	0.44	USD	4,290,000	Pfizer Investment Enterprises Pte Limited 5.34% 19/05/2063	4,201,158	0.40
GBP	500,000	E.ON International Finance BV 6.38% 07/06/2032	687,824	0.07			Total Singapore	12,474,477	1.19
USD	2,551,000	ING Groep NV FRN 19/03/2035	2,535,158	0.24	SPAIN				
USD	2,661,000	ING Groep NV FRN 11/09/2034	2,767,300	0.26	USD	4,600,000	Banco Santander SA 6.94% 07/11/2033	5,088,215	0.49
EUR	1,985,000	Relx Finance BV 3.38% 20/03/2033	2,148,688	0.21	EUR	309,000	Nortegas Energia Distribucion SAU 2.07% 28/09/2027	314,072	0.03
EUR	1,870,000	Sagax Euro MTN BV 0.75% 26/01/2028	1,778,737	0.17			Total Spain	5,402,287	0.52
EUR	1,979,000	Stedin Holding NV 0.50% 14/11/2029	1,838,068	0.18	SWEDEN				
EUR	618,000	Stedin Holding NV 2.38% 03/06/2030	632,667	0.06	EUR	3,521,000	Sagax AB 1.13% 30/01/2027	3,497,312	0.33
EUR	1,391,000	Stedin Holding NV 2.38% 03/06/2030	1,424,013	0.14			Total Sweden	3,497,312	0.33
EUR	4,823,000	Stedin Holding NV - Perp FRN	4,775,855	0.46	SWITZERLAND				
EUR	524,000	Stellantis NV 3.75% 19/03/2036	568,768	0.05	USD	4,470,000	Credit Suisse AG 5.00% 09/07/2027	4,430,217	0.42
EUR	1,000,000	Telefonica Europe BV - Perp FRN	954,504	0.09			Total Switzerland	4,430,217	0.42
EUR	100,000	Telefonica Europe BV - Perp FRN	95,450	0.01	UNITED KINGDOM				
EUR	1,500,000	Telefonica Europe BV - Perp FRN	1,643,328	0.16	GBP	2,456,000	Anglian Water Osprey Financing plc 2.00% 31/07/2028	2,563,161	0.25
EUR	1,100,000	Telefonica Europe BV - Perp FRN	1,296,806	0.12	GBP	2,769,000	Aviva plc FRN 27/11/2053	3,705,529	0.35
EUR	2,921,000	TenneT Holding BV - Perp FRN	3,065,693	0.29	USD	2,756,000	Barclays plc FRN 24/11/2032	2,294,184	0.22
EUR	1,881,000	TenneT Holding BV - Perp FRN	2,025,940	0.19	USD	2,314,000	Barclays plc FRN 09/08/2033	2,326,133	0.22
EUR	3,200,000	Triodos Bank NV FRN 05/02/2032	2,858,869	0.27	USD	2,362,000	Barclays plc FRN 09/05/2034	2,439,802	0.23
EUR	1,200,000	Vonovia SE 1.00% 28/01/2041	775,097	0.07	EUR	2,269,000	BP Capital Markets plc - Perp FRN	2,390,474	0.23
EUR	1,987,000	Wolters Kluwer NV 3.75% 03/04/2031	2,200,191	0.21	USD	587,000	BP Capital Markets plc - Perp FRN	576,419	0.06
		Total Netherlands	55,583,928	5.31	GBP	840,000	Broadgate Financing plc 5.00% 05/10/2033	1,032,161	0.10
NORWAY					GBP	522,000	Broadgate Financing plc 5.10% 05/04/2033	617,417	0.06
EUR	1,795,000	DNB Bank ASA FRN 18/01/2028	1,782,588	0.17	EUR	4,550,000	BUPA Finance plc 5.00% 12/10/2030	5,208,332	0.51

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CT (Lux) Global Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
UNITED KINGDOM (continued)				UNITED KINGDOM (continued)					
EUR	951,000	Cadent Finance plc 0.63% 19/03/2030	867,974	0.08	GBP	570,000	National Grid Electricity Distribution South Wales plc 1.63% 07/10/2035	501,884	0.05
EUR	1,237,000	Cadent Finance plc 0.63% 19/03/2030	1,129,005	0.11	EUR	5,808,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	5,044,221	0.48
GBP	1,820,000	Cadent Finance plc 2.25% 10/10/2035	1,692,520	0.16	EUR	780,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	677,426	0.06
GBP	2,192,000	Cadent Finance plc 5.63% 11/01/2036	2,817,878	0.27	GBP	2,200,000	National Grid Gas plc 1.13% 14/01/2033	1,998,391	0.19
GBP	400,000	Co-Operative Bank Finance plc FRN 06/04/2027	500,851	0.05	EUR	3,177,000	Nationwide Building Society 0.25% 14/09/2028	3,001,729	0.29
GBP	1,163,000	Co-Operative Bank Finance plc FRN 24/05/2028	1,600,814	0.15	USD	3,661,000	Nationwide Building Society 1.50% 13/10/2026	3,343,954	0.32
USD	2,982,000	Diageo Capital plc 5.38% 05/10/2026	3,010,848	0.29	GBP	1,654,000	NatWest Markets plc 6.38% 08/11/2027	2,183,466	0.21
USD	5,993,000	Diageo Capital plc 5.50% 24/01/2033	6,227,548	0.60	GBP	2,490,000	Northumbrian Water Finance plc 2.38% 05/10/2027	2,859,051	0.27
USD	4,719,000	Diageo Capital plc 5.63% 05/10/2033	4,971,084	0.48	GBP	1,126,000	Northumbrian Water Finance plc 6.38% 28/10/2034	1,521,454	0.15
EUR	3,633,000	DS Smith plc 0.88% 12/09/2026	3,677,296	0.35	GBP	1,420,000	Pension Insurance Corp. plc 8.00% 13/11/2033	1,961,097	0.19
GBP	2,826,000	DS Smith plc 2.88% 26/07/2029	3,243,153	0.31	GBP	471,000	Phoenix Group Holdings plc 5.63% 28/04/2031	574,231	0.05
EUR	2,893,000	DS Smith plc 4.38% 27/07/2027	3,190,764	0.31	GBP	2,726,000	Pinewood Finco plc 6.00% 27/03/2030	3,450,650	0.33
EUR	4,282,000	DS Smith plc 4.50% 27/07/2030	4,837,776	0.46	GBP	570,000	Santander UK plc - Perp 10.06%	957,670	0.09
EUR	569,000	HBOS plc FRN 18/03/2030	613,429	0.06	GBP	4,602,000	SW Finance I plc 7.00% 16/04/2040	5,830,073	0.55
EUR	28,000	HBOS plc FRN 18/03/2030	30,186	0.00	GBP	1,773,000	SW Finance I plc 7.38% 12/12/2041	2,359,694	0.23
USD	7,628,000	HSBC Holdings plc FRN 22/11/2032	6,386,827	0.61	GBP	1,757,000	Telereal Securitisation plc FRN 10/12/2033	2,068,271	0.20
USD	2,899,000	HSBC Holdings plc FRN 11/08/2033	2,892,802	0.28	GBP	519,888	Tesco Property Finance 1 plc 7.62% 13/07/2039	754,429	0.07
USD	1,500,000	HSBC Holdings plc FRN 09/03/2034	1,583,543	0.15	GBP	808,353	Tesco Property Finance 3 plc 5.74% 13/04/2040	1,041,912	0.10
USD	1,591,000	HSBC Holdings plc FRN 09/03/2044	1,710,835	0.16	EUR	3,407,000	Thames Water Utilities Finance plc 0.88% 31/01/2028	3,096,645	0.30
GBP	2,158,000	HSBC Holdings plc FRN 16/11/2034	3,004,763	0.29	EUR	4,260,000	Thames Water Utilities Finance plc 4.38% 18/01/2031	4,287,837	0.41
EUR	2,535,000	Lloyds Bank Corporate Markets plc 4.13% 30/05/2027	2,791,310	0.27	GBP	630,000	Thames Water Utilities Finance plc 5.13% 28/09/2037	664,651	0.06
GBP	520,000	London Power Networks plc 6.13% 07/06/2027	681,529	0.07	GBP	1,151,000	Thames Water Utilities Finance plc 7.75% 30/04/2044	1,465,068	0.14
EUR	3,470,000	Motability Operations Group plc 3.88% 24/01/2034	3,839,501	0.37	EUR	3,362,000	United Utilities Water Finance plc 3.75% 23/05/2034	3,650,454	0.35
GBP	637,000	National Gas Transmission plc 5.75% 05/04/2035	828,256	0.08	EUR	339,000	Virgin Money Uk plc FRN 18/03/2028	367,496	0.04
EUR	2,038,000	National Grid Electricity Distribution East Midlands plc 3.95% 20/09/2032	2,250,341	0.22					
GBP	1,070,000	National Grid Electricity Distribution plc 3.50% 16/10/2026	1,298,433	0.12					

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CT (Lux) Global Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
UNITED KINGDOM (continued)				UNITED STATES (continued)					
EUR	2,812,000	Virgin Money UK plc FRN 29/10/2028	3,121,082	0.30	USD	2,355,000	Bayer US Finance II LLC 4.63% 25/06/2038	1,970,933	0.19
GBP	1,690,000	Virgin Money UK plc FRN 23/08/2029	2,325,395	0.22	USD	5,385,000	Berkshire Hathaway Finance Corp. 3.85% 15/03/2052	4,353,475	0.42
GBP	1,282,000	Wessex Water Services Finance plc 5.13% 31/10/2032	1,619,812	0.16	USD	1,728,000	Bristol-Myers Squibb Company 5.20% 22/02/2034	1,753,797	0.17
EUR	3,942,000	WPP Finance SA 4.00% 12/09/2033	4,269,453	0.41	USD	4,055,000	Bristol-Myers Squibb Company 5.55% 22/02/2054	4,174,415	0.40
		Total United Kingdom	153,830,374	14.75	USD	3,717,000	Bristol-Myers Squibb Company 5.65% 22/02/2064	3,822,093	0.37
					USD	3,350,000	Broadcom Inc. 4.15% 15/11/2030	3,170,091	0.30
USD	2,601,000	Abbvie Inc. 5.05% 15/03/2034	2,632,481	0.25	USD	4,738,000	Campbell Soup Company 5.40% 21/03/2034	4,776,348	0.46
USD	1,280,000	Abbvie Inc. 5.40% 15/03/2054	1,318,547	0.13	USD	5,623,000	Carrier Global Corp. 2.72% 15/02/2030	4,979,099	0.48
USD	903,000	Abbvie Inc. 5.50% 15/03/2064	930,080	0.09	EUR	2,923,000	Carrier Global Corp. 4.50% 29/11/2032	3,352,402	0.32
USD	981,000	AEP Texas Inc. 3.45% 15/05/2051	677,988	0.06	USD	1,271,000	Charter Communications Operating LLC 3.90% 01/06/2052	809,031	0.08
USD	6,055,000	Amazon.com Inc. 4.70% 01/12/2032	6,095,462	0.58	USD	2,314,000	Charter Communications Operating LLC 3.95% 30/06/2062	1,396,458	0.13
USD	1,515,000	Amgen Inc. 2.20% 21/02/2027	1,404,434	0.13	USD	4,558,000	Cigna Group 5.00% 15/05/2029	4,564,231	0.44
USD	2,025,000	Amgen Inc. 3.15% 21/02/2040	1,561,784	0.15	USD	1,753,000	Cigna Group 5.13% 15/05/2031	1,755,630	0.17
USD	932,000	Amgen Inc. 4.20% 22/02/2052	767,796	0.07	USD	4,425,000	Cisco Systems Inc. 4.95% 26/02/2031	4,468,700	0.43
USD	673,000	Amgen Inc. 4.88% 01/03/2053	614,308	0.06	USD	879,000	Commonwealth Edison Company 5.30% 01/02/2053	864,529	0.08
USD	4,143,000	Amgen Inc. 5.25% 02/03/2030	4,210,012	0.40	USD	814,000	CSX Corp. 3.80% 15/04/2050	636,309	0.06
USD	7,712,000	Amgen Inc. 5.25% 02/03/2033	7,772,305	0.75	EUR	3,770,000	Duke Energy Corp. 3.85% 15/06/2034	4,038,178	0.39
USD	1,326,000	Amgen Inc. 5.65% 02/03/2053	1,353,129	0.13	USD	701,000	Duke Energy Ohio Inc. 5.65% 01/04/2053	711,793	0.07
USD	6,937,000	Amgen Inc. 5.75% 02/03/2063	7,091,927	0.68	USD	3,871,000	Eaton Corp. 4.35% 18/05/2028	3,818,852	0.37
USD	3,651,000	Apple Inc. 4.00% 10/05/2028	3,597,115	0.34	USD	1,077,000	Emera USA Finance LP 4.75% 15/06/2046	888,292	0.09
USD	1,299,000	Astrazeneca Finance LLC 4.85% 26/02/2029	1,304,628	0.12	USD	8,317,000	Eversource Energy 2.55% 15/03/2031	6,961,806	0.66
USD	7,882,000	Astrazeneca Finance LLC 4.88% 03/03/2028	7,901,660	0.75	USD	2,396,000	Eversource Energy 4.20% 27/06/2024	2,387,180	0.23
USD	6,040,000	AT&T Inc. 3.50% 15/09/2053	4,258,808	0.41	USD	2,567,000	Eversource Energy 5.45% 01/03/2028	2,599,777	0.25
CAD	1,500,000	AT&T Inc. 4.00% 25/11/2025	1,089,145	0.10	USD	2,224,000	Ford Motor Credit Company LLC 7.35% 04/11/2027	2,336,673	0.22
GBP	400,000	AT&T Inc. 4.38% 14/09/2029	492,546	0.05	USD	551,000	Georgia Power Company 3.70% 30/01/2050	425,172	0.04
USD	2,300,000	AT&T Inc. 4.90% 15/08/2037	2,187,126	0.21	USD	1,043,000	Georgia Power Company 5.13% 15/05/2052	1,009,347	0.10
USD	1,514,000	Bank of America Corp. FRN 21/07/2032	1,238,441	0.12	USD	398,000	Goodman USA Finance Three 3.70% 15/03/2028	369,032	0.04
USD	1,814,000	Bank of America Corp. FRN 13/02/2031	1,564,150	0.15					
USD	4,769,000	Bank of America Corp. FRN 29/04/2031	4,116,035	0.39					
USD	7,825,000	Bank of America Corp. FRN 11/03/2032	6,625,460	0.64					
USD	8,580,000	Bank of America Corp. FRN 04/02/2033	7,306,876	0.71					
USD	1,669,000	Bank of America Corp. FRN 23/07/2030	1,516,606	0.15					

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CT (Lux) Global Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
AUSTRALIA				UNITED STATES (continued)					
AUD	4,826,000	Australia (Govt of) 1.75% 21/06/2051	1,848,211	0.18	USD	1,342,000	United States Treasury N/B 1.13% 15/08/2040	831,824	0.08
		Total Australia	1,848,211	0.18	USD	70,899,000	United States Treasury N/B 2.00% 15/11/2041	49,800,614	4.76
CANADA				Total United States					
CAD	7,145,000	Canada (Govt of) 2.75% 01/12/2048	4,710,712	0.44				54,446,107	5.21
		Total Canada	4,710,712	0.44	Total Supranationals, Governments and Local Public Authorities, Debt Instruments				
GERMANY				Total Transferable securities and money market instruments admitted to an official exchange listing					
EUR	2,721,000	Germany (Govt of) 2.60% 15/08/2033	3,018,877	0.29				809,174,643	77.48
EUR	3,118,000	Kreditanstalt fuer Wiederaufbau 0.00% 15/09/2028	2,992,587	0.29	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
GBP	3,800,000	Kreditanstalt fuer Wiederaufbau 0.88% 15/09/2026	4,415,418	0.42	Bonds				
GBP	4,900,000	Kreditanstalt fuer Wiederaufbau 3.88% 02/09/2025	6,115,063	0.59	AUSTRALIA				
		Total Germany	16,541,945	1.59	USD	2,913,000	APA Infrastructure Limited 4.25% 15/07/2027	2,851,892	0.27
JAPAN				Total Australia					
JPY	549,600,000	Japan (Govt of) Thirty Year Bond 0.40% 20/06/2049	2,711,740	0.26	USD	817,000	NBN Company Limited 2.63% 05/05/2031	699,054	0.07
		Total Japan	2,711,740	0.26	USD	3,689,000	NBN Company Limited 5.75% 06/10/2028	3,808,937	0.36
SUPRANATIONAL				Total Belgium					
EUR	630,000	European Union 2.63% 04/02/2048	620,249	0.06	USD	6,678,000	KBC Group NV FRN 21/09/2034	7,007,795	0.68
EUR	1,000,000	European Union 3.00% 04/03/2053	1,029,530	0.10	Total Denmark				
EUR	2,300,000	International Bank for Reconstruction & Development 0.00% 15/01/2027	2,297,539	0.22	USD	7,770,000	Danske Bank A/S 1.55% 10/09/2027	7,084,756	0.69
USD	5,465,000	International Bank for Reconstruction & Development 0.75% 11/03/2025	5,246,395	0.50	Total France				
USD	4,000,000	International Bank for Reconstruction & Development 0.75% 24/11/2027	3,510,286	0.34	USD	2,000,000	BNP Paribas SA FRN 13/01/2029	1,998,871	0.19
		Total Supranational	12,703,999	1.22	USD	3,780,000	BNP Paribas SA FRN 12/06/2029	3,804,483	0.36
UNITED STATES				FRANCE					
USD	4,706,000	United States Treasury N/B 0.88% 15/11/2030	3,813,669	0.37	USD	1,696,000	BPCE SA 2.70% 01/10/2029	1,509,082	0.14
					USD	5,440,000	Credit Agricole SA 5.37% 11/03/2034	5,471,058	0.52

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CT (Lux) Global Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					
Bonds (continued)				Bonds (continued)					
FRANCE (continued)				UNITED STATES (continued)					
USD	1,727,000	Credit Agricole SA 5.51% 05/07/2033	1,770,691	0.17	USD	2,331,000	Broadcom Inc. 2.45% 15/02/2031	1,968,449	0.19
		Total France	14,554,185	1.38	USD	1,352,000	Broadcom Inc. 4.93% 15/05/2037	1,286,105	0.12
					USD	2,158,000	Carrier Global Corp. 5.80% 30/11/2025	2,173,335	0.21
IRELAND					USD	1,625,000	Daimler Truck Finance North America LLC 5.13% 19/01/2028	1,629,514	0.16
USD	733,000	AIB Group plc FRN 28/03/2035	736,764	0.07	USD	1,836,000	Daimler Truck Finance North America LLC 5.38% 18/01/2034	1,850,490	0.18
		Total Ireland	736,764	0.07	USD	7,373,000	ERAC USA Finance LLC 4.60% 01/05/2028	7,285,478	0.69
ITALY					USD	1,577,000	FirstEnergy Pennsylvania Electric Company 4.30% 15/01/2029	1,521,633	0.15
USD	3,300,000	Intesa Sanpaolo SpA 7.80% 28/11/2053	3,745,513	0.36	USD	883,000	FirstEnergy Pennsylvania Electric Company 5.20% 01/04/2028	885,250	0.08
		Total Italy	3,745,513	0.36	USD	2,527,000	Five Corners Funding Trust III 5.79% 15/02/2033	2,605,545	0.25
NETHERLANDS					USD	3,448,000	GE HealthCare Technologies Inc. 5.86% 15/03/2030	3,590,142	0.34
USD	279,000	E.ON International Finance BV 6.65% 30/04/2038	303,840	0.03	USD	637,000	Guardian Life Insurance Company of America 4.85% 24/01/2077	531,194	0.05
		Total Netherlands	303,840	0.03	USD	3,141,000	HCA Inc. 3.63% 15/03/2032	2,785,560	0.27
NORWAY					USD	1,200,000	HCA Inc. 4.63% 15/03/2052	1,005,833	0.10
USD	2,599,000	DNB Bank ASA 1.13% 16/09/2026	2,436,650	0.23	USD	3,704,000	International Flavors & Fragrances Inc. 2.30% 01/11/2030	3,080,542	0.30
USD	200,000	DNB Bank ASA FRN 09/10/2026	201,027	0.02	USD	2,439,000	Jersey Central Power & Light Company 2.75% 01/03/2032	2,039,476	0.20
		Total Norway	2,637,677	0.25	USD	9,225,000	Mars Inc. 4.65% 20/04/2031	9,110,265	0.87
SUPRANATIONAL					USD	4,583,000	Metropolitan Life Global Funding I 1.55% 07/01/2031	3,656,149	0.35
USD	6,088,000	Bacardi Limited 5.40% 15/06/2033	6,056,156	0.58	USD	2,830,000	Metropolitan Life Global Funding I 5.15% 28/03/2033	2,843,509	0.27
		Total Supranational	6,056,156	0.58	USD	7,545,000	Nestle Holdings Inc. 5.00% 14/03/2028	7,639,617	0.73
UNITED KINGDOM					USD	7,500,000	Nestle Holdings Inc. 5.00% 12/09/2028	7,602,157	0.73
USD	5,560,000	Experian Finance plc 2.75% 08/03/2030	4,863,866	0.47	USD	2,699,000	New York Life Global Funding 4.55% 28/01/2033	2,602,442	0.25
		Total United Kingdom	4,863,866	0.47	USD	2,241,000	New York Life Global Funding 4.85% 09/01/2028	2,235,945	0.21
UNITED STATES					USD	553,000	New York Life Insurance Company 4.45% 04/04/2069	450,266	0.04
USD	986,000	American Transmission Systems Inc. 2.65% 15/01/2032	818,789	0.08	USD	4,150,000	Northwestern Mutual Life Insurance Company 3.45% 30/03/2051	2,967,086	0.28
USD	1,936,000	Atlantic City Electric 2.30% 15/03/2031	1,624,144	0.16					
USD	1,287,000	Bayer USA Finance LLC 6.88% 21/11/2053	1,316,421	0.13					
USD	2,526,000	BMW US Capital LLC 5.05% 11/08/2028	2,547,844	0.25					

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CT (Lux) Global Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Other transferable securities and money market instruments (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				CANADA					
USD	682,000	Northwestern Mutual Life Insurance Company 3.63% 30/09/2059	481,272	0.05	CAD	1,980,000	Rogers Communications Inc. 3.65% 31/03/2027	1,418,969	0.14
USD	940,000	Northwestern Mutual Life Insurance Company 3.85% 30/09/2047	738,576	0.07	Total Canada				
USD	4,100,000	Pacific Life Global Funding II 4.90% 04/04/2028	4,079,676	0.39	PORTUGAL				
USD	3,450,000	Piedmont Natural Gas Co Inc. 5.40% 15/06/2033	3,481,131	0.33	EUR	200,000	Banco Espirito Santo SA 0.00% 21/01/2099**	47,520	0.00
USD	7,116,000	Roche Holdings Inc. 1.93% 13/12/2028	6,283,040	0.60	Total Portugal				
USD	4,514,000	Roche Holdings Inc. 4.99% 08/03/2034	4,552,813	0.44	UNITED KINGDOM				
USD	10,158,000	Roche Holdings Inc. 5.34% 13/11/2028	10,391,085	0.99	GBP	1,706,000	Thames Water Kemble Finance plc 4.63% 19/05/2026	353,437	0.03
USD	3,455,000	Roche Holdings Inc. 5.59% 13/11/2033	3,639,921	0.35	Total United Kingdom				
USD	3,868,000	S&P Global Inc. 5.25% 15/09/2033	3,959,498	0.38	UNITED STATES				
USD	1,894,000	Teachers Insurance & Annuity Association America 4.90% 15/09/2044	1,739,941	0.17	USD	1,889,000	Stellantis Finance US Inc. 6.38% 12/09/2032	2,035,035	0.19
USD	2,991,000	Teachers Insurance & Annuity Association of America 4.27% 15/05/2047	2,492,969	0.24	Total United States				
USD	1,548,000	Verizon Communications Inc. 2.36% 15/03/2032	1,272,259	0.12	Total Bonds				
USD	5,747,000	Warnermedia Holdings Inc. 5.39% 15/03/2062	4,768,878	0.45	Total Other transferable securities and money market instruments				
		Total United States	127,534,239	12.22	Undertakings for collective investments in transferable securities				
		Total Bonds	188,721,088	18.08	Funds				
		Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	188,721,088	18.08	IRELAND				
Other transferable securities and money market instruments				Total Ireland					
Bonds				Total Funds					
BERMUDA				Total Undertakings for collective investments in transferable securities					
USD	1,150,000	Bacardi Limited 4.70% 15/05/2028	1,121,108	0.11	Total value of investments				
		Total Bermuda	1,121,108	0.11	1,006,477,434				
				(Total cost: USD 1,026,843,584)					
				<i>*Minor differences due to rounding.</i>					
				<i>**Fair valued security.</i>					

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
IRELAND (continued)				LUXEMBOURG (continued)					
EUR	1,173,000	Permanent TSB Group Holdings plc FRN 25/04/2028	1,247,854	0.73	EUR	55,000	Nestle Finance International Limited 3.50% 17/01/2030	56,502	0.03
		Total Ireland	4,522,776	2.67	EUR	221,000	P3 Group Sarl 1.63% 26/01/2029	196,557	0.12
					EUR	573,000	Prologis International Funding II SA 4.63% 21/02/2035	602,311	0.36
ITALY					EUR	1,055,000	SELP Finance Sarl 3.75% 10/08/2027	1,049,778	0.62
EUR	214,000	Aeroporti di Roma SpA 1.75% 30/07/2031	187,254	0.11			Total Luxembourg	6,519,998	3.86
EUR	200,000	Aeroporti di Roma SpA 1.75% 30/07/2031	175,004	0.10	NETHERLANDS				
EUR	200,000	Assicurazioni Generali SpA 5.40% 20/04/2033	214,991	0.13	EUR	600,000	ABB Finance BV 3.25% 16/01/2027	602,674	0.36
EUR	149,000	Autostrade per l'Italia SpA 2.00% 04/12/2028	138,185	0.08	EUR	373,000	ABB Finance BV 3.38% 15/01/2034	374,994	0.22
EUR	1,014,000	Autostrade per l'Italia SpA 2.25% 25/01/2032	895,627	0.53	EUR	100,000	ABN AMRO Bank NV 3.88% 15/01/2032	101,424	0.06
EUR	200,000	Autostrade per l'Italia SpA 4.63% 28/02/2036	202,359	0.12	EUR	600,000	ABN AMRO Bank NV 3.88% 15/01/2032	608,543	0.36
EUR	100,000	Autostrade per l'Italia SpA 4.75% 24/01/2031	104,474	0.06	EUR	276,000	Achmea BV 3.63% 29/11/2025	275,430	0.16
		Total Italy	1,917,894	1.13	EUR	300,000	Airbus SE 2.38% 09/06/2040	257,139	0.15
JAPAN					EUR	665,000	Alliander NV 2.63% 09/09/2027	654,331	0.39
EUR	512,000	Sumitomo Mitsui Banking Corp. 0.01% 10/09/2025	486,176	0.29	EUR	500,000	Allianz Finance II BV 0.00% 22/11/2026	462,298	0.27
		Total Japan	486,176	0.29	EUR	100,000	ASR Nederland NV 3.63% 12/12/2028	100,336	0.06
JERSEY - CHANNEL ISLANDS					EUR	294,000	ASR Nederland NV FRN 07/12/2043	340,078	0.20
EUR	697,000	Heathrow Funding Limited 4.50% 11/07/2033	736,025	0.44	EUR	339,000	BMW Finance NV 4.13% 04/10/2033	361,383	0.21
		Total Jersey - Channel Islands	736,025	0.44	EUR	1,003,000	Diageo Capital BV 1.88% 08/06/2034	883,101	0.52
LUXEMBOURG					EUR	302,000	Diageo Capital BV 1.88% 08/06/2034	265,899	0.16
EUR	700,000	Aroundtown SA 0.38% 15/04/2027	587,951	0.35	EUR	260,000	Digital Dutch Finco BV 1.00% 15/01/2032	206,772	0.12
EUR	1,400,000	Aroundtown SA 1.45% 09/07/2028	1,154,257	0.68	EUR	638,000	Digital Dutch Finco BV 1.50% 15/03/2030	556,093	0.33
EUR	300,000	Aroundtown SA 1.63% 31/01/2028	251,180	0.15	EUR	345,000	Digital Intrepid Holding BV 1.38% 18/07/2032	279,742	0.17
EUR	2,100,000	Grand City Properties SA 0.13% 11/01/2028	1,781,804	1.05	EUR	545,000	Digital Intrepid Holding BV 1.38% 18/07/2032	441,912	0.26
EUR	433,000	Medtronic Global Holdings SCA 1.38% 15/10/2040	317,867	0.18	EUR	753,000	Enexis Holding NV 0.63% 17/06/2032	617,028	0.37
EUR	221,000	Medtronic Global Holdings SCA 1.38% 15/10/2040	162,236	0.10	EUR	427,000	Enexis Holding NV 0.75% 02/07/2031	361,255	0.21
EUR	350,000	Nestle Finance International Limited 3.50% 17/01/2030	359,555	0.22	EUR	500,000	ING Groep NV FRN 01/02/2030	424,520	0.25
					EUR	400,000	ING Groep NV FRN 29/11/2030	343,149	0.20
					EUR	300,000	ING Groep NV FRN 29/11/2030	257,361	0.15
					EUR	800,000	ING Groep NV FRN 16/02/2031	720,750	0.43

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
NETHERLANDS (continued)				NETHERLANDS (continued)					
EUR	500,000	ING Groep NV FRN 16/02/2031	450,469	0.27	EUR	434,000	Wolters Kluwer NV 3.75% 03/04/2031	444,968	0.26
EUR	322,000	Relx Finance BV 3.38% 20/03/2033	322,734	0.19			Total Netherlands	24,921,267	14.74
EUR	998,000	Roche Finance Europe BV 3.59% 04/12/2036	1,036,341	0.62					
EUR	445,000	Sagax Euro MTN BV 0.75% 26/01/2028	391,928	0.23	NORWAY				
EUR	715,000	Shell International Finance BV 1.88% 07/04/2032	645,730	0.38	EUR	1,006,000	DNB Bank ASA FRN 14/03/2029	1,027,248	0.61
EUR	100,000	Siemens Financiering 3.38% 22/02/2037	100,017	0.06			Total Norway	1,027,248	0.61
EUR	1,000,000	Siemens Financieringsmaatschappij NV 3.38% 24/08/2031	1,018,930	0.60	SPAIN				
EUR	400,000	Siemens Financieringsmaatschappij NV 3.38% 22/02/2037	400,066	0.24	EUR	500,000	Banco Bilbao Vizcaya Argentaria SA 3.50% 26/03/2031	502,156	0.30
EUR	2,683,000	Stedin Holding NV 0.50% 14/11/2029	2,307,344	1.38	USD	1,000,000	Banco Santander SA 6.94% 07/11/2033	1,024,198	0.61
EUR	549,000	Stedin Holding NV 2.38% 03/06/2030	520,398	0.31	EUR	100,000	Telefonica Emisiones SA 4.18% 21/11/2033	103,951	0.06
EUR	946,000	Stedin Holding NV - Perp FRN	867,364	0.51			Total Spain	1,630,305	0.97
EUR	270,000	Stellantis NV 3.75% 19/03/2036	271,359	0.16	SWEDEN				
EUR	600,000	Telefonica Europe BV - Perp FRN	651,266	0.39	EUR	606,000	Sagax AB 1.13% 30/01/2027	557,336	0.33
EUR	100,000	Telefonica Europe BV - Perp FRN	109,159	0.06			Total Sweden	557,336	0.33
EUR	485,000	TenneT Holding BV 1.63% 17/11/2026	472,760	0.28	UNITED KINGDOM				
EUR	135,000	TenneT Holding BV 1.63% 17/11/2026	131,593	0.08	EUR	100,000	Barclays plc FRN 12/05/2032	82,301	0.05
EUR	463,000	TenneT Holding BV 2.13% 17/11/2029	447,561	0.26	EUR	787,000	Barclays plc FRN 31/01/2033	807,473	0.48
EUR	230,000	TenneT Holding BV 2.13% 17/11/2029	222,330	0.13	EUR	782,000	BP Capital Markets plc - Perp FRN	762,837	0.45
EUR	586,000	TenneT Holding BV 4.50% 28/10/2034	645,401	0.38	EUR	784,000	BUPA Finance plc 5.00% 12/10/2030	830,959	0.49
EUR	310,000	TenneT Holding BV - Perp FRN	309,155	0.18	EUR	623,000	Cadent Finance plc 0.63% 19/03/2030	526,490	0.31
EUR	500,000	Triodos Bank NV FRN 05/02/2032	413,610	0.24	EUR	345,000	Cadent Finance plc 0.63% 19/03/2030	291,556	0.17
GBP	900,000	Volkswagen Financial Services NV 5.88% 23/05/2029	1,088,030	0.64	GBP	425,515	Delamare Finance plc 5.55% 19/02/2029	495,779	0.29
EUR	300,000	Vonovia SE 1.00% 28/01/2041	179,421	0.11	EUR	420,000	Diageo Finance plc 0.50% 19/06/2024	417,048	0.25
EUR	949,000	Wolters Kluwer NV 3.00% 23/09/2026	942,600	0.56	EUR	530,000	Diageo Finance plc 1.00% 22/04/2025	516,120	0.31
EUR	1,034,000	Wolters Kluwer NV 3.25% 18/03/2029	1,034,521	0.61	EUR	810,000	Diageo Finance plc 1.88% 27/03/2027	780,133	0.46
					EUR	200,000	Diageo Finance plc 2.50% 27/03/2032	190,490	0.11
					EUR	432,000	DS Smith plc 0.88% 12/09/2026	404,877	0.24
					EUR	654,000	DS Smith plc 4.38% 27/07/2027	667,883	0.40
					EUR	1,035,000	DS Smith plc 4.50% 27/07/2030	1,082,719	0.64

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
UNITED KINGDOM (continued)				UNITED KINGDOM (continued)					
EUR	1,285,000	Experian Finance plc 1.38% 25/06/2026	1,227,018	0.73	GBP	1,049,000	Virgin Money UK plc FRN 24/04/2026	1,196,588	0.70
EUR	596,000	HBOS plc FRN 18/03/2030	594,942	0.35	EUR	967,000	Virgin Money UK plc FRN 29/10/2028	993,785	0.59
EUR	232,000	HSBC Holdings plc FRN 22/03/2035	234,074	0.14	EUR	855,000	WPP Finance SA 4.00% 12/09/2033	857,429	0.50
USD	851,000	HSBC Holdings plc FRN 11/08/2033	786,278	0.47	Total United Kingdom			24,368,790	14.44
GBP	668,000	HSBC Holdings plc FRN 14/09/2031	842,510	0.50	UNITED STATES				
EUR	257,000	Lloyds Bank Corporate Markets plc 4.13% 30/05/2027	262,023	0.16	EUR	845,000	AbbVie Inc. 1.25% 18/11/2031	734,399	0.43
EUR	328,000	Motability Operations Group plc 0.13% 20/07/2028	286,381	0.17	USD	409,000	Amgen Inc. 5.25% 02/03/2030	384,829	0.23
EUR	946,000	Motability Operations Group plc 0.13% 20/07/2028	825,964	0.49	USD	1,224,000	Amgen Inc. 5.25% 02/03/2033	1,142,196	0.67
EUR	688,000	Motability Operations Group plc 3.88% 24/01/2034	704,872	0.42	EUR	200,000	AT&T Inc. 1.80% 14/09/2039	154,026	0.09
EUR	632,000	National Grid Electricity Distribution East Midlands plc 3.95% 20/09/2032	646,156	0.38	EUR	281,000	AT&T Inc. 1.80% 14/09/2039	216,406	0.13
EUR	368,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	295,932	0.18	EUR	547,000	AT&T Inc. 3.15% 04/09/2036	514,149	0.30
EUR	771,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	620,009	0.37	EUR	140,000	AT&T Inc. 3.38% 15/03/2034	137,241	0.08
EUR	533,000	Nationwide Building Society 0.25% 14/09/2028	466,292	0.28	EUR	345,000	Bank of America Corp. FRN 22/03/2031	292,135	0.17
USD	898,000	Nationwide Building Society 1.50% 13/10/2026	759,474	0.45	EUR	342,000	Bank of America Corp. FRN 22/03/2031	289,595	0.17
USD	576,000	NatWest Markets plc 1.60% 29/09/2026	487,794	0.29	EUR	625,000	Bank of America Corp. FRN 27/04/2033	590,028	0.35
EUR	100,000	NatWest Markets plc 3.63% 09/01/2029	100,988	0.06	EUR	1,274,000	Berkshire Hathaway Finance Corp. 1.50% 18/03/2030	1,162,042	0.69
EUR	608,000	NatWest Markets plc 3.63% 09/01/2029	614,005	0.36	USD	834,000	Bristol-Myers Squibb Company 5.20% 22/02/2034	783,751	0.46
GBP	490,000	NatWest Markets plc 6.38% 08/11/2027	598,940	0.35	EUR	834,000	Carrier Global Corp. 4.50% 29/11/2032	885,665	0.53
GBP	317,000	Pinewood Finco plc 6.00% 27/03/2030	371,544	0.22	EUR	285,000	Exxon Mobil Corp. 0.52% 26/06/2028	256,191	0.15
EUR	296,000	Severn Trent Utilities Finance plc 4.00% 05/03/2034	300,068	0.18	EUR	100,000	Ford Motor Credit Company LLC 5.13% 20/02/2029	104,814	0.06
EUR	495,000	Thames Water Utilities Finance plc 0.88% 31/01/2028	416,582	0.25	EUR	554,000	Ford Motor Credit Company LLC 5.13% 20/02/2029	580,667	0.34
EUR	1,331,000	Thames Water Utilities Finance plc 4.38% 18/01/2031	1,240,461	0.74	EUR	468,000	International Business Machines Corp. 3.63% 06/02/2031	477,871	0.28
EUR	678,000	United Utilities Water Finance plc 3.75% 23/05/2034	681,640	0.40	EUR	949,000	JPMorgan Chase & Company FRN 17/02/2033	769,688	0.46
EUR	100,000	Virgin Money Uk plc FRN 18/03/2028	100,376	0.06	EUR	100,000	JPMorgan Chase & Company FRN 23/03/2030	93,385	0.06
					EUR	323,000	JPMorgan Chase & Company FRN 23/03/2030	301,635	0.18
					EUR	100,000	JPMorgan Chase & Company FRN 13/11/2031	105,785	0.06
					EUR	559,000	JPMorgan Chase & Company FRN 13/11/2031	591,336	0.35
					EUR	1,019,000	Metropolitan Life Global Funding I 3.75% 05/12/2030	1,047,540	0.62

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*			
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Undertakings for collective investments in transferable securities						
Bonds (continued)				Funds						
NORWAY				IRELAND						
USD	1,319,000	DNB Bank ASA FRN 30/09/2025	1,191,653	0.70	64,085	BlackRock ICS Euro Liquidity Fund	6,568,828	3.89		
Total Norway			1,191,653	0.70	Total Ireland			6,568,828	3.89	
UNITED STATES				Total Funds						
USD	856,000	Bayer USA Finance LLC 6.50% 21/11/2033	807,267	0.48	Total Undertakings for collective investments in transferable securities			6,568,828	3.89	
USD	300,000	Daimler Truck Finance North America LLC 5.38% 18/01/2034	279,970	0.17	Total value of investments			172,071,415	101.80	
Total United States			1,087,237	0.65	(Total cost: EUR 172,419,947)					
Total Bonds				6,438,411	3.81	<i>*Minor differences due to rounding.</i>				
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				6,438,411	3.81	<i>**Fair valued security.</i>				
Other transferable securities and money market instruments										
Bonds										
PORTUGAL										
EUR	600,000	Banco Espirito Santo SA 0.00% 21/01/2099**	132,000	0.08	Total Portugal			132,000	0.08	
UNITED KINGDOM										
EUR	350,000	Lehman Brothers UK Capital Funding III LP - Perp 3.88%	55,219	0.03	Total United Kingdom			55,219	0.03	
UNITED STATES										
USD	300,000	Stellantis Finance US Inc. 6.38% 12/09/2032	299,252	0.18	Total United States			299,252	0.18	
Total Bonds				299,252	0.18	Total Other transferable securities and money market instruments			486,471	0.29

The accompanying notes form an integral part of these financial statements.

CT (Lux) European High Yield Bond

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
BELGIUM				FRANCE (continued)					
EUR	844,000	Azelis Finance NV 5.75% 15/03/2028	870,563	0.26	GBP	1,100,000	Electricite de France SA - Perp FRN	1,214,389	0.36
EUR	1,500,000	Solvay SA - Perp FRN	1,439,192	0.43	EUR	1,020,000	Elior Group SA 3.75% 15/07/2026	958,231	0.29
		Total Belgium	2,309,755	0.69	EUR	1,700,000	Emeria SASU 7.75% 31/03/2028	1,659,449	0.50
CANADA				EUR 3,884,000 Forvia SE 2.38% 15/06/2027 3,671,193 1.10					
EUR	983,000	Primo Water Holdings Inc. 3.88% 31/10/2028	946,778	0.28	EUR	2,006,000	Forvia SE 2.75% 15/02/2027	1,922,472	0.58
		Total Canada	946,778	0.28	EUR	472,000	Forvia SE 5.50% 15/06/2031	484,989	0.15
DENMARK				EUR 391,000 Forvia SE 7.25% 15/06/2026 411,188 0.12					
GBP	370,000	Orsted AS FRN 18/02/3021	314,544	0.09	EUR	1,096,000	Getlink SE 3.50% 30/10/2025	1,087,470	0.33
EUR	362,000	Orsted AS FRN 08/12/3022	369,723	0.11	EUR	2,565,000	Iliad Holding SASU 5.13% 15/10/2026	2,542,527	0.76
		Total Denmark	684,267	0.20	EUR	685,000	Iliad Holding SASU 5.63% 15/10/2028	680,010	0.20
FRANCE				EUR 500,000 iliad SA 1.88% 11/02/2028 457,500 0.14					
EUR	199,000	Altice France SA 2.50% 15/01/2025	179,478	0.05	EUR	1,400,000	iliad SA 5.38% 14/06/2027	1,430,320	0.42
EUR	1,075,000	Altice France SA 3.38% 15/01/2028	779,268	0.23	EUR	800,000	iliad SA 5.63% 15/02/2030	824,760	0.25
EUR	542,000	Altice France SA 4.00% 15/07/2029	383,352	0.12	EUR	400,000	Iliad SA 2.38% 17/06/2026	383,743	0.12
EUR	561,000	Altice France SA 4.13% 15/01/2029	395,753	0.12	EUR	900,000	Iliad SA 5.38% 15/02/2029	917,473	0.28
EUR	1,156,000	Altice France SA 4.25% 15/10/2029	818,833	0.25	EUR	578,000	Laboratoire Eimer Selas 5.00% 01/02/2029	495,721	0.15
EUR	1,361,000	Altice France SA 5.88% 01/02/2027	1,059,966	0.32	EUR	635,000	Loxam SAS 2.88% 15/04/2026	619,967	0.19
EUR	1,437,000	CAB Selas 3.38% 01/02/2028	1,304,399	0.39	EUR	429,000	Loxam SAS 3.75% 15/07/2026	425,179	0.13
EUR	2,000,000	Casino Guichard Perrachon SA 3.58% 07/02/2025	21,300	0.01	EUR	305,000	Loxam SAS 5.75% 15/07/2027	305,595	0.09
EUR	585,000	Casino Guichard Perrachon SA 6.63% 15/01/2026	6,651	0.00	EUR	674,000	Loxam SAS 6.38% 31/05/2029	702,054	0.21
EUR	334,000	Chrome Holding SAS 5.00% 31/05/2029	239,867	0.07	EUR	782,000	Paprec Holding SA 3.50% 01/07/2028	747,103	0.22
EUR	2,392,000	Constellium SE 3.13% 15/07/2029	2,218,980	0.67	EUR	930,000	Paprec Holding SA 6.50% 17/11/2027	979,529	0.30
EUR	2,200,000	Electricite de France SA - Perp FRN	1,990,987	0.60	EUR	429,000	Picard Groupe SAS 3.88% 01/07/2026	421,233	0.13
EUR	1,800,000	Electricite de France SA - Perp FRN	1,676,209	0.50	EUR	400,000	Renault SA 2.00% 28/09/2026	380,697	0.11
EUR	400,000	Electricite de France SA - Perp FRN	350,656	0.11	EUR	800,000	Renault SA 2.38% 25/05/2026	773,566	0.23
EUR	3,000,000	Electricite de France SA - Perp FRN	2,978,364	0.90	EUR	1,010,000	Rexel SA 2.13% 15/06/2028	940,305	0.28
EUR	1,000,000	Electricite de France SA - Perp FRN	998,224	0.30	EUR	857,000	Rexel SA 2.13% 15/12/2028	790,684	0.24
					EUR	103,000	Rexel SA 2.13% 15/12/2028	95,030	0.03
					EUR	831,000	Rexel SA 5.25% 15/09/2030	862,384	0.26
					EUR	400,000	SPIE SA 2.63% 18/06/2026	389,561	0.12
					EUR	300,000	Valeo SE 1.00% 03/08/2028	261,644	0.08
					EUR	1,100,000	Valeo SE 5.38% 28/05/2027	1,140,066	0.34
					EUR	800,000	Valeo SE 5.88% 12/04/2029	854,285	0.26
					EUR	1,241,000	Vallourec SACA 8.50% 30/06/2026	1,254,326	0.38
					EUR	600,000	Veolia Environnement SA - Perp FRN	543,077	0.16
					EUR	1,100,000	Veolia Environnement SA - Perp FRN	1,049,488	0.32
					EUR	700,000	Veolia Environnement SA - Perp FRN	667,856	0.20

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CT (Lux) European High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
FRANCE (continued)				GERMANY (continued)					
EUR	1,300,000	Veolia Environnement SA - Perp FRN	1,171,188	0.35	EUR	518,000	PCF GmbH 4.75% 15/04/2026	393,693	0.12
EUR	1,000,000	Veolia Environnement SA - Perp FRN	1,048,320	0.31	EUR	598,000	Progroup AG 5.13% 15/04/2029	599,958	0.18
		Total France	50,966,859	15.33	EUR	815,000	Progroup AG 5.38% 15/04/2031	815,372	0.24
					EUR	700,000	Schaeffler AG 3.38% 12/10/2028	676,712	0.20
					EUR	800,000	Schaeffler AG 3.38% 12/10/2028	773,385	0.23
					EUR	800,000	Schaeffler AG 4.50% 28/03/2030	797,884	0.24
					EUR	1,169,333	Techem Verwaltungsgesellschaft 674 mbH 6.00% 30/07/2026	1,169,540	0.35
					EUR	1,168,000	Techem Verwaltungsgesellschaft 675 mbH 2.00% 15/07/2025	1,148,000	0.34
					EUR	1,265,400	TK Elevator Holdingco GmbH 6.63% 15/07/2028	1,229,578	0.37
					EUR	817,000	Tui AG 5.88% 15/03/2029	830,538	0.25
					EUR	516,000	Wepa Hygieneprodukte GmbH 5.63% 15/01/2031	521,627	0.16
					EUR	200,000	ZF Finance GmbH 2.00% 06/05/2027	186,518	0.06
					EUR	1,100,000	ZF Finance GmbH 2.25% 03/05/2028	1,012,450	0.30
					EUR	100,000	ZF Finance GmbH 2.75% 25/05/2027	95,433	0.03
					EUR	1,000,000	ZF Finance GmbH 3.00% 21/09/2025	983,442	0.29
					EUR	1,000,000	ZF Finance GmbH 3.75% 21/09/2028	967,696	0.29
							Total Germany	35,784,336	10.72
							GIBRALTAR		
					EUR	2,622,000	888 Acquisitions Limited 7.56% 15/07/2027	2,544,921	0.76
							Total Gibraltar	2,544,921	0.76
							GREECE		
					EUR	1,486,000	Eurobank SA FRN 05/05/2027	1,416,938	0.43
					EUR	786,000	Eurobank SA FRN 28/11/2029	829,045	0.25
					EUR	765,000	Eurobank SA FRN 26/01/2029	834,313	0.25
					EUR	980,000	National Bank of Greece SA FRN 03/01/2034	1,070,306	0.32
							Total Greece	4,150,602	1.25
							IRELAND		
					EUR	274,000	AIB Group plc FRN 19/11/2029	269,150	0.08
					EUR	923,000	Bank of Ireland Group plc FRN 11/08/2031	864,184	0.26

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CT (Lux) European High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
IRELAND (continued)				ITALY (continued)					
EUR	1,352,000	Eircom Finance DAC 3.50% 15/05/2026	1,321,648	0.40	EUR	600,000	Telecom Italia SpA 5.25% 17/03/2055	542,519	0.16
EUR	1,340,000	Permanent TSB Group Holdings plc FRN 25/04/2028	1,425,511	0.43	EUR	2,288,000	Telecom Italia SpA 6.88% 15/02/2028	2,425,600	0.73
EUR	599,000	Permanent TSB Group Holdings plc FRN 30/06/2029	652,104	0.20	EUR	2,495,000	Telecom Italia SpA 7.88% 31/07/2028	2,745,793	0.83
GBP	1,047,000	Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	1,102,258	0.33			Total Italy	23,189,708	6.96
		Total Ireland	5,634,855	1.70			JERSEY - CHANNEL ISLANDS		
ISLE OF MAN					EUR	159,765	Adient Global Holdings Limited 3.50% 15/08/2024	159,122	0.05
EUR	119,000	Playtech plc 4.25% 07/03/2026	116,913	0.04	GBP	858,000	Aston Martin Capital Holdings 10.38% 31/03/2029	1,023,436	0.31
		Total Isle of Man	116,913	0.04	EUR	1,433,000	Avis Budget Finance plc 4.75% 30/01/2026	1,434,302	0.43
ITALY					EUR	416,000	Avis Budget Finance plc 7.00% 28/02/2029	413,738	0.12
EUR	1,016,000	Banca Monte dei Paschi di Siena SpA 2.63% 28/04/2025	992,822	0.30	EUR	361,000	Avis Budget Finance plc 7.25% 31/07/2030	360,950	0.11
EUR	824,000	Banca Monte dei Paschi di Siena SpA 3.63% 24/09/2024	820,196	0.25	EUR	321,000	Kane Bidco Limited 5.00% 15/02/2027	310,913	0.09
EUR	310,000	Banca Monte dei Paschi di Siena SpA FRN 02/03/2026	315,166	0.09	GBP	2,283,000	Kane Bidco Limited 6.50% 15/02/2027	2,583,894	0.77
EUR	900,000	Banca Monte dei Paschi di Siena SpA FRN 05/09/2027	943,673	0.28			Total Jersey - Channel Islands	6,286,355	1.88
EUR	1,481,000	Enel SpA - Perp FRN 27/05/2172	1,473,465	0.44	LUXEMBOURG				
EUR	1,743,000	FIS Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027	1,691,364	0.51	EUR	608,000	Altice Financing SA 2.25% 15/01/2025	583,079	0.18
EUR	733,000	IMA Industria Macchine Automatiche SpA 3.75% 15/01/2028	694,042	0.21	EUR	1,849,000	Altice Financing SA 3.00% 15/01/2028	1,523,621	0.46
EUR	799,000	International Design Group SpA 10.00% 15/11/2028	830,691	0.25	EUR	117,000	Altice Financing SA 4.25% 15/08/2029	95,996	0.03
EUR	1,432,000	Lottomatica SpA 7.13% 01/06/2028	1,513,357	0.45	EUR	591,000	Altice Finco SA 4.75% 15/01/2028	408,350	0.12
EUR	1,068,000	Lottomatica SpA 9.75% 30/09/2027	1,144,952	0.34	EUR	631,000	Altice France Holding SA 4.00% 15/02/2028	156,199	0.05
EUR	303,000	Marcolin SpA 6.13% 15/11/2026	306,829	0.09	EUR	1,000,000	Altice France Holding SA 8.00% 15/05/2027	333,214	0.10
EUR	625,000	Mundys SpA 1.88% 12/02/2028	576,789	0.17	EUR	780,000	Aroundtown SA - Perp FRN	407,605	0.12
EUR	735,000	Mundys SpA 4.75% 24/01/2029	749,195	0.23	EUR	700,000	Aroundtown SA - Perp FRN	421,273	0.13
EUR	1,961,000	Nexi SpA 1.63% 30/04/2026	1,864,333	0.56	GBP	922,000	B&M European Value Retail SA 8.13% 15/11/2030	1,162,255	0.35
EUR	788,000	Nexi SpA 2.13% 30/04/2029	707,644	0.21	EUR	2,287,000	Canpack SA 2.38% 01/11/2027	2,124,528	0.63
EUR	670,000	Telecom Italia SpA 2.38% 12/10/2027	623,103	0.19	EUR	961,000	Cirsa Finance International Sarl 6.50% 15/03/2029	986,851	0.30
EUR	1,698,000	Telecom Italia SpA 2.75% 15/04/2025	1,660,450	0.50	EUR	960,000	Cirsa Finance International Sarl 7.88% 31/07/2028	1,018,743	0.31
EUR	375,000	Telecom Italia SpA 2.88% 28/01/2026	363,863	0.11					
EUR	204,000	Telecom Italia SpA 4.00% 11/04/2024	203,862	0.06					

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CT (Lux) European High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
LUXEMBOURG (continued)				NETHERLANDS (continued)					
EUR	1,293,300	Cirsa Finance International Sarl 10.38% 30/11/2027	1,397,437	0.42	EUR	100,000	Dufry One BV 3.38% 15/04/2028	96,413	0.03
EUR	1,068,000	Ephios Subco 3 Sarl 7.88% 31/01/2031	1,122,580	0.34	EUR	1,381,000	House of HR Group BV 9.00% 03/11/2029	1,456,750	0.44
EUR	1,549,000	Eurofins Scientific SE - Perp FRN	1,502,636	0.45	EUR	900,000	Naturgy Finance BV - Perp FRN	842,896	0.25
EUR	1,704,000	Eurofins Scientific SE - Perp FRN	1,789,934	0.54	EUR	400,000	Naturgy Finance BV - Perp FRN	399,932	0.12
EUR	539,000	Garfunkelux Holdingco 3 SA 6.75% 01/11/2025	383,973	0.12	EUR	1,855,000	OI European Group BV 2.88% 15/02/2025	1,832,928	0.55
GBP	707,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	586,588	0.18	EUR	947,000	PPF Telecom Group BV 3.13% 27/03/2026	930,035	0.28
EUR	700,000	Grand City Properties SA 0.13% 11/01/2028	593,935	0.18	EUR	309,000	PPF Telecom Group BV 3.25% 29/09/2027	301,032	0.09
EUR	600,000	Grand City Properties SA 1.50% 22/02/2027	552,797	0.17	EUR	1,480,000	Repsol International Finance BV - Perp FRN	1,395,675	0.42
EUR	1,700,000	Grand City Properties SA - Perp FRN	1,101,652	0.33	EUR	462,000	Repsol International Finance BV - Perp FRN	454,174	0.14
EUR	300,000	Grand City Properties SA - Perp FRN 24/10/2166	224,710	0.07	EUR	818,000	Repsol International Finance BV - Perp FRN	804,143	0.24
EUR	3,383,000	InPost SA 2.25% 15/07/2027	3,174,734	0.95	EUR	305,000	Summer Bidco BV 10.75% 15/02/2029	310,533	0.09
EUR	284,188	Lhmc Finco 2 Sarl 7.25% 02/10/2025	284,952	0.09	EUR	900,000	Telefonica Europe BV - Perp FRN	848,283	0.25
EUR	1,022,000	Loarre Investments Sarl 6.50% 15/05/2029	1,028,755	0.31	EUR	1,500,000	Telefonica Europe BV - Perp FRN	1,386,888	0.42
EUR	490,000	Loarre Investments Sarl FRN 15/05/2029	493,140	0.15	EUR	3,200,000	Telefonica Europe BV - Perp FRN	3,142,987	0.95
EUR	250,000	Matterhorn Telecom SA 2.63% 15/09/2024	248,125	0.07	EUR	2,200,000	Telefonica Europe BV - Perp FRN	2,231,680	0.67
EUR	678,000	Matterhorn Telecom SA 3.13% 15/09/2026	660,893	0.20	EUR	300,000	Telefonica Europe BV - Perp FRN	311,753	0.09
EUR	582,000	Matterhorn Telecom SA 4.00% 15/11/2027	577,831	0.17	EUR	500,000	Telefonica Europe BV - Perp FRN	542,721	0.16
EUR	956,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	934,599	0.28	EUR	400,000	Telefonica Europe BV - Perp FRN	436,635	0.13
EUR	1,399,000	Telecom Italia Finance SA 7.75% 24/01/2033	1,615,370	0.48	EUR	2,213,000	TenneT Holding BV - Perp FRN	2,150,576	0.65
EUR	1,100,000	Telenet Finance Luxembourg Notes Sarl 3.50% 01/03/2028	1,055,340	0.32	EUR	410,000	TenneT Holding BV - Perp FRN	407,790	0.12
		Total Luxembourg	28,551,695	8.60	EUR	170,000	TenneT Holding BV - Perp FRN	169,536	0.05
					EUR	594,000	Teva Pharmaceutical Finance Netherlands II BV 1.63% 15/10/2028	515,894	0.15
					EUR	625,000	Teva Pharmaceutical Finance Netherlands II BV 1.88% 31/03/2027	574,938	0.17
					EUR	2,797,000	Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	2,716,275	0.82
					EUR	578,000	Teva Pharmaceutical Finance Netherlands II BV 4.38% 09/05/2030	556,822	0.17
NETHERLANDS									
EUR	1,100,000	Abertis Infraestructuras Finance BV - Perp FRN	1,025,239	0.31					
EUR	2,031,000	Ashland Services BV 2.00% 30/01/2028	1,868,452	0.56					
EUR	1,713,000	Darling Global Finance BV 3.63% 15/05/2026	1,696,082	0.51					
EUR	1,793,000	Dufry One BV 2.00% 15/02/2027	1,690,724	0.51					

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CT (Lux) European High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
NETHERLANDS (continued)				PORTUGAL (continued)					
EUR	1,096,000	Teva Pharmaceutical Finance Netherlands II BV 7.38% 15/09/2029	1,215,893	0.37	EUR	1,900,000	EDP - Energias de Portugal SA FRN 23/04/2083	1,989,328	0.60
EUR	192,000	Trivium Packaging Finance BV 3.75% 15/08/2026	186,413	0.06			Total Portugal	4,614,671	1.39
EUR	2,241,000	United Group BV 3.13% 15/02/2026	2,157,245	0.64	ROMANIA				
EUR	949,000	United Group BV 4.00% 15/11/2027	907,613	0.27	EUR	1,500,000	RCS & RDS SA 2.50% 05/02/2025	1,468,229	0.44
EUR	159,000	United Group BV 4.63% 15/08/2028	152,533	0.05	EUR	400,000	RCS & RDS SA 3.25% 05/02/2028	373,691	0.11
EUR	200,000	United Group BV 5.25% 01/02/2030	193,593	0.06			Total Romania	1,841,920	0.55
EUR	214,000	United Group BV 5.25% 01/02/2030	207,144	0.06	SPAIN				
EUR	925,000	United Group BV 6.75% 15/02/2031	950,413	0.29	EUR	1,300,000	Cellnex Telecom SA 1.88% 26/06/2029	1,192,832	0.35
EUR	911,000	Versuni Group BV 3.13% 15/06/2028	800,750	0.24	EUR	1,792,000	Grifols Escrow Issuer SA 3.88% 15/10/2028	1,423,345	0.43
EUR	909,000	VZ Secured Financing BV 2.88% 15/01/2029	787,962	0.24	EUR	981,000	Grifols SA 1.63% 15/02/2025	936,603	0.28
EUR	1,289,000	VZ Secured Financing BV 3.50% 15/01/2032	1,134,606	0.34	EUR	618,000	Grifols SA 2.25% 15/11/2027	542,180	0.16
EUR	1,200,000	ZF Europe Finance BV 2.00% 23/02/2026	1,149,586	0.35	EUR	1,934,000	Grifols SA 3.20% 01/05/2025	1,786,185	0.53
EUR	800,000	ZF Europe Finance BV 4.75% 31/01/2029	805,083	0.24	EUR	582,000	Grupo Antolin-Irausa SA 3.38% 30/04/2026	537,928	0.16
EUR	1,700,000	ZF Europe Finance BV 6.13% 13/03/2029	1,807,178	0.54	EUR	1,011,000	Grupo Antolin-Irausa SA 3.50% 30/04/2028	809,536	0.24
EUR	760,000	Ziggo BV 2.88% 15/01/2030	674,179	0.20	EUR	1,500,000	International Consolidated Airlines Group SA 3.75% 25/03/2029	1,480,793	0.44
	Total Netherlands	44,227,977	13.29		EUR	863,000	Kaixo Bondco Telecom SA 5.13% 30/09/2029	838,615	0.25
					EUR	3,869,000	Lorca Telecom Bondco SA 4.00% 18/09/2027	3,762,222	1.14
							Total Spain	13,310,239	3.98
PANAMA				SWEDEN					
EUR	833,000	Carnival Corp. 7.63% 01/03/2026	851,068	0.26	EUR	1,540,000	Heimstaden Bostad AB - Perp FRN	944,520	0.28
	Total Panama	851,068	0.26	EUR	271,000	Heimstaden Bostad AB - Perp FRN	166,211	0.05	
PORTUGAL				EUR	285,000	Heimstaden Bostad AB - Perp FRN	209,455	0.06	
EUR	300,000	Banco Comercial Portugues SA FRN 27/03/2030	294,953	0.09	EUR	555,000	Heimstaden Bostad AB - Perp FRN	371,723	0.11
EUR	300,000	Banco Comercial Portugues SA FRN 17/05/2032	288,971	0.09	EUR	263,000	Heimstaden Bostad AB - Perp FRN	174,962	0.05
EUR	1,600,000	EDP - Energias de Portugal SA FRN 14/03/2082	1,462,478	0.44	EUR	715,000	Intrum AB 3.00% 15/09/2027	419,484	0.13
EUR	600,000	EDP - Energias de Portugal SA FRN 20/07/2080	578,941	0.17	EUR	1,775,000	Verisure Holding AB 3.25% 15/02/2027	1,704,112	0.51

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CT (Lux) European High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
SWEDEN (continued)				UNITED KINGDOM (continued)					
EUR	617,000	Verisure Holding AB 3.25% 15/02/2027	592,359	0.18	GBP	1,030,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	1,163,678	0.35
EUR	486,000	Verisure Holding AB 3.88% 15/07/2026	479,653	0.14	EUR	1,032,000	International Game Technology plc 3.50% 15/06/2026	1,021,574	0.31
EUR	305,000	Verisure Holding AB 7.13% 01/02/2028	319,130	0.10	GBP	2,115,000	Iron Mountain UK plc 3.88% 15/11/2025	2,407,701	0.72
EUR	583,000	Verisure Holding AB 9.25% 15/10/2027	624,679	0.19	EUR	1,425,000	Jaguar Land Rover Automotive plc 4.50% 15/07/2028	1,418,859	0.43
EUR	1,332,000	Verisure Midholding A 5.25% 15/02/2029	1,290,558	0.39	EUR	764,000	Jaguar Land Rover Automotive plc 5.88% 15/11/2024	768,092	0.23
EUR	338,000	Verisure Midholding A 5.25% 15/02/2029	327,484	0.10	GBP	578,000	Jerrold Finco plc 4.88% 15/01/2026	674,546	0.20
	Total Sweden		7,624,330	2.29	GBP	1,385,000	Jerrold Finco plc 5.25% 15/01/2027	1,552,543	0.46
					GBP	1,011,000	Jerrold Finco plc 7.88% 15/04/2030	1,182,542	0.36
UNITED KINGDOM				UNITED KINGDOM (continued)					
GBP	340,000	Barclays plc FRN 14/11/2032	423,374	0.13	GBP	490,000	Marks & Spencer plc 6.00% 12/06/2025	575,034	0.17
GBP	523,000	Barclays plc - Perp FRN	632,734	0.19	GBP	435,000	NatWest Markets plc 6.38% 08/11/2027	531,712	0.16
EUR	1,808,000	BCP V Modular Services Finance II plc 4.75% 30/11/2028	1,699,038	0.51	GBP	1,611,000	Pinewood Finco plc 6.00% 27/03/2030	1,888,195	0.57
GBP	2,823,000	Bellis Acquisition Company 3.25% 16/02/2026	3,121,425	0.94	EUR	1,345,000	Pinnacle Bidco plc 8.25% 11/10/2028	1,408,979	0.42
GBP	1,033,000	Bellis Acquisition Company plc 4.50% 16/02/2026	1,164,676	0.35	GBP	1,005,000	Pinnacle Bidco plc 10.00% 11/10/2028	1,226,428	0.37
GBP	473,000	Bellis Finco plc 4.00% 16/02/2027	503,268	0.15	GBP	1,792,000	Premier Foods Finance plc 3.50% 15/10/2026	2,012,345	0.60
EUR	1,097,000	BP Capital Markets plc - Perp FRN	1,070,120	0.32	GBP	333,000	Punch Finance plc 6.13% 30/06/2026	378,016	0.11
EUR	584,000	BP Capital Markets plc - Perp FRN	558,414	0.17	GBP	1,377,000	Santander UK plc - Perp 10.06%	2,142,156	0.63
GBP	510,000	Centrica plc FRN 10/04/2075	591,703	0.18	EUR	632,000	Sherwood Financing plc 4.50% 15/11/2026	585,321	0.18
GBP	1,275,000	Co-Operative Bank Finance plc FRN 06/04/2027	1,478,206	0.44	EUR	2,012,000	Synthomer plc 3.88% 01/07/2025	1,996,626	0.60
GBP	833,000	Co-operative Group FRN 08/07/2026	977,174	0.29	EUR	395,000	Victoria plc 3.63% 26/08/2026	317,549	0.10
GBP	100,000	Co-Operative Group Limited 5.13% 17/05/2024	117,015	0.04	EUR	782,000	Victoria plc 3.75% 15/03/2028	555,527	0.17
GBP	1,659,000	Deuce Finco plc 5.50% 15/06/2027	1,845,101	0.56	GBP	884,000	Virgin Media Secured Finance plc 4.13% 15/08/2030	876,191	0.26
EUR	1,282,000	EC Finance plc 3.00% 15/10/2026	1,249,429	0.38	GBP	603,000	Virgin Media Secured Finance plc 4.25% 15/01/2030	609,427	0.18
GBP	1,413,000	Heathrow Finance plc 6.63% 01/03/2031	1,637,553	0.49	GBP	865,000	Virgin Media Secured Finance plc 5.00% 15/04/2027	1,001,545	0.30
EUR	2,704,000	Ineos Finance plc 6.38% 15/04/2029	2,711,295	0.81	GBP	958,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	1,033,360	0.31
EUR	730,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	708,579	0.21	EUR	1,982,000	Vmed O2 UK Financing 3.25% 31/01/2031	1,755,565	0.53
EUR	539,000	Ineos Quattro Finance 2 plc 8.50% 15/03/2029	569,258	0.17	GBP	512,000	Vmed O2 UK Financing I plc 4.50% 15/07/2031	511,768	0.15
					EUR	875,000	Vodafone Group plc FRN 27/08/2080	840,651	0.25

The accompanying notes form an integral part of these financial statements.

CT (Lux) European High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*			
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities						
Bonds (continued)				Bonds						
UNITED KINGDOM (continued)				NETHERLANDS						
EUR	2,330,000	Vodafone Group plc FRN 03/10/2078	2,292,795	0.69	GBP	1,255,000	Boost Newco Borrower LLC 8.50% 15/01/2031	1,587,197	0.47	
GBP	335,000	Vodafone Group plc FRN 03/10/2078	385,872	0.12	Total Netherlands			1,587,197	0.47	
USD	1,124,000	Vodafone Group plc FRN 03/10/2078	1,039,488	0.31	UNITED KINGDOM					
EUR	1,468,000	Vodafone Group plc FRN 30/08/2084	1,583,227	0.48	GBP	2,471,000	Market Bidco Finco plc 5.50% 04/11/2027	2,640,098	0.79	
GBP	2,408,000	Zenith Finco plc 6.50% 30/06/2027	2,099,831	0.63	Total United Kingdom			2,640,098	0.79	
Total United Kingdom			58,895,505	17.68	Total Bonds				4,227,295	1.26
UNITED STATES				Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				4,227,295	1.26	
EUR	1,695,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	1,450,269	0.44	Other transferable securities and money market instruments					
EUR	1,680,000	Ardagh Metal Packaging Finance USA LLC 3.00% 01/09/2029	1,295,489	0.39	Bonds					
EUR	1,934,000	Avantor Funding Inc. 2.63% 01/11/2025	1,892,413	0.57	PORTUGAL					
EUR	150,000	Avantor Funding Inc. 3.88% 15/07/2028	146,183	0.04	EUR	6,900,000	Banco Espirito Santo SA 0.00% 21/01/2099**	1,518,000	0.46	
EUR	1,962,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	1,868,114	0.56	EUR	1,000,000	Banco Espirito Santo SA 2.63% 31/12/2049**	220,000	0.07	
EUR	942,000	Coty Inc. 5.75% 15/09/2028	978,950	0.29	EUR	1,400,000	Banco Espirito Santo SA 4.75% 15/01/2025**	308,000	0.09	
EUR	2,868,000	IQVIA Inc. 2.25% 15/01/2028	2,669,668	0.80	Total Portugal			2,046,000	0.62	
EUR	199,000	IQVIA Inc. 2.25% 15/03/2029	179,823	0.05	UNITED KINGDOM					
EUR	1,250,000	IQVIA Inc. 2.88% 15/06/2028	1,179,223	0.35	EUR	644,000	BCP V Modular Services Finance II plc 6.75% 30/11/2029	570,028	0.17	
EUR	966,000	Olympus Water US Holding Corp. 3.88% 01/10/2028	905,525	0.27	GBP	2,983,000	Pinewood Finance Company Limited 3.25% 30/09/2025	3,434,886	1.02	
EUR	1,084,000	Organon & Company 2.88% 30/04/2028	1,011,516	0.30	GBP	1,459,000	Sherwood Financing plc 6.00% 15/11/2026	1,521,747	0.46	
EUR	1,127,000	Spectrum Brands Inc. 4.00% 01/10/2026	1,119,123	0.34	Total United Kingdom			5,526,661	1.65	
Total United States			14,696,296	4.40	UNITED STATES					
Total Bonds			307,229,050	92.25	EUR	2,705,000	EMRLD Borrower LP 6.38% 15/12/2030	2,849,263	0.85	
Total Transferable securities and money market instruments admitted to an official exchange listing			307,229,050	92.25						

The accompanying notes form an integral part of these financial statements.

CT (Lux) European High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*
Other transferable securities and money market instruments (continued)			
Bonds (continued)			
UNITED STATES (continued)			
EUR	763,000	Olympus Water US Holding Corp. 9.63% 15/11/2028	819,821 0.25
		Total United States	3,669,084 1.10
		Total Bonds	11,241,745 3.37
		Total Other transferable securities and money market instruments	11,241,745 3.37

Undertakings for collective investments in transferable securities

Funds

IRELAND

	15,255	BlackRock ICS Euro Liquidity Fund	1,563,691	0.47
	3,366	BlackRock ICS Sterling Liquidity Fund	3,937	0.00
	10	Insight Liquidity Funds plc	12	0.00
		Total Ireland	1,567,640	0.47
		Total Funds	1,567,640	0.47
		Total Undertakings for collective investments in transferable securities	1,567,640	0.47
		Total value of investments	324,265,730	97.35

(Total cost: EUR 328,368,024)

*Minor differences due to rounding.

**Fair valued security.

CT (Lux) European Short-Term High Yield Bond

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
BELGIUM				GERMANY (continued)					
EUR	200,000	Azelis Finance NV 5.75% 15/03/2028	206,295	0.35	EUR	200,000	Deutsche Lufthansa AG 2.00% 14/07/2024	198,805	0.34
		Total Belgium	206,295	0.35	EUR	141,000	Douglas Service GmbH 6.00% 08/04/2026	143,241	0.24
CANADA				EUR 1,026,000 Gruenenthal GmbH 3.63% 15/11/2026				1,007,690	1.70
EUR	370,000	Primo Water Holdings Inc. 3.88% 31/10/2028	356,366	0.60	EUR	168,000	HT Troplast GmbH 9.38% 15/07/2028	176,242	0.30
		Total Canada	356,366	0.60	EUR	435,000	IHO Verwaltungs GmbH 3.88% 15/05/2027	427,674	0.72
CZECH REPUBLIC				EUR 150,000 IHO Verwaltungs GmbH 8.75% 15/05/2028				162,857	0.28
EUR	300,000	Allwyn International AS 3.88% 15/02/2027	291,698	0.49	EUR	900,000	Mahle GmbH 2.38% 14/05/2028	788,813	1.33
		Total Czech Republic	291,698	0.49	EUR	221,000	Progroup AG 5.13% 15/04/2029	221,724	0.38
FRANCE				EUR 600,000 Schaeffler AG 2.75% 12/10/2025				589,042	1.00
EUR	251,000	Altice France SA 5.88% 01/02/2027	195,482	0.33	EUR	206,000	Techem Verwaltungsgesellschaft 675 mbH 2.00% 15/07/2025	202,473	0.34
EUR	300,000	Casino Guichard Perrachon SA 3.58% 07/02/2025	3,195	0.01	EUR	190,800	TK Elevator Holdingco GmbH 6.63% 15/07/2028	185,399	0.31
EUR	300,000	Elior Group SA 3.75% 15/07/2026	281,833	0.48	EUR	139,000	Tui AG 5.88% 15/03/2029	141,303	0.24
EUR	100,000	Elis SA 1.00% 03/04/2025	97,232	0.16	EUR	500,000	TUI Cruises GmbH 6.50% 15/05/2026	504,945	0.86
EUR	260,000	Emeria SASU 7.75% 31/03/2028	253,798	0.43	EUR	400,000	ZF Finance GmbH 3.00% 21/09/2025	393,377	0.67
EUR	250,000	Forvia SE 2.75% 15/02/2027	239,590	0.41	EUR	200,000	ZF Finance GmbH 5.75% 03/08/2026	206,064	0.35
EUR	355,000	Forvia SE 5.13% 15/06/2029	362,311	0.61			Total Germany	6,389,170	10.81
EUR	928,000	Getlink SE 3.50% 30/10/2025	920,778	1.56	GIBRALTAR				
EUR	1,006,000	Iliad Holding SASU 5.13% 15/10/2026	997,186	1.69	EUR	515,000	888 Acquisitions Limited 7.56% 15/07/2027	499,860	0.85
EUR	100,000	iliad SA 5.38% 14/06/2027	102,166	0.17			Total Gibraltar	499,860	0.85
EUR	100,000	Loxam SAS 2.88% 15/04/2026	97,633	0.17	IRELAND				
EUR	200,000	Loxam SAS 5.75% 15/07/2027	200,390	0.34	EUR	942,000	Eircom Finance DAC 3.50% 15/05/2026	920,852	1.56
EUR	259,000	Paprec Holding SA 6.50% 17/11/2027	272,794	0.46	EUR	146,000	Permanent TSB Group Holdings plc FRN 25/04/2028	155,317	0.26
EUR	400,000	Valeo SE 5.38% 28/05/2027	414,570	0.70	GBP	500,000	Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	526,389	0.89
EUR	700,000	Vallourec SACA 8.50% 30/06/2026	707,517	1.20			Total Ireland	1,602,558	2.71
		Total France	5,146,475	8.72	ISLE OF MAN				
GERMANY				EUR 390,000 Playtech plc 4.25% 07/03/2026				383,161	0.65
EUR	200,000	Alstria Office REIT AG 0.50% 26/09/2025	181,309	0.30					
EUR	100,000	Alstria Office REIT AG 1.50% 23/06/2026	86,308	0.15					
EUR	100,000	Alstria Office REIT AG 1.50% 15/11/2027	78,745	0.13					
EUR	715,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	693,159	1.17					

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Short-Term High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*			
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)						
Bonds (continued)				Bonds (continued)						
NETHERLANDS (continued)				SPAIN (continued)						
EUR	870,000	Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	844,891	1.43	EUR	600,000	Lorca Telecom Bondco SA 4.00% 18/09/2027	583,441	0.99	
EUR	281,000	Teva Pharmaceutical Finance Netherlands II BV 4.50% 01/03/2025	281,057	0.48	Total Spain					
EUR	340,000	Trivium Packaging Finance BV 3.75% 15/08/2026	330,107	0.56	2,843,748 4.81					
EUR	300,000	United Group BV 3.13% 15/02/2026	288,788	0.49	SWEDEN					
EUR	150,000	United Group BV 4.00% 15/11/2027	143,458	0.24	EUR	270,000	Verisure Holding AB 3.88% 15/07/2026	266,474	0.45	
EUR	250,000	VZ Secured Financing BV 2.88% 15/01/2029	216,711	0.37	EUR	100,000	Verisure Holding AB 7.13% 01/02/2028	104,633	0.18	
EUR	300,000	ZF Europe Finance BV 2.00% 23/02/2026	287,397	0.49	EUR	280,000	Verisure Holding AB 9.25% 15/10/2027	300,018	0.51	
EUR	100,000	ZF Europe Finance BV 2.50% 23/10/2027	93,986	0.16	Total Sweden					
EUR	200,000	ZF Europe Finance BV 4.75% 31/01/2029	201,271	0.34	671,125 1.14					
Total Netherlands				6,195,203	10.51	UNITED KINGDOM				
PANAMA				GBP 638,000 Bellis Acquisition Company 3.25% 16/02/2026				705,444	1.19	
EUR	100,000	Carnival Corp. 7.63% 01/03/2026	102,169	0.17	GBP	106,000	Bellis Acquisition Company plc 4.50% 16/02/2026	119,512	0.20	
Total Panama				102,169	0.17	GBP	245,000	Co-Operative Bank Finance plc FRN 06/04/2027	284,047	0.49
ROMANIA				GBP 124,000 Co-operative Group FRN 08/07/2026				145,462	0.25	
EUR	600,000	RCS & RDS SA 2.50% 05/02/2025	587,292	0.99	GBP	145,000	Co-Operative Group Limited 5.13% 17/05/2024	169,671	0.29	
Total Romania				587,292	0.99	GBP	526,000	Deuce Finco plc 5.50% 15/06/2027	585,004	0.98
SPAIN				EUR 500,000 Drax Finco plc 2.63% 01/11/2025				486,540	0.82	
EUR	600,000	Cellnex Finance Company SA 2.25% 12/04/2026	583,128	0.99	EUR	719,000	EC Finance plc 3.00% 15/10/2026	700,733	1.19	
EUR	200,000	Gestamp Automocion SA 3.25% 30/04/2026	196,557	0.33	GBP	420,000	Heathrow Finance plc 5.75% 03/03/2025	490,097	0.83	
EUR	568,000	Grifols SA 3.20% 01/05/2025	524,588	0.89	EUR	437,000	Ineos Finance plc 6.38% 15/04/2029	438,179	0.74	
EUR	500,000	Grupo Antolin-Irausa SA 3.38% 30/04/2026	462,137	0.78	EUR	300,000	Ineos Quattro Finance 1 plc 3.75% 15/07/2026	291,997	0.49	
EUR	300,000	International Consolidated Airlines Group SA 2.75% 25/03/2025	296,458	0.50	EUR	107,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	103,860	0.18	
EUR	200,000	International Consolidated Airlines Group SA 3.75% 25/03/2029	197,439	0.33	GBP	247,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	279,057	0.47	
				EUR 980,000 International Game Technology plc 3.50% 15/06/2026				970,100	1.65	
				GBP 900,000 Iron Mountain UK plc 3.88% 15/11/2025				1,024,553	1.73	
				EUR 500,000 Jaguar Land Rover Automotive plc 4.50% 15/01/2026				502,398	0.84	
				EUR 300,000 Jaguar Land Rover Automotive plc 4.50% 15/07/2028				298,707	0.51	

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Short-Term High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
UNITED KINGDOM (continued)				UNITED STATES (continued)					
EUR	340,000	Jaguar Land Rover Automotive plc 5.88% 15/11/2024	341,821	0.58	EUR	500,000	Spectrum Brands Inc. 4.00% 01/10/2026	496,505	0.84
GBP	393,000	Jerrold Finco plc 4.88% 15/01/2026	458,644	0.77	Total United States			4,979,105	8.43
EUR	246,000	Pinnacle Bidco plc 8.25% 11/10/2028	257,702	0.44	Total Bonds			54,445,438	92.16
GBP	115,000	Pinnacle Bidco plc 10.00% 11/10/2028	140,338	0.24	Total Transferable securities and money market instruments admitted to an official exchange listing			54,445,438	92.16
GBP	400,000	Premier Foods Finance plc 3.50% 15/10/2026	449,184	0.76	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
EUR	238,000	Rolls-Royce plc 0.88% 09/05/2024	237,075	0.40	Bonds				
GBP	600,000	Rolls-Royce plc 3.38% 18/06/2026	671,864	1.14	UNITED KINGDOM				
EUR	252,000	Sherwood Financing plc 4.50% 15/11/2026	233,387	0.40	GBP	550,000	Market Bidco Finco plc 5.50% 04/11/2027	587,638	0.99
EUR	530,000	Synthomer plc 3.88% 01/07/2025	525,950	0.89	Total United Kingdom			587,638	0.99
EUR	805,000	Victoria plc 3.63% 26/08/2026	647,157	1.09	Total Bonds			587,638	0.99
GBP	500,000	Virgin Media Secured Finance plc 5.00% 15/04/2027	578,928	0.98	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
GBP	362,000	Zenith Finco plc 6.50% 30/06/2027	315,672	0.53	Other transferable securities and money market instruments				
Total United Kingdom			12,453,083	21.07	Bonds				
UNITED STATES				UNITED KINGDOM					
EUR	500,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	427,808	0.72	GBP	805,000	Pinewood Finance Company Limited 3.25% 30/09/2025	926,947	1.58
EUR	857,000	Avantor Funding Inc. 2.63% 01/11/2025	838,572	1.42	GBP	408,000	Sherwood Financing plc 6.00% 15/11/2026	425,547	0.72
EUR	344,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	327,539	0.55	Total United Kingdom			1,352,494	2.30
EUR	141,000	Coty Inc. 5.75% 15/09/2028	146,531	0.25	UNITED STATES				
GBP	191,000	Ford Motor Credit Company LLC 2.75% 14/06/2024	222,083	0.38	EUR	280,000	Olympus Water US Holding Corp. 9.63% 15/11/2028	300,852	0.51
GBP	270,000	Ford Motor Credit Company LLC 4.54% 06/03/2025	312,745	0.53	Total United States			300,852	0.51
EUR	464,000	IQVIA Inc. 1.75% 15/03/2026	445,281	0.75	Total Bonds			1,653,346	2.81
EUR	750,000	IQVIA Inc. 2.88% 15/09/2025	737,626	1.25	Total Other transferable securities and money market instruments				
EUR	1,034,000	Silgan Holdings Inc. 3.25% 15/03/2025	1,024,415	1.74	1,653,346				2.81

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Short-Term High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
16,707	BlackRock ICS Euro Liquidity Fund	1,712,521	2.90
	Total Ireland	1,712,521	2.90
	Total Funds	1,712,521	2.90
	Total Undertakings for collective investments in transferable securities	1,712,521	2.90
	Total value of investments	58,398,943	98.86
	(Total cost: EUR 58,174,279)		

*Minor differences due to rounding.

CT (Lux) European Social Bond

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
AUSTRIA				FRANCE (continued)					
EUR	400,000	Erste Group Bank AG 0.13% 17/05/2028	352,714	0.07	EUR	3,100,000	Credit Agricole SA FRN 21/09/2029	2,712,863	0.55
EUR	600,000	Erste Group Bank AG 0.13% 17/05/2028	529,071	0.11	EUR	2,600,000	Credit Mutuel Arkea SA 0.38% 03/10/2028	2,276,320	0.46
EUR	2,600,000	Erste Group Bank AG FRN 16/01/2031	2,671,694	0.54	EUR	800,000	Ile-de-France Mobilites 0.40% 28/05/2031	667,410	0.14
EUR	2,200,000	Telekom Finanzmanagement GmbH 1.50% 07/12/2026	2,104,594	0.43	EUR	3,400,000	La Banque Postale SA 0.75% 23/06/2031	2,817,544	0.57
		Total Austria	5,658,073	1.15	EUR	800,000	La Poste SA 1.38% 21/04/2032	693,155	0.14
BELGIUM				EUR 3,700,000 Orange SA 0.13% 16/09/2029 3,161,632 0.64					
EUR	700,000	Bpost SA 1.25% 11/07/2026	665,485	0.14	EUR	1,800,000	Orange SA 0.13% 16/09/2029	1,538,091	0.31
EUR	8,600,000	KBC Group NV 4.38% 06/12/2031	9,100,131	1.84	EUR	3,400,000	Orange SA 2.38% 18/05/2032	3,210,181	0.65
		Total Belgium	9,765,616	1.98	EUR	2,000,000	Orange SA 3.88% 11/09/2035	2,098,174	0.43
DENMARK				EUR 3,500,000 Praemia Healthcare SACA 1.38% 17/09/2030 2,927,901 0.59					
EUR	951,000	Danske Bank A/S FRN 10/01/2031	981,566	0.20	EUR	1,900,000	Praemia Healthcare SACA 5.50% 19/09/2028	1,991,918	0.40
		Total Denmark	981,566	0.20	EUR	800,000	Regie Autonome des Transports Parisiens 0.88% 25/05/2027	747,318	0.15
FINLAND				EUR 1,100,000 RTE Reseau de Transport d'Electricite SADIR 0.75% 12/01/2034 868,429 0.18					
GBP	1,064,000	Nordea Bank Abp FRN 02/06/2026	1,254,410	0.25	EUR	3,900,000	Sanofi SA 1.25% 06/04/2029	3,585,984	0.73
EUR	2,100,000	OP Corporate Bank plc 0.63% 27/07/2027	1,916,429	0.39	EUR	2,800,000	Sanofi SA 1.50% 01/04/2030	2,579,605	0.52
		Total Finland	3,170,839	0.64	EUR	1,600,000	Schneider Electric SE 1.84% 13/10/2025	1,569,717	0.32
FRANCE				EUR 900,000 Societe Generale SA FRN 02/12/2027 829,019 0.17					
EUR	2,560,000	AXA SA FRN 07/10/2041	2,139,555	0.43	EUR	2,500,000	Societe Generale SA FRN 02/12/2027	2,302,831	0.47
EUR	4,100,000	Banque Federative du Credit Mutuel SA 4.00% 21/11/2029	4,227,954	0.86	EUR	2,100,000	Suez SACA 2.88% 24/05/2034	1,955,469	0.40
EUR	4,000,000	Banque Federative du Credit Mutuel SA 4.13% 18/09/2030	4,176,060	0.85	EUR	7,100,000	Suez SACA 4.63% 03/11/2028	7,419,954	1.50
EUR	1,000,000	BNP Paribas SA FRN 14/10/2027	923,193	0.19	EUR	1,500,000	Unedic Asseo 0.25% 25/11/2029	1,302,510	0.26
EUR	2,200,000	BPCE SA 4.13% 10/07/2028	2,264,558	0.46			Total France	70,684,572	14.34
EUR	2,400,000	Caisse d'Amortissement de la Dette Sociale 0.00% 25/11/2026	2,220,138	0.45	GERMANY				
EUR	1,500,000	Caisse des Depots et Consignations 0.01% 15/09/2025	1,426,418	0.29	EUR	5,100,000	Amprion GmbH 3.97% 22/09/2032	5,261,396	1.06
EUR	2,500,000	Caisse des Depots et Consignations 0.01% 01/06/2026	2,335,661	0.47	EUR	3,300,000	Amprion GmbH 4.13% 07/09/2034	3,436,203	0.70
EUR	2,600,000	CNP Assurances FRN 18/07/2053	2,738,400	0.56	EUR	900,000	Bayerische Landesbodenkreditanstalt 0.25% 21/03/2036	659,003	0.13
EUR	1,100,000	Credit Agricole SA 0.13% 09/12/2027	976,610	0.20	EUR	1,100,000	Bayerische Landesbodenkreditanstalt 0.63% 22/11/2027	1,015,527	0.21
					EUR	2,300,000	Commerzbank AG FRN 25/03/2029	2,411,700	0.49

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Social Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
NETHERLANDS (continued)				NORWAY (continued)					
EUR	4,790,000	Digital Intrepid Holding BV 0.63% 15/07/2031	3,752,409	0.77	EUR	3,136,000	DNB Bank ASA FRN 21/09/2027	3,105,813	0.63
EUR	300,000	EnBW International Finance BV 1.88% 31/10/2033	260,502	0.05	EUR	3,475,000	Statnett SF 3.38% 26/02/2036	3,493,630	0.70
EUR	1,775,000	Enexis Holding NV 0.38% 14/04/2033	1,395,435	0.28			Total Norway	9,663,117	1.97
EUR	221,000	Enexis Holding NV 0.63% 17/06/2032	181,093	0.04	PORTUGAL				
EUR	1,029,000	Enexis Holding NV 0.63% 17/06/2032	843,190	0.17	EUR	700,000	Caixa Geral de Depositos SA FRN 31/10/2028	748,396	0.15
EUR	1,597,000	Haleon Netherlands Capital BV 1.75% 29/03/2030	1,458,108	0.30			Total Portugal	748,396	0.15
EUR	2,200,000	ING Groep NV FRN 12/02/2035	2,245,357	0.46	SPAIN				
EUR	600,000	Ne Property BV 3.38% 14/07/2027	580,065	0.12	EUR	1,800,000	Banco Bilbao Vizcaya Argentaria SA 0.75% 04/06/2025	1,741,153	0.35
EUR	100,000	NE Property BV 3.38% 14/07/2027	96,678	0.02	EUR	1,900,000	Banco Bilbao Vizcaya Argentaria SA 3.50% 26/03/2031	1,908,192	0.39
EUR	250,000	NederFinMaat 0.13% 03/04/2027	230,656	0.05	EUR	500,000	Banco de Sabadell SA FRN 11/03/2027	476,458	0.10
EUR	1,000,000	NN Group NV FRN 03/11/2043	1,092,617	0.22	EUR	400,000	Banco Santander SA 1.13% 23/06/2027	373,178	0.08
EUR	900,000	Royal Schiphol Group NV 1.50% 05/11/2030	804,478	0.16	EUR	5,100,000	CaixaBank SA FRN 21/01/2028	4,727,486	0.96
EUR	300,000	Royal Schiphol Group NV 2.00% 06/04/2029	283,323	0.06	EUR	1,000,000	CaixaBank SA FRN 26/05/2028	917,394	0.19
EUR	1,000,000	Stedin Holding NV 0.00% 16/11/2026	912,779	0.19	EUR	384,000	EDP Servicios Financieros Espana SA 3.50% 16/07/2030	383,889	0.08
EUR	4,400,000	Stedin Holding NV 0.50% 14/11/2029	3,783,943	0.76	EUR	1,700,000	Iberdrola Finanzas SA 1.38% 11/03/2032	1,488,922	0.30
EUR	3,200,000	Swisscom Finance BV 0.38% 14/11/2028	2,818,237	0.57	EUR	1,600,000	Telefonica Emisiones SA 2.59% 25/05/2031	1,524,404	0.31
EUR	1,500,000	Telefonica Europe BV - Perp FRN	1,521,600	0.31	EUR	1,400,000	Telefonica Emisiones SA 4.06% 24/01/2036	1,425,760	0.29
EUR	900,000	Telefonica Europe BV - Perp FRN	976,898	0.20	EUR	1,300,000	Telefonica Emisiones SA 4.18% 21/11/2033	1,351,364	0.27
EUR	1,393,000	TenneT Holding BV 0.88% 16/06/2035	1,220,139	0.25	EUR	900,000	Telefonica Emisiones SA 4.18% 21/11/2033	935,560	0.19
EUR	2,128,000	TenneT Holding BV 3.88% 28/10/2028	2,208,657	0.45			Total Spain	17,253,760	3.51
EUR	1,100,000	TenneT Holding BV - Perp FRN	1,097,050	0.23	UNITED KINGDOM				
EUR	500,000	TenneT Holdinging BV 0.50% 30/11/2040	420,230	0.09	GBP	120,000	Aster Treasury plc 1.41% 27/01/2036	98,457	0.02
EUR	4,000,000	Triodos Bank NV FRN 05/02/2032	3,308,876	0.67	EUR	4,400,000	AstraZeneca plc 0.38% 03/06/2029	3,860,776	0.78
		Total Netherlands	43,903,953	8.95	EUR	5,010,000	BUPA Finance plc 5.00% 12/10/2030	5,310,082	1.07
NORWAY					GBP	1,629,000	BUPA Finance plc - Perp FRN	1,405,282	0.29
EUR	200,000	Avinor AS 0.75% 01/10/2030	172,101	0.03	GBP	740,000	Cadent Finance plc 5.75% 14/03/2034	897,905	0.18
EUR	1,050,000	Avinor AS 0.75% 01/10/2030	903,530	0.19	GBP	810,000	Co-Operative Bank Finance plc FRN 06/04/2027	939,095	0.19
EUR	1,850,000	Avinor AS 1.00% 29/04/2025	1,799,074	0.38					
EUR	200,000	Avinor AS 1.25% 09/02/2027	188,969	0.04					

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Social Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
UNITED KINGDOM (continued)				UNITED KINGDOM (continued)					
GBP	1,002,000	Co-Operative Bank Finance plc FRN 24/05/2028	1,277,042	0.26	GBP	2,530,000	Yorkshire Building Society FRN 11/10/2030	2,687,006	0.55
EUR	2,624,000	DS Smith plc 4.50% 27/07/2030	2,744,980	0.56	GBP	1,897,000	Yorkshire Building Society FRN 15/11/2028	2,288,180	0.46
GBP	400,000	DWR Cymru Financing UK plc 2.38% 31/03/2034	347,756	0.07	Total United Kingdom				
GBP	300,000	Legal & General Group plc FRN 27/10/2045	349,051	0.07	70,431,640 14.27				
EUR	1,895,000	Motability Operations Group plc 0.13% 20/07/2028	1,654,549	0.34	UNITED STATES				
EUR	3,800,000	Motability Operations Group plc 0.13% 20/07/2028	3,317,828	0.67	USD	2,600,000	Roche Holdings Inc. 2.38% 28/01/2027	2,260,342	0.45
EUR	2,410,000	Motability Operations Group plc 3.50% 17/07/2031	2,423,043	0.49	Total United States				
EUR	3,003,000	Motability Operations Group plc 3.88% 24/01/2034	3,076,640	0.62	2,260,342 0.45				
EUR	2,358,000	National Grid Electricity Distribution East Midlands plc 3.95% 20/09/2032	2,410,817	0.49	Total Bonds				
EUR	1,670,000	Nationwide Building Society 0.25% 14/09/2028	1,460,989	0.30	328,782,988 66.72				
GBP	1,179,000	Nationwide Building Society 6.13% 21/08/2028	1,441,740	0.29	Supranationals, Governments and Local Public Authorities, Debt Instruments				
EUR	8,880,000	Natwest Group plc FRN 26/02/2030	7,755,420	1.57	AUSTRIA				
EUR	1,444,000	NatWest Group plc FRN 14/03/2028	1,487,762	0.30	EUR	1,000,000	Austria (Govt of) 1.85% 23/05/2049	796,682	0.16
GBP	2,230,000	Pearson Funding plc 3.75% 04/06/2030	2,418,502	0.49	Total Austria				
GBP	130,000	Platform HG Financing plc 1.93% 15/09/2041	99,444	0.02	796,682 0.16				
GBP	350,000	RCB Bonds plc 3.50% 08/12/2031	354,799	0.07	BELGIUM				
EUR	1,472,000	Severn Trent Utilities Finance plc 4.00% 05/03/2034	1,492,232	0.30	EUR	250,000	Belgium (Govt of) 1.25% 22/04/2033	220,620	0.04
GBP	200,000	Stonewater Funding plc 1.63% 10/09/2036	161,934	0.03	EUR	2,400,000	Communaute Francaise de Belgique 0.63% 11/06/2035	1,798,323	0.36
GBP	1,893,000	SW Finance I plc 7.00% 16/04/2040	2,220,517	0.45	EUR	1,800,000	Communaute Francaise de Belgique 3.75% 22/06/2033	1,876,124	0.38
EUR	2,100,000	Thames Water Utilities Finance plc 4.38% 18/01/2031	1,957,150	0.40	EUR	2,400,000	Flemish Community 3.50% 22/06/2045	2,412,971	0.49
GBP	200,000	University College London 1.63% 04/06/2061	114,628	0.02	EUR	2,400,000	Region Wallonne 1.05% 22/06/2040	1,663,768	0.34
GBP	300,000	University of Southampton 2.25% 11/04/2057	204,089	0.04	Total Belgium				
GBP	1,300,000	Vodafone Group plc FRN 30/08/2086	1,639,458	0.33	7,971,806 1.61				
EUR	11,500,000	WellCome Trust Limited 1.13% 21/01/2027	10,960,313	2.23	FINLAND				
EUR	1,820,000	Yorkshire Building Society 0.01% 16/11/2028	1,574,174	0.32	EUR	2,300,000	Kuntarahoitus Oyj 0.05% 10/09/2035	1,674,182	0.34
					Total Finland				
				1,674,182 0.34					
				FRANCE					
				EUR	2,500,000	Action Logement Services 3.13% 28/09/2037	2,408,761	0.49	
				EUR	1,000,000	Agence Francaise de Developpement EPIC 0.13% 29/09/2031	804,243	0.16	

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Social Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)				Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)			
FRANCE (continued)				GERMANY (continued)			
USD	1,400,000			EUR	1,475,000		
	Agence Francaise de Developpement EPIC 4.00% 21/09/2027	1,270,979	0.26	EUR	800,000	998,785	0.20
EUR	400,000				State of North Rhine-Westphalia 0.60% 04/06/2041	811,638	0.16
	Agence France Locale 0.20% 20/03/2029	346,940	0.07		State of North Rhine-Westphalia 2.90% 07/06/2033	33,099,958	6.72
EUR	1,200,000				Total Germany		
	Caisse d'Amortissement de la Dette Sociale 0.00% 25/11/2030	998,701	0.20				
GBP	3,100,000				IRELAND		
	Caisse d'Amortissement de la Dette Sociale 0.13% 15/12/2025	3,355,044	0.68	EUR	25,000		
EUR	3,800,000				Ireland (Govt of) 1.35% 18/03/2031	23,105	0.00
	Caisse d'Amortissement de la Dette Sociale 3.00% 25/11/2031	3,837,145	0.78		Total Ireland	23,105	0.00
EUR	300,000				ITALY		
	Caisse Francaise de Financement Local 0.01% 07/05/2025	288,781	0.06	EUR	250,000		
EUR	1,100,000				Italy (Govt of) 1.50% 30/04/2045	162,130	0.03
	Caisse Francaise de Financement Local 0.50% 19/02/2027	1,021,635	0.21		Total Italy	162,130	0.03
EUR	400,000				JAPAN		
	France (Govt of) 1.75% 25/06/2039	338,620	0.07	USD	1,850,000		
EUR	2,200,000				Japan International Cooperation Agency 4.00% 23/05/2028	1,664,282	0.34
	Region Ile de France 0.00% 20/04/2028	1,947,566	0.40		Total Japan	1,664,282	0.34
EUR	400,000				LUXEMBOURG		
	Region Ile de France 0.61% 02/07/2040	260,063	0.05	EUR	775,000		
EUR	600,000				Luxembourg (Govt of) 0.00% 14/09/2032	620,487	0.13
	Societe du Grand Paris EPIC 0.00% 25/11/2030	494,838	0.10		Total Luxembourg	620,487	0.13
EUR	4,100,000				NETHERLANDS		
	Unedic Asseo 0.00% 25/11/2028	3,602,813	0.73	EUR	2,540,000		
EUR	3,100,000				BNG Bank NV 3.00% 11/01/2033	2,567,966	0.52
	Unedic Asseo 0.00% 19/11/2030	2,581,357	0.52	EUR	600,000		
EUR	1,200,000				Nederlandse Waterschapsbank NV 0.13% 03/09/2035	437,606	0.09
	Unedic Asseo 0.10% 25/11/2026	1,112,019	0.23	EUR	1,800,000		
EUR	1,000,000				Nederlandse Waterschapsbank NV 1.50% 15/06/2039	1,459,177	0.30
	Unedic Asseo 0.10% 25/05/2034	756,190	0.15	EUR	1,900,000		
EUR	600,000				Nederlandse Waterschapsbank NV 2.75% 17/12/2029	1,896,649	0.38
	Unedic Asseo 1.75% 25/11/2032	550,888	0.11	EUR	500,000		
EUR	1,700,000				Netherlands (Govt of) 0.50% 15/01/2040	361,505	0.07
	Unedic Asseo 3.13% 25/04/2033	1,736,474	0.35		Total Netherlands	6,722,903	1.36
EUR	2,600,000				REPUBLIC OF KOREA (SOUTH)		
	Ville de Paris 1.38% 20/11/2034	2,169,506	0.44	USD	571,000		
	Total France	29,882,563	6.06		Export-Import Bank of Korea 5.13% 11/01/2033	537,784	0.11
					Total Republic of Korea (South)	537,784	0.11
	GERMANY						
EUR	6,283,000						
	Bayerische Landesbodenkreditanstalt 2.88% 28/02/2031	6,331,066	1.28				
EUR	3,107,000						
	Germany (Govt of) 0.00% 15/08/2030	2,703,898	0.55				
EUR	14,150,092						
	Germany (Govt of) 1.30% 15/10/2027	13,635,028	2.78				
EUR	2,800,000						
	Germany (Govt of) 1.80% 15/08/2053	2,426,788	0.49				
EUR	2,000,000						
	Investitionsbank Berlin 2.75% 04/10/2027	1,991,514	0.40				
EUR	3,857,000						
	Land Berlin 2.75% 14/02/2033	3,870,308	0.79				
EUR	400,000						
	State of Hesse 0.01% 18/06/2031	330,933	0.07				

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Social Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)				Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)					
SPAIN				SUPRANATIONAL (continued)					
EUR	1,400,000	Autonomous Community of Andalusia 0.50% 30/04/2031	1,159,626	0.24	EUR	2,090,000	European Union 0.00% 04/03/2026	1,974,289	0.40
EUR	1,000,000	Autonomous Community of Andalusia 2.40% 30/04/2032	933,963	0.19	EUR	4,190,000	European Union 0.00% 04/07/2035	3,049,209	0.62
EUR	3,200,000	Autonomous Community of Madrid 1.72% 30/04/2032	2,859,988	0.58	EUR	700,000	European Union 0.00% 04/07/2035	509,415	0.10
EUR	3,109,000	Autonomous Community of Madrid 3.46% 30/04/2034	3,149,409	0.64	EUR	1,700,000	European Union 0.10% 04/10/2040	1,067,073	0.22
EUR	300,000	Basque (Govt of) 1.88% 30/07/2033	267,021	0.05	EUR	5,740,000	European Union 0.30% 04/11/2050	2,922,158	0.59
EUR	1,829,000	Basque (Govt of) 3.40% 30/04/2034	1,849,927	0.38	EUR	1,500,000	European Union 0.75% 04/01/2047	944,063	0.19
EUR	1,500,000	Instituto de Credito Oficial 0.00% 30/04/2025	1,445,001	0.29	GBP	1,600,000	Inter-American Development Bank 4.13% 28/04/2028	1,872,729	0.38
EUR	200,000	Instituto de Credito Oficial 0.00% 30/04/2025	192,667	0.04	EUR	500,000	International Bank for Reconstruction & Development 0.01% 24/04/2028	448,134	0.09
EUR	25,000	Spain (Govt of) 1.00% 30/07/2042	16,567	0.00	EUR	399,000	International Bank for Reconstruction & Development 0.20% 21/01/2061	155,180	0.03
		Total Spain	11,874,169	2.41	EUR	300,000	International Bank for Reconstruction & Development 0.70% 22/10/2046	188,692	0.04
					EUR	100,000	International Bank for Reconstruction & Development 0.70% 22/10/2046	62,897	0.01
SUPRANATIONAL					USD	1,950,000	International Finance Facility for Immunisation Company 1.00% 21/04/2026	1,669,447	0.34
CAD	300,000	Asian Development Bank 1.50% 04/05/2028	186,917	0.04	SEK	3,000,000	Nordic Investment Bank 0.10% 13/10/2025	247,353	0.05
CAD	800,000	Asian Development Bank 1.63% 28/01/2025	533,477	0.11	EUR	2,110,000	Nordic Investment Bank 2.50% 30/01/2030	2,092,381	0.42
GBP	2,200,000	Asian Development Bank FRN 23/05/2029	2,659,196	0.54			Total Supranational	45,221,906	9.19
EUR	1,933,000	Council of Europe 0.38% 27/03/2025	1,876,034	0.38	SWEDEN				
EUR	1,000,000	Council of Europe Development Bank 0.00% 10/04/2026	941,302	0.19	SEK	3,000,000	Sweden (Govt of) 0.13% 09/09/2030	226,830	0.05
EUR	4,000,000	Council of Europe Development Bank 0.00% 09/04/2027	3,674,607	0.75			Total Sweden	226,830	0.05
EUR	6,050,000	Council of Europe Development Bank 1.00% 13/04/2029	5,570,842	1.14	UNITED KINGDOM				
EUR	1,913,000	European Investment Bank 0.00% 15/05/2028	1,713,591	0.35	GBP	4,170,000	International Finance Facility for Immunisation Company 2.75% 07/06/2025	4,743,753	0.96
GBP	3,420,000	European Investment Bank 3.63% 12/01/2032	3,914,772	0.79					
GBP	6,070,000	European Investment Bank 3.63% 12/01/2032	6,948,148	1.42					

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Social Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)			
UNITED KINGDOM (continued)			
GBP	5,000 United Kingdom Gilt 0.88% 31/07/2033	4,480	0.00
	Total United Kingdom	4,748,233	0.96
Total Supranationals, Governments and Local Public Authorities, Debt Instruments		145,227,020	29.47
Total Transferable securities and money market instruments admitted to an official exchange listing		474,010,008	96.19
Total value of investments		474,010,008	96.19
(Total cost: EUR 491,506,592)			

*Minor differences due to rounding.

CT (Lux) European Strategic Bond

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
AUSTRALIA				FRANCE (continued)					
EUR	498,000	APA Infrastructure Limited 1.25% 15/03/2033	402,265	0.31	EUR	381,000	Paprec Holding SA 7.25% 17/11/2029	407,095	0.31
EUR	418,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	341,853	0.26	EUR	300,000	Praemia Healthcare SACA 5.50% 19/09/2028	314,513	0.24
EUR	250,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	204,457	0.16	EUR	307,000	Rexel SA 5.25% 15/09/2030	318,594	0.25
EUR	157,000	NBN Company Limited 3.75% 22/03/2034	160,130	0.12	EUR	300,000	Suez SACA 4.50% 13/11/2033	317,525	0.25
EUR	1,335,000	NBN Company Limited 4.13% 15/03/2029	1,384,043	1.07	EUR	386,000	WPP Finance SA 4.13% 30/05/2028	394,174	0.30
		Total Australia	2,492,748	1.92			Total France	6,198,027	4.79
BELGIUM				GERMANY					
EUR	640,000	Anheuser-Busch Inbev 3.75% 22/03/2037	655,985	0.51	EUR	500,000	Allianz SE FRN 25/07/2053	556,505	0.43
EUR	800,000	Elia Transmission Belgium SA 3.75% 16/01/2036	809,369	0.63	EUR	200,000	Alstria Office REIT AG 0.50% 26/09/2025	181,309	0.14
		Total Belgium	1,465,354	1.14	EUR	300,000	Alstria Office REIT AG 1.50% 15/11/2027	236,235	0.18
CAYMAN ISLANDS									
GBP	1,086,000	Southern Water Services Finance Limited 2.38% 28/05/2028	1,115,556	0.86	EUR	1,000,000	Amprion GmbH 0.63% 23/09/2033	769,333	0.59
		Total Cayman Islands	1,115,556	0.86	EUR	800,000	Amprion GmbH 3.88% 07/09/2028	815,921	0.63
FRANCE									
EUR	363,000	Altice France SA 4.25% 15/10/2029	257,125	0.20	EUR	600,000	Amprion GmbH 3.97% 22/09/2032	618,988	0.48
EUR	1,000,000	BPCE SA FRN 13/10/2046	825,215	0.64	EUR	477,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	462,429	0.36
EUR	300,000	BPCE SA 3.88% 25/01/2036	305,173	0.24	EUR	131,000	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	127,194	0.10
EUR	377,000	Casino Guichard Perrachon SA 6.63% 15/01/2026	4,286	0.00	EUR	400,000	Commerzbank AG FRN 29/12/2031	365,282	0.28
EUR	480,000	Chrome Holding SAS 5.00% 31/05/2029	344,718	0.26	EUR	100,000	Commerzbank AG FRN 05/10/2033	107,739	0.08
EUR	255,000	Constellium SE 3.13% 15/07/2029	236,555	0.18	EUR	500,000	Deutsche Bank AG FRN 19/11/2030	440,373	0.34
EUR	100,000	Credit Agricole SA 3.75% 22/01/2034	102,203	0.08	EUR	300,000	Deutsche Bank AG FRN 05/09/2030	311,953	0.24
USD	300,000	Electricite de France SA 6.90% 23/05/2053	303,085	0.23	EUR	200,000	Deutsche Lufthansa AG 3.00% 29/05/2026	196,265	0.15
EUR	242,000	Elior Group SA 3.75% 15/07/2026	227,345	0.18	EUR	232,000	Douglas Service GmbH 6.00% 08/04/2026	235,688	0.18
EUR	367,000	Emeria SASU 3.38% 31/03/2028	315,339	0.24	EUR	700,000	Hamburg Commercial Bank AG 4.88% 30/03/2027	705,385	0.54
EUR	677,000	Getlink SE 3.50% 30/10/2025	671,731	0.52	EUR	338,960	IHO Verwaltungs GmbH 8.75% 15/05/2028	368,013	0.28
EUR	264,000	Iliad Holding SASU 5.13% 15/10/2026	261,687	0.20	EUR	7,500,000	Kreditanstalt fuer Wiederaufbau 0.01% 05/05/2027	6,889,081	5.32
EUR	200,000	iliad SA 1.88% 11/02/2028	183,000	0.14	EUR	600,000	Mahle GmbH 2.38% 14/05/2028	525,876	0.41
EUR	400,000	iliad SA 5.38% 14/06/2027	408,664	0.33	EUR	368,000	Novelis Sheet Ingot GmbH 3.38% 15/04/2029	347,754	0.27
					EUR	241,000	PCF GmbH 4.75% 15/04/2026	183,166	0.14
					EUR	161,000	Progroup AG 5.13% 15/04/2029	161,527	0.12

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Strategic Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Bonds (continued)				Bonds (continued)			
GERMANY (continued)				ITALY (continued)			
EUR	236,000	Progroun AG 5.38% 15/04/2031	0.19	EUR	565,000	Autostrade per l'Italia SpA 2.25% 25/01/2032	0.39
EUR	400,000	Schaeffler AG 3.38% 12/10/2028	0.30	EUR	216,000	Autostrade per l'Italia SpA 4.75% 24/01/2031	0.17
EUR	316,511	Techem Verwaltungsgesellschaft 674 mbH 6.00% 30/07/2026	0.24	EUR	387,000	FIS Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027	0.29
EUR	311,400	TK Elevator Holdingco GmbH 6.63% 15/07/2028	0.23	EUR	586,000	IMA Industria Macchine Automatiche SpA 3.75% 15/01/2028	0.43
EUR	200,000	Vier Gas Transport GmbH 0.13% 10/09/2029	0.13	GBP	271,000	Intesa Sanpaolo SpA 6.63% 31/05/2033	0.26
EUR	900,000	Vier Gas Transport GmbH 4.63% 26/09/2032	0.74	EUR	361,000	Lottomatica SpA 7.13% 01/06/2028	0.29
EUR	1,200,000	Volkswagen Financial Services AG 0.38% 12/02/2030	0.78	EUR	300,000	Lottomatica SpA 9.75% 30/09/2027	0.25
EUR	300,000	Vonovia SE 5.00% 23/11/2030	0.24	EUR	341,000	Nexi SpA 1.63% 30/04/2026	0.25
EUR	172,000	Wepa Hygieneprodukte GmbH 5.63% 15/01/2031	0.13	EUR	620,000	Telecom Italia SpA 6.88% 15/02/2028	0.51
		Total Germany	14.24			Total Italy	3.17
		18,476,302				4,110,629	
GIBRALTAR				JERSEY - CHANNEL ISLANDS			
EUR	714,000	888 Acquisitions Limited 7.56% 15/07/2027	0.54	GBP	252,000	Aston Martin Capital Holdings 10.38% 31/03/2029	0.23
		Total Gibraltar	0.54	EUR	123,000	Kane Bidco Limited 5.00% 15/02/2027	0.09
		693,010		GBP	122,000	Kane Bidco Limited 6.50% 15/02/2027	0.11
GREECE						Total Jersey - Channel Islands	0.43
EUR	296,000	Eurobank SA FRN 28/11/2029	0.24			557,803	
EUR	401,000	National Bank of Greece SA FRN 03/01/2034	0.34			138,079	
		Total Greece	0.58				
		750,162		LUXEMBOURG			
IRELAND				EUR	172,000	Altice Financing SA 3.00% 15/01/2028	0.11
EUR	229,000	Bank of Ireland Group plc FRN 04/07/2031	0.19	EUR	141,000	Altice France Holding SA 4.00% 15/02/2028	0.03
EUR	295,000	Eircom Finance DAC 3.50% 15/05/2026	0.22	EUR	100,000	Altice France Holding SA 8.00% 15/05/2027	0.03
EUR	700,000	Linde plc 3.20% 14/02/2031	0.55	EUR	1,200,000	Aroundtown SA 0.38% 15/04/2027	0.78
EUR	599,000	Permanent TSB Group Holdings plc FRN 25/04/2028	0.49	GBP	300,000	Aroundtown SA 3.00% 16/10/2029	0.21
EUR	200,000	Permanent TSB Group Holdings plc FRN 30/06/2029	0.17	EUR	662,000	Canpack SA 2.38% 01/11/2027	0.47
GBP	135,000	Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	0.11	EUR	269,000	Cirsa Finance International Sarl 6.50% 15/03/2029	0.21
		Total Ireland	1.73	EUR	299,000	Cirsa Finance International Sarl 7.88% 31/07/2028	0.25
		2,232,253		EUR	176,400	Cirsa Finance International Sarl 10.38% 30/11/2027	0.15
ITALY							
EUR	480,000	Autostrade per l'Italia SpA 1.88% 26/09/2029	0.33				
		434,066					

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CT (Lux) European Strategic Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
SPAIN (continued)				UNITED KINGDOM (continued)					
EUR	294,000	Grupo Antolin-Irausa SA 3.50% 30/04/2028	235,414	0.18	EUR	182,000	HSBC Holdings plc FRN 22/03/2035	183,627	0.14
EUR	155,000	Kaixo Bondco Telecom SA 5.13% 30/09/2029	150,620	0.12	USD	438,000	HSBC Holdings plc FRN 11/08/2033	404,688	0.31
EUR	553,000	Lorca Telecom Bondco SA 4.00% 18/09/2027	537,738	0.42	GBP	374,000	HSBC Holdings plc FRN 14/09/2031	471,705	0.36
EUR	298,000	Nortegas Energia Distribucion SAU 2.07% 28/09/2027	280,455	0.22	EUR	649,000	Ineos Finance plc 6.38% 15/04/2029	650,751	0.50
		Total Spain	2,274,484	1.76	EUR	205,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	198,985	0.15
					GBP	304,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	343,454	0.27
SWEDEN					GBP	315,000	Iron Mountain UK plc 3.88% 15/11/2025	358,594	0.27
EUR	921,000	Sagax AB 1.13% 30/01/2027	847,041	0.65	GBP	385,000	Jerrold Finco plc 7.88% 15/04/2030	450,326	0.34
EUR	194,000	Verisure Holding AB 3.25% 15/02/2027	186,252	0.14	EUR	422,000	Lloyds Bank Corporate Markets plc 4.13% 30/05/2027	430,248	0.33
EUR	115,000	Verisure Holding AB 7.13% 01/02/2028	120,328	0.09	GBP	346,526	Mitchells & Butlers Finance plc 6.01% 15/12/2028	390,488	0.30
EUR	321,000	Verisure Midholding A 5.25% 15/02/2029	311,013	0.24	EUR	423,000	Motability Operations Group plc 3.88% 24/01/2034	433,373	0.34
		Total Sweden	1,464,634	1.12	EUR	483,000	National Grid Electricity Distribution East Midlands plc 3.95% 20/09/2032	493,819	0.38
UNITED KINGDOM					EUR	600,000	Nationwide Building Society 0.25% 14/09/2028	524,906	0.41
GBP	500,000	Anglian Water Osprey Financing plc 2.00% 31/07/2028	483,163	0.37	EUR	602,000	NatWest Group plc FRN 14/09/2032	539,389	0.42
USD	359,000	Bae Systems plc 5.13% 26/03/2029	333,745	0.26	EUR	456,000	NGG Finance plc FRN 05/09/2082	419,628	0.32
USD	504,000	Bae Systems plc 5.30% 26/03/2034	469,207	0.36	GBP	612,000	Pinewood Finco plc 6.00% 27/03/2030	717,303	0.55
EUR	300,000	BCP V Modular Services Finance II plc 4.75% 30/11/2028	281,920	0.22	EUR	379,000	Pinnacle Bidco plc 8.25% 11/10/2028	397,028	0.31
GBP	254,000	Bellis Acquisition Company 3.25% 16/02/2026	280,851	0.22	GBP	176,000	Pinnacle Bidco plc 10.00% 11/10/2028	214,777	0.17
GBP	230,000	Bellis Acquisition Company plc 4.50% 16/02/2026	259,318	0.20	GBP	700,000	Rolls-Royce plc 5.75% 15/10/2027	828,638	0.64
EUR	346,000	British American Tobacco plc - Perp FRN	328,329	0.25	GBP	165,000	Santander UK plc - Perp 10.06% 19/03/2030	256,685	0.20
EUR	1,010,000	BUPA Finance plc 5.00% 12/10/2030	1,070,495	0.82	EUR	282,000	Severn Trent Utilities Finance plc 4.00% 05/03/2034	285,876	0.22
EUR	575,000	Cadent Finance plc 0.63% 19/03/2030	485,926	0.38	EUR	291,000	Sherwood Financing plc 4.50% 15/11/2026	269,507	0.21
GBP	548,000	Co-Operative Bank Finance plc FRN 06/04/2027	635,339	0.49	GBP	407,000	SW Finance I plc 7.00% 16/04/2040	477,417	0.37
GBP	509,000	Deuce Finco plc 5.50% 15/06/2027	566,099	0.43	GBP	218,000	SW Finance I plc 7.38% 12/12/2041	268,646	0.21
EUR	413,000	DS Smith plc 4.38% 27/07/2027	421,767	0.33	EUR	240,000	Synthomer plc 3.88% 01/07/2025	238,166	0.18
EUR	616,000	DS Smith plc 4.50% 27/07/2030	644,401	0.50					
EUR	179,000	EC Finance plc 3.00% 15/10/2026	174,452	0.13					
EUR	1,074,000	HBOS plc FRN 18/03/2030	1,072,093	0.83					

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CT (Lux) European Strategic Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
UNITED KINGDOM (continued)				UNITED STATES (continued)					
EUR	800,000	Thames Water Utilities Finance plc 0.88% 31/01/2028	673,264	0.52	USD	164,000	Bristol-Myers Squibb Company 5.65% 22/02/2064	156,145	0.12
EUR	990,000	Thames Water Utilities Finance plc 4.38% 18/01/2031	922,657	0.71	USD	523,000	Campbell Soup Company 5.40% 21/03/2034	488,179	0.38
GBP	76,000	Thames Water Utilities Finance plc 5.13% 28/09/2037	74,241	0.06	EUR	1,077,000	Carrier Global Corp. 4.50% 29/11/2032	1,143,719	0.89
EUR	556,000	United Utilities Water Finance plc 3.75% 23/05/2034	558,985	0.43	EUR	485,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	461,792	0.36
EUR	489,000	Victoria plc 3.63% 26/08/2026	393,118	0.30	EUR	208,000	Honeywell International Inc. 3.75% 01/03/2036	210,153	0.16
GBP	221,000	Virgin Media Secured Finance plc 4.25% 15/01/2030	223,356	0.17	EUR	1,028,000	Honeywell International Inc. 4.13% 02/11/2034	1,086,597	0.84
GBP	400,000	Virgin Money UK plc FRN 24/04/2026	456,278	0.35	USD	1,627,000	JPMorgan Chase & Company FRN 22/04/2032	1,274,865	0.99
EUR	317,000	Virgin Money UK plc FRN 29/10/2028	325,781	0.25	EUR	576,000	Metropolitan Life Global Funding I 3.75% 05/12/2030	592,132	0.46
GBP	230,000	Virgin Money UK plc FRN 23/08/2029	293,031	0.23	USD	260,000	Microchip Technology Inc. 5.05% 15/03/2029	241,026	0.19
GBP	429,000	Vmed O2 UK Financing 4.00% 31/01/2029	441,367	0.34	EUR	288,000	Netflix Inc. 3.63% 15/06/2030	290,975	0.22
USD	450,000	Vodafone Group plc FRN 03/10/2078	416,165	0.32	EUR	151,000	Netflix Inc. 3.88% 15/11/2029	154,483	0.12
EUR	700,000	Vodafone Group plc FRN 30/08/2084	754,945	0.58	EUR	1,012,000	New York Life Global Funding 3.63% 09/01/2030	1,030,999	0.80
EUR	529,000	WPP Finance SA 4.00% 12/09/2033	530,503	0.41	EUR	638,000	Northwestern Mutual Global Funding 4.11% 15/03/2030	662,403	0.51
GBP	752,000	Zenith Finco plc 6.50% 30/06/2027	655,761	0.51	EUR	513,000	Olympus Water US Holding Corp. 3.88% 01/10/2028	480,885	0.37
		Total United Kingdom	24,474,581	18.87	EUR	750,000	RTX Corp. 2.15% 18/05/2030	689,342	0.53
					EUR	331,000	Spectrum Brands Inc. 4.00% 01/10/2026	328,687	0.25
					GBP	350,000	Time Warner Cable Inc. 5.75% 02/06/2031	397,564	0.31
					USD	930,000	Verizon Communications Inc. 2.55% 21/03/2031	736,417	0.57
					USD	586,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	450,311	0.35
							Total United States	16,180,681	12.53
							Total Bonds	101,933,041	78.72
							Supranationals, Governments and Local Public Authorities, Debt Instruments		
							EGYPT		
					EUR	450,000	Egypt (Govt of) 5.63% 16/04/2030	369,708	0.29
							Total Egypt	369,708	0.29

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Strategic Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Bonds					
GERMANY				AUSTRALIA					
EUR	1,000,000	Kreditanstalt fuer Wiederaufbau 0.00% 30/09/2026	931,160	0.72	USD	514,000	NBN Company Limited 5.75% 06/10/2028	491,399	0.38
EUR	1,160,000	Kreditanstalt fuer Wiederaufbau 0.05% 30/05/2024	1,153,902	0.89	USD	970,000	Woodside Finance Limited 4.50% 04/03/2029	866,391	0.67
EUR	1,250,000	Kreditanstalt fuer Wiederaufbau 0.13% 30/06/2025	1,202,979	0.93			Total Australia	1,357,790	1.05
EUR	2,500,000	Kreditanstalt fuer Wiederaufbau 0.50% 15/09/2027	2,315,319	1.79			BELGIUM		
	Total Germany	5,603,360	4.33	USD	600,000	KBC Group NV FRN 21/09/2034	582,992	0.45	
						Total Belgium	582,992	0.45	
IVORY COAST				BERMUDA					
EUR	290,000	Ivory Coast (Govt of) 5.88% 17/10/2031	268,476	0.21	USD	833,000	Bacardi Limited 4.45% 15/05/2025	759,788	0.58
	Total Ivory Coast	268,476	0.21			Total Bermuda	759,788	0.58	
ROMANIA				DENMARK					
EUR	550,000	Romania (Govt of) 2.00% 28/01/2032	438,252	0.34	USD	811,000	Danske Bank A/S 1.55% 10/09/2027	684,701	0.53
	Total Romania	438,252	0.34			Total Denmark	684,701	0.53	
SUPRANATIONAL				FRANCE					
EUR	750,000	International Bank for Reconstruction & Development 0.00% 15/01/2027	693,701	0.54	USD	753,000	BNP Paribas SA FRN 09/01/2030	698,185	0.54
GBP	1,100,000	International Finance Corp. 5.50% 22/07/2026	1,313,526	1.01			Total France	698,185	0.54
	Total Supranational	2,007,227	1.55			Total Italy	538,543	0.42	
UNITED KINGDOM				ITALY					
GBP	575,000	United Kingdom Gilt 4.13% 29/01/2027	673,027	0.51	USD	560,000	Intesa Sanpaolo SpA 6.63% 20/06/2033	538,543	0.42
	Total United Kingdom	673,027	0.51			Total Italy	538,543	0.42	
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				NETHERLANDS					
		9,360,050	7.23	GBP	317,000	Boost Newco Borrower LLC 8.50% 15/01/2031	400,909	0.31	
Total Transferable securities and money market instruments admitted to an official exchange listing				Total Netherlands					
		111,293,091	85.95			400,909	0.31		
				UNITED KINGDOM					
				GBP	600,000	Market Bidco Finco plc 5.50% 04/11/2027	641,060	0.49	
						Total United Kingdom	641,060	0.49	

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Strategic Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*				
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Undertakings for collective investments in transferable securities							
Bonds (continued)				Funds							
UNITED STATES				IRELAND							
USD	458,000	Bayer USA Finance LLC 6.50% 21/11/2033	431,925	0.33	61,862	BlackRock ICS Euro Liquidity Fund	6,340,973	4.90			
Total United States			431,925	0.33	Total Ireland			6,340,973	4.90		
Total Bonds				6,095,893	4.70	Total Funds				6,340,973	4.90
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				6,095,893	4.70	Total Undertakings for collective investments in transferable securities				6,340,973	4.90
Other transferable securities and money market instruments						Total value of investments				126,318,338	97.55
Bonds						(Total cost: EUR 129,665,417)					
PORTUGAL						<i>*Minor differences due to rounding.</i>					
EUR	100,000	Banco Espirito Santo SA 0.00% 21/01/2099**	22,000	0.02	<i>**Fair valued security.</i>						
Total Portugal			22,000	0.02							
UNITED KINGDOM											
EUR	451,000	BCP V Modular Services Finance II plc 6.75% 30/11/2029	399,197	0.31							
GBP	812,000	Pinewood Finance Company Limited 3.25% 30/09/2025	935,008	0.72							
GBP	375,000	Sherwood Financing plc 6.00% 15/11/2026	391,127	0.30							
GBP	343,000	Thames Water Kemble Finance plc 4.63% 19/05/2026	65,797	0.05							
Total United Kingdom			1,791,129	1.38							
UNITED STATES											
EUR	736,000	EMRLD Borrower LP 6.38% 15/12/2030	775,252	0.60							
Total United States			775,252	0.60							
Total Bonds				2,588,381	2.00						
Total Other transferable securities and money market instruments				2,588,381	2.00						

The accompanying notes form an integral part of these financial statements.

CT (Lux) Emerging Market Corporate Bonds

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*				
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)							
Bonds				Bonds (continued)							
BERMUDA				CHILE							
USD	200,000	Ooredoo International Finance Limited 2.63% 08/04/2031	172,285	0.46	USD	400,000	Corporacion Nacional del Cobre de Chile 5.13% 02/02/2033	380,559	1.01		
		Total Bermuda	172,285	0.46	USD	263,000	Corporacion Nacional del Cobre de Chile 5.95% 08/01/2034	263,479	0.70		
				Total Chile							
				644,038							
				1.71							
BRAZIL				COLOMBIA							
USD	500,000	Light Servicos de Eletricidade SA 4.38% 18/06/2026	239,688	0.64	USD	500,000	Ecopetrol SA 4.13% 16/01/2025	492,600	1.30		
		Total Brazil	239,688	0.64	USD	250,000	Ecopetrol SA 5.88% 28/05/2045	186,853	0.50		
				USD				300,000	Ecopetrol SA 6.88% 29/04/2030	292,923	0.78
				Total Colombia							
				972,376							
				2.58							
CANADA				GUATEMALA							
USD	700,000	MEGlobal Canada ULC 5.00% 18/05/2025	692,517	1.85	USD	460,000	CT Trust 5.13% 03/02/2032	408,538	1.09		
		Total Canada	692,517	1.85	Total Guatemala						
				408,538							
				1.09							
CAYMAN ISLANDS				HONG KONG							
USD	200,000	CK Hutchison International 17 II Limited 3.25% 29/09/2027	188,661	0.50	USD	400,000	Lenovo Group Limited 3.42% 02/11/2030	350,760	0.94		
USD	212,000	ENN Energy Holdings Limited 2.63% 17/09/2030	181,234	0.48	Total Hong Kong						
USD	300,000	Gaci First Investment Company 5.13% 14/02/2053	260,836	0.70	350,760						
USD	400,000	Goodman HK Finance 3.00% 22/07/2030	340,483	0.91	0.94						
USD	400,000	IHS Holding Limited 6.25% 29/11/2028	351,704	0.93	INDIA						
USD	200,000	Meituan 2.13% 28/10/2025	189,470	0.51	USD	418,000	Adani Electricity Mumbai Limited 3.95% 12/02/2030	355,770	0.95		
USD	400,000	Meituan 3.05% 28/10/2030	341,967	0.91	USD	200,000	Adani Ports & Special Economic Zone Limited 4.20% 04/08/2027	184,817	0.49		
USD	400,000	Melco Resorts Finance Limited 5.75% 21/07/2028	379,008	1.01	USD	200,000	Delhi International Airport Limited 6.13% 31/10/2026	198,530	0.53		
USD	200,000	QNB Finance Limited 2.75% 12/02/2027	187,254	0.50	USD	350,000	Delhi International Airport Limited 6.45% 04/06/2029	345,617	0.92		
USD	200,000	QNB Finance Limited 2.75% 12/02/2027	187,254	0.50	USD	400,000	GMR Hyderabad International Airport 4.25% 27/10/2027	372,375	1.00		
USD	460,000	Sands China Limited 4.63% 18/06/2030	421,763	1.12	USD	200,000	GMR Hyderabad International Airport 4.75% 02/02/2026	194,601	0.52		
USD	400,000	Sands China Limited 5.13% 08/08/2025	394,613	1.05	USD	230,000	Indian Railway Finance Corp. Limited 2.80% 10/02/2031	195,019	0.52		
USD	250,000	SUCI Second Investment Company 6.25% 25/10/2033	272,483	0.72	USD	200,000	Indian Railway Finance Corp. Limited 3.57% 21/01/2032	176,905	0.47		
USD	367,000	Tingyi Cayman Islands Holding Corp. 1.63% 24/09/2025	347,016	0.93	USD	200,000	JSW Steel Limited 3.95% 05/04/2027	186,155	0.50		
USD	200,000	Vale Overseas Limited 3.75% 08/07/2030	179,809	0.48	USD	250,000	Reliance Industries Limited 3.67% 30/11/2027	236,319	0.63		
		Total Cayman Islands	4,223,555	11.25	USD	475,000	ReNew Wind Energy AP2 4.50% 14/07/2028	435,124	1.16		

The accompanying notes form an integral part of these financial statements.

CT (Lux) Emerging Market Corporate Bonds

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
INDIA (continued)				LUXEMBOURG					
USD	350,000	Summit Digital Infrastructure Limited 2.88% 12/08/2031	292,010	0.78	USD	200,000	Greensaif Pipelines Bidco sarl 6.13% 23/02/2038	203,690	0.54
		Total India	3,173,242	8.47	USD	200,000	Hidrovias Int Finance Sarl 4.95% 08/02/2031	173,425	0.46
INDONESIA				MAURITIUS					
USD	295,000	Bank Mandiri Persero Tbk PT 4.75% 13/05/2025	292,514	0.78	USD	250,000	MHP Lux SA 6.95% 03/04/2026	210,078	0.56
USD	550,000	Indofood CBP Sukses Makmur Tbk PT 3.40% 09/06/2031	478,496	1.27	USD	544,500	Millicom International Cellular SA 6.25% 25/03/2029	532,194	1.42
USD	250,000	Indonesia Asahan Aluminium Persero PT 5.45% 15/05/2030	247,058	0.66			Total Luxembourg	1,119,387	2.98
USD	200,000	Indonesia Asahan Aluminium Persero PT 6.76% 15/11/2048	212,227	0.57	MEXICO				
USD	600,000	Sri Rejeki Isman TBK PT 7.25% 16/01/2025	21,375	0.06	USD	200,000	Greenko Solar Mauritius Limited 5.55% 29/01/2025	197,894	0.53
		Total Indonesia	1,251,670	3.34	USD	400,000	HTA Group Limited 7.00% 18/12/2025	399,867	1.07
IRELAND				MOROCCO					
USD	400,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.60% 16/09/2028	268,660	0.72	USD	500,000	BBVA Bancomer SA FRN 13/09/2034	472,614	1.26
		Total Ireland	268,660	0.72	USD	300,000	Cemex SAB de CV 5.45% 19/11/2029	295,619	0.79
ISLE OF MAN				NETHERLANDS					
USD	200,000	AngloGold Ashanti Holdings plc 3.75% 01/10/2030	174,665	0.47	USD	200,000	Cemex SAB de CV - Perp FRN Gruma SAB de CV 4.88% 01/12/2024	217,304	0.58
USD	400,000	Gohl Capital Limited 4.25% 24/01/2027	384,866	1.03	USD	237,000	Sitios Latinoamerica SAB de CV 5.38% 04/04/2032	235,508	0.63
		Total Isle of Man	559,531	1.50			Total Mexico	374,553	1.00
JERSEY - CHANNEL ISLANDS				MOROCCO					
USD	200,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	163,232	0.44	USD	300,000	OCP SA 5.13% 23/06/2051	226,881	0.60
USD	440,000	Galaxy Pipeline Assets Bidco Limited 3.25% 30/09/2040	337,202	0.90	USD	200,000	OCP SA 6.88% 25/04/2044	191,025	0.51
		Total Jersey - Channel Islands	500,434	1.34			Total Morocco	417,906	1.11
KAZAKHSTAN				NETHERLANDS					
USD	200,000	Kazmunaygas National Company JSC 4.75% 19/04/2027	195,100	0.52	USD	330,000	Braskem Netherlands Finance BV 4.50% 31/01/2030	284,592	0.76
USD	600,000	Kazmunaygas National Company JSC 6.38% 24/10/2048	562,928	1.49	USD	200,000	Braskem Netherlands Finance BV 5.88% 31/01/2050	154,994	0.41
		Total Kazakhstan	758,028	2.01	USD	351,500	Greenko Dutch BV 3.85% 29/03/2026	331,231	0.88
					USD	300,000	MEGlobal BV 2.63% 28/04/2028	268,056	0.71
					USD	230,000	Metinvest BV 8.50% 23/04/2026	185,134	0.49
					USD	392,000	Teva Pharmaceutical Finance Netherlands III BV 3.15% 01/10/2026	366,961	0.98

The accompanying notes form an integral part of these financial statements.

CT (Lux) Emerging Market Corporate Bonds

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
NETHERLANDS (continued)				SINGAPORE					
USD	300,000	Teva Pharmaceutical Finance Netherlands III BV 4.10% 01/10/2046	207,375	0.55	USD	200,000	BOC Aviation Limited 2.63% 17/09/2030	172,662	0.46
USD	250,000	Teva Pharmaceutical Finance Netherlands III BV 4.75% 09/05/2027	242,188	0.65	USD	200,000	SingTel Group Treasury Pte Limited 2.38% 28/08/2029	177,735	0.47
		Total Netherlands	2,040,531	5.43	USD	450,000	United Overseas Bank LT FRN 16/03/2031	417,723	1.11
						Total Singapore	768,120	2.04	
PERU				SOUTH AFRICA					
USD	200,000	Hunt Oil Co of Peru LLC Sucursal Del Peru 8.55% 18/09/2033	214,175	0.57	USD	250,000	Eskom Holdings SOC Limited 7.13% 11/02/2025	248,970	0.66
		Total Peru	214,175	0.57			Total South Africa	248,970	0.66
PHILIPPINES				THAILAND					
USD	250,000	Globe Telecom Inc. 2.50% 23/07/2030	209,553	0.56	USD	700,000	Bangkok Bank pcl FRN 25/09/2034	623,033	1.66
USD	200,000	International Container Terminal SE 4.75% 17/06/2030	194,397	0.52	USD	235,000	GC Treasury Center Company Limited 4.30% 18/03/2051	178,449	0.48
USD	200,000	PLDT Inc. 2.50% 23/01/2031	167,504	0.45	USD	200,000	GC Treasury Centre Company Limited 2.98% 18/03/2031	167,849	0.45
		Total Philippines	571,454	1.53	USD	200,000	Kasikornbank pcl FRN 02/10/2031	186,024	0.50
						Total Thailand	1,155,355	3.09	
QATAR				TURKEY					
USD	300,000	QatarEnergy 2.25% 12/07/2031	252,144	0.67	USD	380,000	KOC Holding AS 6.50% 11/03/2025	381,413	1.02
		Total Qatar	252,144	0.67	USD	250,000	Turk Telekomunikasyon AS 6.88% 28/02/2025	250,156	0.67
REPUBLIC OF KOREA (SOUTH)				UNITED ARAB EMIRATES					
USD	200,000	Kookmin Bank 4.50% 01/02/2029	191,509	0.51	USD	500,000	DP World Limited 6.85% 02/07/2037	546,426	1.46
USD	300,000	LG Chem Limited 1.38% 07/07/2026	273,722	0.73			Total United Arab Emirates	546,426	1.46
USD	373,000	LG Energy Solution Limited 5.63% 25/09/2026	374,288	1.00					
USD	300,000	SK Hynix Inc. 6.25% 17/01/2026	303,372	0.81					
		Total Republic of Korea (South)	1,142,891	3.05					
SAUDI ARABIA				UNITED KINGDOM					
USD	400,000	Saudi Arabian Oil Company 2.25% 24/11/2030	337,788	0.90	USD	300,000	Gazprom PJSC Via Gaz Finance plc 3.25% 25/02/2030	171,000	0.46
USD	100,000	Saudi Arabian Oil Company 2.25% 24/11/2030	84,447	0.23					
USD	300,000	Saudi Arabian Oil Company 3.50% 24/11/2070	195,947	0.52					
		Total Saudi Arabia	618,182	1.65					

The accompanying notes form an integral part of these financial statements.

CT (Lux) Emerging Market Corporate Bonds

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Other transferable securities and money market instruments			
Bonds			
CAYMAN ISLANDS			
USD 200,000	CIFI Holdings Group Company Limited 0.00% 16/07/2025	16,888	0.05
USD 440,000	Country Garden Holdings Company Limited 0.00% 22/10/2025	30,096	0.08
USD 300,000	Country Garden Holdings Company Limited 2.70% 12/07/2026	20,575	0.05
	Total Cayman Islands	67,559	0.18
Total Bonds		67,559	0.18
Total Other transferable securities and money market instruments		67,559	0.18
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
2,687,589	BlackRock ICS US Dollar Liquidity Fund	2,687,589	7.17
	Total Ireland	2,687,589	7.17
Total Funds		2,687,589	7.17
Total Undertakings for collective investments in transferable securities		2,687,589	7.17
Total value of investments		36,055,052	96.12
(Total cost: USD 38,674,539)			

*Minor differences due to rounding.

CT (Lux) Emerging Market Debt

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
BERMUDA				ISLE OF MAN					
USD	200,000	Ooredoo International Finance Limited 2.63% 08/04/2031	172,285	0.66	USD	200,000	AngloGold Ashanti Holdings plc 3.75% 01/10/2030	174,665	0.67
Total Bermuda			172,285	0.66	Total Isle of Man			174,665	0.67
CAYMAN ISLANDS				JERSEY - CHANNEL ISLANDS					
USD	200,000	DP World Crescent Limited 4.85% 26/09/2028	197,125	0.76	USD	253,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	206,488	0.79
USD	319,000	Gaci First Investment Company 4.88% 14/02/2035	304,701	1.17	USD	258,474	Galaxy Pipeline Assets Bidco Limited 2.94% 30/09/2040	208,105	0.80
USD	400,000	Gaci First Investment Company 5.13% 14/02/2053	347,781	1.33	Total Jersey - Channel Islands			414,593	1.59
USD	200,000	Sands China Limited 4.63% 18/06/2030	183,375	0.70	KAZAKHSTAN				
Total Cayman Islands			1,032,982	3.96	USD	400,000	Kazmunaygas National Company JSC 5.38% 24/04/2030	393,191	1.51
CHILE				MALAYSIA					
USD	263,000	Corporacion Nacional del Cobre de Chile 5.95% 08/01/2034	263,479	1.01	USD	200,000	Petronas Capital Limited 3.50% 21/04/2030	183,736	0.71
USD	200,000	Corporacion Nacional del Cobre de Chile 6.44% 26/01/2036	206,742	0.79	Total Malaysia			183,736	0.71
USD	200,000	Empresa Nacional del Petroleo 6.15% 10/05/2033	202,700	0.78	MEXICO				
Total Chile			672,921	2.58	USD	250,000	Comision Federal de Electricidad 3.88% 26/07/2033	203,501	0.79
COLOMBIA				MOROCCO					
USD	200,000	Ecopetrol SA 8.38% 19/01/2036	201,750	0.78	USD	200,000	OCP SA 5.13% 23/06/2051	151,254	0.58
Total Colombia			201,750	0.78	Total Morocco			151,254	0.58
INDIA				NETHERLANDS					
USD	200,000	Adani Electricity Mumbai Limited 3.95% 12/02/2030	170,225	0.65	USD	200,000	Braskem Netherlands Finance BV 5.88% 31/01/2050	154,994	0.60
Total India			170,225	0.65	Total Netherlands			154,994	0.60
INDONESIA				NETHERLANDS					
USD	400,000	Indonesia Asahan Aluminium Persero PT 5.80% 15/05/2050	377,486	1.46	Total Netherlands			154,994	0.60
Total Indonesia			377,486	1.46	IRELAND				
IRELAND				NETHERLANDS					
USD	200,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.60% 16/09/2028	134,330	0.52	Total Netherlands			154,994	0.60
Total Ireland			134,330	0.52					

The accompanying notes form an integral part of these financial statements.

CT (Lux) Emerging Market Debt

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*			
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)						
Bonds (continued)				Bonds (continued)						
PERU				UNITED STATES						
USD	200,000	Hunt Oil Co of Peru LLC Sucursal Del Peru 8.55% 18/09/2033	214,175	0.82	USD	378,000	Petroleos Mexicanos 6.63% 15/06/2035	288,239	1.11	
					USD	200,000	Sasol Financing USA LLC 5.50% 18/03/2031	168,766	0.65	
		Total Peru	214,175	0.82			Total United States	457,005	1.76	
QATAR				VIRGIN ISLANDS (BRITISH)						
USD	356,000	QatarEnergy 2.25% 12/07/2031	299,211	1.15	USD	265,000	Studio City Finance Limited 5.00% 15/01/2029	233,735	0.90	
		Total Qatar	299,211	1.15			Total Virgin Islands (British)	233,735	0.90	
REPUBLIC OF KOREA (SOUTH)				Total Bonds						
USD	200,000	LG Chem Limited 1.38% 07/07/2026	182,482	0.69			8,703,390	33.46		
USD	200,000	SK Hynix Inc. 6.25% 17/01/2026	202,248	0.78	Mortgage and Asset Backed Securities					
		Total Republic of Korea (South)	384,730	1.47	LUXEMBOURG					
SAUDI ARABIA				USD 180,000 Millicom International Cellular SA 5.13% 15/01/2028				171,061	0.66	
USD	400,000	Saudi Arabian Oil Company 2.25% 24/11/2030	337,788	1.30	Total Luxembourg				171,061	0.66
		Total Saudi Arabia	337,788	1.30	Total Mortgage and Asset Backed Securities				171,061	0.66
SOUTH AFRICA				Supranationals, Governments and Local Public Authorities, Debt Instruments						
USD	200,000	Eskom Holdings SOC Limited 7.13% 11/02/2025	199,176	0.77	ANGOLA					
		Total South Africa	199,176	0.77	USD	400,000	Angola (Govt of) 9.38% 08/05/2048	346,257	1.33	
UNITED ARAB EMIRATES				Total Angola				346,257	1.33	
USD	200,000	Abu Dhabi Ports Company PJSC 2.50% 06/05/2031	168,946	0.65	ARGENTINA					
USD	500,000	DP World Limited 6.85% 02/07/2037	546,426	2.10	USD	1,500,000	Argentina (Govt of) FRN 09/07/2035	635,776	2.43	
USD	200,000	MDGH GMTN RSC Limited 5.08% 22/05/2053	189,276	0.73	USD	90,000	Argentina (Govt of) 3.63% 09/07/2046	40,663	0.16	
USD	200,000	MDGH GMTN RSC Limited 5.50% 28/04/2033	207,154	0.80			Total Argentina	676,439	2.59	
		Total United Arab Emirates	1,111,802	4.28	BAHRAIN					
UNITED KINGDOM				USD 333,000 CBB International Sukuk Programme Company WLL 3.88% 18/05/2029				304,898	1.17	
USD	204,000	Gazprom PJSC Via Gaz Finance plc 3.25% 25/02/2030	116,280	0.45	Total Bahrain				304,898	1.17
		Total United Kingdom	116,280	0.45						

The accompanying notes form an integral part of these financial statements.

CT (Lux) Emerging Market Debt

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
BRAZIL				GUATEMALA					
USD	200,000	Brazil (Govt of) 5.00% 27/01/2045	160,379	0.62	USD	200,000	Guatemala (Govt of) 3.70% 07/10/2033	165,889	0.64
	Total Brazil		160,379	0.62		Total Guatemala		165,889	0.64
CHINA				HUNGARY					
USD	200,000	China (Govt of) 1.95% 03/12/2024	195,756	0.75	USD	200,000	Hungary (Govt of) 2.13% 22/09/2031	159,082	0.61
	Total China		195,756	0.75	EUR	58,000	Hungary (Govt of) 5.00% 22/02/2027	64,722	0.25
					Total Hungary			223,804	0.86
COLOMBIA				INDIA					
USD	350,000	Colombia (Govt of) 3.13% 15/04/2031	280,323	1.08	USD	200,000	Export-Import Bank of India 3.25% 15/01/2030	179,512	0.69
USD	223,000	Colombia (Govt of) 3.25% 22/04/2032	174,248	0.67	Total India			179,512	0.69
USD	200,000	Colombia (Govt of) 8.00% 14/11/2035	210,616	0.81	INDONESIA				
	Total Colombia		665,187	2.56	USD	200,000	Indonesia (Govt of) 3.70% 30/10/2049	156,261	0.60
DOMINICAN REPUBLIC				IVORY COAST					
USD	151,000	Dominican Republic (Govt of) 6.40% 05/06/2049	142,215	0.55	USD	200,000	Indonesia (Govt of) 4.30% 31/03/2052	171,764	0.66
USD	106,000	Dominican Republic (Govt of) 7.45% 30/04/2044	111,807	0.43	USD	350,000	Indonesia (Govt of) 4.75% 18/07/2047	329,189	1.27
	Total Dominican Republic		254,022	0.98	IDR	5,360,000,000	Indonesia (Govt of) 6.38% 15/04/2032	332,304	1.28
ECUADOR				JORDAN					
USD	192,950	Ecuador (Govt of) 2.50% 31/07/2040	93,938	0.36	USD	200,000	Jordan (Govt of) 7.50% 13/01/2029	200,113	0.77
USD	344,160	Ecuador (Govt of) 3.50% 31/07/2035	182,405	0.70	Total Jordan			200,113	0.77
USD	100,000	Ecuador (Govt of) 6.00% 31/07/2030	68,066	0.26	MEXICO				
	Total Ecuador		344,409	1.32	USD	450,000	Mexico (Govt of) 3.25% 16/04/2030	401,604	1.54
EGYPT				MEXICO					
EUR	200,000	Egypt (Govt of) 6.38% 11/04/2031	179,422	0.69	USD	300,000	Mexico (Govt of) 4.60% 10/02/2048	241,092	0.93
USD	250,000	Egypt (Govt of) 7.30% 30/09/2033	205,610	0.79					
USD	450,000	Egypt (Govt of) 7.63% 29/05/2032	384,585	1.48					
	Total Egypt		769,617	2.96					

The accompanying notes form an integral part of these financial statements.

CT (Lux) Emerging Market Debt

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Supnationals, Governments and Local Public Authorities, Debt Instruments (continued)				Supnationals, Governments and Local Public Authorities, Debt Instruments (continued)					
MEXICO (continued)				PERU					
USD	220,000	Mexico (Govt of) 6.40% 07/05/2054	220,010	0.85	USD	275,000	Peru (Govt of) 3.00% 15/01/2034	225,631	0.87
MXN	85,000	Mexico (Govt of) 8.50% 31/05/2029	495,381	1.90	USD	200,000	Peru (Govt of) 5.63% 18/11/2050	199,729	0.77
	Total Mexico		1,358,087	5.22		Total Peru		425,360	1.64
MONGOLIA				PHILIPPINES					
USD	200,000	Mongolia (Govt of) 8.65% 19/01/2028	210,838	0.81	USD	339,000	Philippine (Govt of) 3.20% 06/07/2046	243,992	0.94
	Total Mongolia		210,838	0.81		Total Philippines		243,992	0.94
NIGERIA				POLAND					
USD	250,000	Nigeria (Govt of) 7.38% 28/09/2033	214,712	0.83	USD	215,000	Poland (Govt of) 5.13% 18/09/2034	214,615	0.82
	Total Nigeria		214,712	0.83		Total Poland		214,615	0.82
OMAN				QATAR					
USD	220,000	Oman (Govt of) 6.75% 17/01/2048	224,510	0.86	USD	200,000	Qatar (Govt of) 4.40% 16/04/2050	177,243	0.68
	Total Oman		224,510	0.86	USD	200,000	Qatar (Govt of) 4.82% 14/03/2049	187,877	0.72
						Total Qatar		365,120	1.40
PAKISTAN				ROMANIA					
USD	200,000	Pakistan (Govt of) 6.88% 05/12/2027	171,041	0.66	USD	252,000	Romania (Govt of) 3.00% 27/02/2027	235,481	0.91
	Total Pakistan		171,041	0.66	USD	300,000	Romania (Govt of) 4.00% 14/02/2051	213,147	0.82
						Total Romania		448,628	1.73
PANAMA				SAUDI ARABIA					
USD	400,000	Panama (Govt of) 2.25% 29/09/2032	284,550	1.09	USD	300,000	Saudi (Govt of) 3.45% 02/02/2061	200,177	0.77
USD	302,000	Panama (Govt of) 3.30% 19/01/2033	232,183	0.89	USD	300,000	Saudi (Govt of) 3.75% 21/01/2055	217,014	0.83
USD	200,000	Panama (Govt of) 4.50% 19/01/2063	128,220	0.49	USD	50,000	Saudi (Govt of) 3.75% 21/01/2055	36,169	0.14
USD	200,000	Panama (Govt of) 7.50% 01/03/2031	207,315	0.80	USD	239,000	Saudi (Govt of) 4.88% 18/07/2033	238,039	0.91
	Total Panama		852,268	3.27		Total Saudi Arabia		691,399	2.65
PARAGUAY				SOUTH AFRICA					
USD	340,000	Paraguay (Govt of) 5.60% 13/03/2048	310,052	1.19	USD	200,000	South Africa (Govt of) 5.65% 27/09/2047	145,649	0.56
USD	200,000	Paraguay (Govt of) 6.10% 11/08/2044	194,707	0.75	ZAR	8,000,000	South Africa (Govt of) 8.75% 28/02/2048	292,873	1.13
	Total Paraguay		504,759	1.94		Total South Africa		438,522	1.69

The accompanying notes form an integral part of these financial statements.

CT (Lux) Emerging Market Debt

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*				
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)							
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Supranationals, Governments and Local Public Authorities, Debt Instruments							
SRI LANKA				VENEZUELA							
USD	260,000	Sri Lanka (Govt of) 6.85% 03/11/2025	156,161	0.60	USD	2,004,400	Venezuela (Govt of) 8.25% 13/10/2024	290,901	1.12		
Total Sri Lanka			156,161	0.60	Total Venezuela			290,901	1.12		
TURKEY				Total Supranationals, Governments and Local Public Authorities, Debt Instruments							
USD	230,000	Turkey (Govt of) 5.13% 17/02/2028	218,576	0.84	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			290,901	1.12		
USD	225,000	Turkey (Govt of) 6.00% 25/03/2027	222,411	0.85	Other transferable securities and money market instruments			450,811	1.73		
USD	250,000	Turkey (Govt of) 6.88% 17/03/2036	235,998	0.91	Bonds						
USD	375,000	Turkey (Govt of) 9.38% 19/01/2033	418,496	1.61	CAYMAN ISLANDS						
Total Turkey			1,095,481	4.21	USD	350,000	Country Garden Holdings Company Limited 2.70% 12/07/2026	24,004	0.09		
UKRAINE				Total Bonds							
USD	518,000	Ukraine (Govt of) 0.00% 21/05/2031	153,020	0.59	Total Cayman Islands			24,004	0.09		
USD	560,000	Ukraine (Govt of) 7.75% 01/09/2026	185,201	0.71	Total Other transferable securities and money market instruments				24,004	0.09	
Total Ukraine			338,221	1.30	Undertakings for collective investments in transferable securities						
ZAMBIA				Funds							
USD	200,000	Zambia (Govt of) 8.50% 14/04/2024	148,171	0.57	IRELAND						
Total Zambia			148,171	0.57	915,786	BlackRock ICS US Dollar Liquidity Fund	915,786	3.52			
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				14,048,205	53.99	Total Ireland			915,786	3.52	
Total Transferable securities and money market instruments admitted to an official exchange listing				22,922,656	88.11	Total Funds				915,786	3.52
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				Total Undertakings for collective investments in transferable securities				915,786	3.52		
Bonds				Total value of investments				24,313,257	93.45		
VENEZUELA				(Total cost: USD 28,060,394)							
USD	1,666,110	Petroleos de Venezuela SA 6.00% 15/11/2026	159,910	0.61	<i>*Minor differences due to rounding.</i>						
Total Venezuela			159,910	0.61	Total Bonds				159,910	0.61	

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Emerging Market Short-Term Bonds

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
BRAZIL				INDONESIA					
USD	600,000	Light Servicos de Eletricidade SA 4.38% 18/06/2026	287,625	0.52	USD	600,000	Indofood CBP Sukses Makmur Tbk PT 3.40% 09/06/2031	521,995	0.95
		Total Brazil	287,625	0.52	USD	1,100,000	Indonesia Asahan Aluminium Persero PT 6.53% 15/11/2028	1,142,326	2.07
					USD	800,000	Perusahaan Listrik Negara PT 4.13% 15/05/2027	771,783	1.40
CANADA					USD	1,200,000	Sri Rejeki Isman TBK PT 7.25% 16/01/2025	42,750	0.08
USD	400,000	MEGlobal Canada ULC 5.00% 18/05/2025	395,723	0.71			Total Indonesia	2,478,854	4.50
		Total Canada	395,723	0.71					
CAYMAN ISLANDS				IRELAND					
USD	975,000	Gaci First Investment Company 5.00% 13/10/2027	972,324	1.76	USD	400,000	Phosagro DAO Via Phosagro Bond Funding DAC 2.60% 16/09/2028	268,660	0.49
USD	350,000	IHS Holding Limited 6.25% 29/11/2028	307,741	0.56			Total Ireland	268,660	0.49
USD	650,000	Meituan 3.05% 28/10/2030	555,696	1.01	JERSEY - CHANNEL ISLANDS				
USD	450,000	SA Global Sukuk Limited 1.60% 17/06/2026	417,913	0.76	USD	905,240	Galaxy Pipeline Assets Bidco Limited 1.75% 30/09/2027	850,120	1.54
USD	500,000	Sands China Limited 4.63% 18/06/2030	458,438	0.83			Total Jersey - Channel Islands	850,120	1.54
USD	798,000	SUCI Second Investment Company 6.00% 25/10/2028	826,270	1.50	LUXEMBOURG				
		Total Cayman Islands	3,538,382	6.42	USD	500,000	Gazprom PJSC Via Gaz Capital SA 5.15% 11/02/2026	383,750	0.70
COLOMBIA					USD	750,000	Millicom International Cellular SA 4.50% 27/04/2031	641,250	1.17
USD	695,000	Ecopetrol SA 8.63% 19/01/2029	736,926	1.34	USD	200,000	TMS Issuer Sarl 5.78% 23/08/2032	205,934	0.37
		Total Colombia	736,926	1.34			Total Luxembourg	1,230,934	2.24
HONG KONG				MAURITIUS					
USD	500,000	Lenovo Group Limited 5.88% 24/04/2025	500,798	0.91	USD	600,000	HTA Group Limited 7.00% 18/12/2025	599,800	1.09
		Total Hong Kong	500,798	0.91			Total Mauritius	599,800	1.09
INDIA				MEXICO					
USD	300,000	Adani Electricity Mumbai Limited 3.95% 12/02/2030	255,338	0.46	USD	800,000	Petroleos Mexicanos 6.49% 23/01/2027	755,171	1.37
USD	700,000	GMR Hyderabad International Airport 4.25% 27/10/2027	651,656	1.18	USD	1,100,000	Petroleos Mexicanos 6.50% 13/03/2027	1,036,580	1.87
USD	700,000	ReNew Wind Energy AP2 4.50% 14/07/2028	641,236	1.17	USD	800,000	Petroleos Mexicanos 6.88% 16/10/2025	791,847	1.43
USD	200,000	Summit Digital Infrastructure Limited 2.88% 12/08/2031	166,863	0.30	USD	1,200,000	Petroleos Mexicanos 6.88% 04/08/2026	1,165,051	2.10
		Total India	1,715,093	3.11			Total Mexico	3,748,649	6.77

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Emerging Market Short-Term Bonds

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
NETHERLANDS				TURKEY (continued)					
USD	221,000	Braskem Netherlands Finance BV 7.25% 13/02/2033	212,719	0.39	USD	400,000	Türkiye Sise ve Cam Fabrikaları AS 6.95% 14/03/2026	401,869	0.73
USD	869,500	Greenko Dutch BV 3.85% 29/03/2026	819,361	1.49	Total Turkey				
USD	400,000	MEGlobal BV 2.63% 28/04/2028	357,408	0.65	690,282 1.25				
USD	500,000	Metinvest BV 8.50% 23/04/2026	402,466	0.73	UNITED KINGDOM				
Total Netherlands				1,791,954 3.26					
PERU				UNITED STATES					
USD	200,000	Hunt Oil Co of Peru LLC Sucursal Del Peru 8.55% 18/09/2033	214,175	0.39	USD	200,000	Nak Naftogaz Ukraine Via Kondor Finance plc 7.63% 08/11/2026	121,820	0.22
Total Peru				214,175 0.39					
QATAR				UNITED STATES					
USD	700,000	QatarEnergy 1.38% 12/09/2026	642,968	1.17	USD	400,000	Sasol Financing USA LLC 5.50% 18/03/2031	337,533	0.61
Total Qatar				642,968 1.17					
REPUBLIC OF KOREA (SOUTH)				UNITED STATES					
USD	200,000	LG Chem Limited 1.38% 07/07/2026	182,481	0.33	Total United States				
USD	549,000	LG Energy Solution Limited 5.63% 25/09/2026	550,896	1.00	337,533 0.61				
USD	400,000	SK Hynix Inc. 6.25% 17/01/2026	404,496	0.73	VIRGIN ISLANDS (BRITISH)				
Total Republic of Korea (South)				1,137,873 2.06					
SAUDI ARABIA				ANGOLA					
USD	350,000	Saudi Arabian Oil Company 2.88% 16/04/2024	349,645	0.63	USD	800,000	Central American Bottling Corp. 5.25% 27/04/2029	764,400	1.39
USD	450,000	Saudi Arabian Oil Company 2.88% 16/04/2024	449,543	0.82	USD	1,000,000	Gold Fields Orogen Holdings BVI Limited 5.13% 15/05/2024	998,462	1.81
Total Saudi Arabia				799,188 1.45					
SOUTH AFRICA				ANGOLA					
USD	300,000	Eskom Holdings SOC Limited 7.13% 11/02/2025	298,764	0.54	USD	488,000	Studio City Finance Limited 6.00% 15/07/2025	481,399	0.87
Total South Africa				298,764 0.54					
TURKEY				ANGOLA					
USD	300,000	Turkcell İletişim Hizmetleri AS 5.80% 11/04/2028	288,413	0.52	USD	700,000	TSMC Global Limited 0.75% 28/09/2025	655,275	1.19
Total Turkey				288,413 0.52					
				Total Virgin Islands (British)					
				2,899,536 5.26					
				Total Bonds					
				25,285,657 45.85					
				Supranationals, Governments and Local Public Authorities, Debt Instruments					
				ARGENTINA					
				ANGOLA					
				USD 800,000 Angola (Govt of) 8.25% 09/05/2028				772,129	1.40
				USD 400,000 Angola (Govt of) 9.50% 12/11/2025				408,192	0.74
				Total Angola				1,180,321	2.14
				ARGENTINA					
				USD 2,500,000 Argentina (Govt of) 0.75% 09/07/2030				1,299,219	2.36
				Total Argentina				1,299,219	2.36

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Emerging Market Short-Term Bonds

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)				Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)					
BRAZIL				HUNGARY					
USD	1,500,000	Brazil (Govt of) 2.88% 06/06/2025	1,452,896	2.63	EUR	174,000	Hungary (Govt of) 5.00% 22/02/2027	194,166	0.35
USD	400,000	Brazil (Govt of) 4.25% 07/01/2025	395,532	0.72	USD	307,000	Hungary (Govt of) 6.13% 22/05/2028	314,935	0.57
		Total Brazil	1,848,428	3.35			Total Hungary	509,101	0.92
COLOMBIA				INDIA					
USD	500,000	Colombia (Govt of) 3.13% 15/04/2031	400,462	0.73	USD	600,000	Export-Import Bank of India 3.38% 05/08/2026	574,450	1.04
		Total Colombia	400,462	0.73			Total India	574,450	1.04
COSTA RICA				INDONESIA					
USD	300,000	Costa Rica (Govt of) 4.38% 30/04/2025	296,655	0.54	USD	640,000	Indonesia (Govt of) 4.55% 11/01/2028	631,957	1.15
		Total Costa Rica	296,655	0.54			Total Indonesia	631,957	1.15
DOMINICAN REPUBLIC				IVORY COAST					
USD	1,000,000	Dominican Republic (Govt of) 5.50% 27/01/2025	995,150	1.80	EUR	900,000	Ivory Coast (Govt of) 5.25% 22/03/2030	906,420	1.64
USD	1,000,000	Dominican Republic (Govt of) 6.85% 29/01/2026	1,012,299	1.84	USD	450,000	Ivory Coast (Govt of) 7.63% 30/01/2033	447,143	0.81
		Total Dominican Republic	2,007,449	3.64			Total Ivory Coast	1,353,563	2.45
ECUADOR				JORDAN					
USD	1,300,000	Ecuador (Govt of) 6.00% 31/07/2030	884,862	1.60	USD	200,000	Jordan (Govt of) 7.50% 13/01/2029	200,113	0.36
		Total Ecuador	884,862	1.60			Total Jordan	200,113	0.36
EGYPT				MONGOLIA					
USD	700,000	Egypt (Govt of) 3.88% 16/02/2026	646,782	1.17	USD	200,000	Mongolia (Govt of) 8.65% 19/01/2028	210,838	0.38
USD	400,000	Egypt (Govt of) 5.80% 30/09/2027	361,854	0.66			Total Mongolia	210,838	0.38
USD	650,000	Egypt (Govt of) 6.59% 21/02/2028	594,580	1.08					
USD	400,000	Egypt (Govt of) 7.30% 30/09/2033	328,977	0.60	MOROCCO				
		Total Egypt	1,932,193	3.51	USD	320,000	Morocco (Govt of) 5.95% 08/03/2028	324,017	0.59
GUATEMALA				NIGERIA					
USD	350,000	Guatemala (Govt of) 4.38% 05/06/2027	335,832	0.61	USD	200,000	Nigeria (Govt of) 6.50% 28/11/2027	188,582	0.34
		Total Guatemala	335,832	0.61			Total Morocco	324,017	0.59

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Emerging Market Short-Term Bonds

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*			
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)						
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)						
NIGERIA (continued)				SRI LANKA						
USD	600,000	Nigeria (Govt of) 8.75% 21/01/2031	581,602	1.05	USD	860,000	Sri Lanka (Govt of) 5.75% 18/04/2024	508,728	0.92	
	Total Nigeria	770,184	1.39		Total Sri Lanka	508,728	0.92			
OMAN				TURKEY						
USD	1,700,000	Oman (Govt of) 4.75% 15/06/2026	1,671,905	3.03	USD	200,000	Hazine Mustesarligi Varlik Kiralama AS 7.25% 24/02/2027	204,165	0.37	
	Total Oman	1,671,905	3.03	USD	1,100,000	Turkey (Govt of) 4.88% 09/10/2026	1,067,067	1.93		
PAKISTAN				UKRAINE						
USD	500,000	Pakistan (Govt of) 6.00% 08/04/2026	447,355	0.81	USD	1,600,000	Turkey (Govt of) 6.00% 25/03/2027	1,581,588	2.87	
USD	200,000	Pakistan (Govt of) 8.25% 30/09/2025	188,450	0.34	USD	559,000	Turkiye (Govt of) 7.63% 15/05/2034	561,736	1.02	
	Total Pakistan	635,805	1.15		Total Turkey	3,414,556	6.19			
PANAMA				Total Supranationals, Governments and Local Public Authorities, Debt Instruments						
USD	1,350,000	Panama (Govt of) 3.75% 16/03/2025	1,317,247	2.39				27,026,415	49.00	
USD	1,000,000	Panama (Govt of) 3.88% 17/03/2028	912,988	1.66	Total Transferable securities and money market instruments admitted to an official exchange listing				52,312,072	94.85
USD	300,000	Panama (Govt of) 7.50% 01/03/2031	310,973	0.56	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
	Total Panama	2,541,208	4.61							
QATAR				Bonds						
USD	1,500,000	Qatar (Govt of) 3.25% 02/06/2026	1,454,267	2.64	BERMUDA					
	Total Qatar	1,454,267	2.64	USD	500,000	Tengizchevroil Finance Company International Limited 4.00% 15/08/2026	474,096	0.86		
ROMANIA				Total Bermuda						
USD	646,000	Romania (Govt of) 3.00% 27/02/2027	603,654	1.09			474,096	0.86		
	Total Romania	603,654	1.09	VENEZUELA						
SOUTH AFRICA				Total Venezuela						
USD	350,000	South Africa (Govt of) 4.85% 30/09/2029	314,666	0.57	USD	3,288,783	Petroleos de Venezuela SA 6.00% 16/05/2024	313,026	0.57	
USD	400,000	South Africa (Govt of) 5.88% 20/04/2032	361,334	0.66	USD	491,751	Petroleos de Venezuela SA 6.00% 15/11/2026	47,197	0.09	
	Total South Africa	676,000	1.23		Total Venezuela	360,223	0.66			
				Total Bonds				834,319	1.52	

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Emerging Market Short-Term Bonds

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)			
Supranationals, Governments and Local Public Authorities, Debt Instruments			
VENEZUELA			
USD	1,245,400 Venezuela (Govt of) 8.25% 13/10/2024	180,746	0.33
Total Venezuela		180,746	0.33
Total Supranationals, Governments and Local Public Authorities, Debt Instruments		180,746	0.33
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities		1,015,065	1.85
Other transferable securities and money market instruments			
Bonds			
CAYMAN ISLANDS			
USD	600,000 CIFI Holdings Group Company Limited 0.00% 16/07/2025	50,662	0.09
USD	700,000 Country Garden Holdings Company Limited 0.00% 22/10/2025	47,880	0.09
USD	200,000 Country Garden Holdings Company Limited 2.70% 12/07/2026	13,717	0.02
Total Cayman Islands		112,259	0.20
Total Bonds		112,259	0.20
Total Other transferable securities and money market instruments		112,259	0.20
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
892,382	BlackRock ICS US Dollar Liquidity Fund	892,382	1.62
Total Ireland		892,382	1.62
Total Funds		892,382	1.62
Total Undertakings for collective investments in transferable securities		892,382	1.62
Total value of investments		54,331,778	98.52
(Total cost: USD 58,416,868)			

*Minor differences due to rounding.

The accompanying notes form an integral part of these financial statements.

CT (Lux) US High Yield Bond

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
CANADA				POLAND					
USD	162,000	Bombardier Inc. 7.88% 15/04/2027	162,307	0.15	USD	350,000	Canpack SA 3.88% 15/11/2029	310,188	0.30
USD	316,000	Nova Chemicals Corp. 4.25% 15/05/2029	272,155	0.26	Total Poland				
USD	198,000	Nova Chemicals Corp. 8.50% 15/11/2028	211,020	0.20	310,188 0.30				
Total Canada				645,482 0.61					
FRANCE				SPAIN					
USD	314,000	Altice France SA 5.13% 15/07/2029	212,539	0.20	USD	446,000	Grifols Escrow Issuer SA 4.75% 15/10/2028	370,002	0.35
USD	157,000	Altice France SA 5.50% 15/01/2028	112,648	0.11	Total Spain				
USD	110,000	Altice France SA 8.13% 01/02/2027	86,213	0.08	370,002 0.35				
Total France				411,400 0.39					
GERMANY				UNITED KINGDOM					
USD	125,000	IHO Verwaltungs GmbH 4.75% 15/09/2026	121,873	0.12	USD	421,000	Ineos Finance plc 7.50% 15/04/2029	422,579	0.40
USD	384,000	IHO Verwaltungs GmbH 6.38% 15/05/2029	385,057	0.36	USD	289,000	Ineos Quattro Finance 2 plc 9.63% 15/03/2029	311,398	0.30
Total Germany				506,930 0.48					
LIBERIA				UNITED STATES					
USD	282,000	Royal Caribbean Cruises Limited 3.70% 15/03/2028	262,631	0.25	USD	59,000	American Axle & Manufacturing Inc. 5.00% 01/10/2029	53,143	0.05
Total Liberia				262,631 0.25					
LUXEMBOURG				UNITED STATES (continued)					
USD	171,000	Herens Holdco Sarl 4.75% 15/05/2028	149,240	0.14	USD	104,000	American Axle & Manufacturing Inc. 6.50% 01/04/2027	103,783	0.10
Total Luxembourg				149,240 0.14					
NETHERLANDS				UNITED STATES (continued)					
USD	309,000	Trivium Packaging Finance BV 5.50% 15/08/2026	304,590	0.29	USD	122,000	ATI Inc. 4.88% 01/10/2029	114,919	0.11
USD	106,000	Trivium Packaging Finance BV 8.50% 15/08/2027	104,808	0.10	USD	243,000	ATI Inc. 5.13% 01/10/2031	225,861	0.21
USD	330,000	Ziggo Bond Company BV 5.13% 28/02/2030	281,861	0.27	USD	67,000	Bath & Body Works Inc. 6.88% 01/11/2035	68,564	0.07
USD	123,000	Ziggo Bond Finance BV 6.00% 15/01/2027	121,135	0.12	USD	221,000	Bath & Body Works Inc. 7.50% 15/06/2029	230,388	0.22
USD	392,000	Ziggo BV 4.88% 15/01/2030	352,443	0.34	USD	105,000	Catalent Pharma Solutions Inc. 3.50% 01/04/2030	100,129	0.10
Total Netherlands				1,164,837 1.12					
				UNITED STATES (continued)					
				USD 275,000 EQM Midstream Partners LP 5.50% 15/07/2028 271,305 0.26					
				USD 329,000 HB Fuller Company 4.25% 15/10/2028 305,970 0.29					
				USD 162,000 Navient Corp. 6.75% 25/06/2025 163,443 0.16					
				USD 107,000 Navient Corp. 6.75% 15/06/2026 108,067 0.10					
				USD 230,000 Navient Corp. 11.50% 15/03/2031 256,508 0.24					
				USD 180,000 NRG Energy Inc. 5.75% 15/01/2028 179,047 0.17					

The accompanying notes form an integral part of these financial statements.

CT (Lux) US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)			
Bonds (continued)				Bonds (continued)			
UNITED STATES (continued)				BERMUDA (continued)			
USD	187,000 NuStar Logistics LP 5.63% 28/04/2027	185,286	0.18	USD	55,000 Nabors Industries Limited 7.50% 15/01/2028	51,631	0.05
USD	168,000 NuStar Logistics LP 5.75% 01/10/2025	167,265	0.16	USD	360,000 NCL Corp. Limited 5.88% 15/03/2026	355,649	0.34
USD	319,000 NuStar Logistics LP 6.00% 01/06/2026	317,559	0.30	USD	114,000 NCL Finance Limited 6.13% 15/03/2028	112,789	0.11
USD	26,000 OneMain Finance Corp 5.38% 15/11/2029	24,455	0.02	USD	248,000 Viking Cruises Limited 5.88% 15/09/2027	243,775	0.23
USD	152,000 Onemain Finance Corp. 7.88% 15/03/2030	157,027	0.15	USD	96,000 Viking Cruises Limited 9.13% 15/07/2031	105,132	0.10
USD	245,000 OneMain Finance Corp. 4.00% 15/09/2030	210,003	0.20		Total Bermuda	1,086,679	1.04
USD	199,000 OneMain Finance Corp. 6.88% 15/03/2025	201,202	0.19	CANADA			
USD	177,000 OneMain Finance Corp. 9.00% 15/01/2029	188,120	0.18	USD	258,000 1011778 BC ULC 3.88% 15/01/2028	242,681	0.23
USD	475,000 Primo Water Holdings Inc. 4.38% 30/04/2029	437,565	0.42	USD	290,000 1011778 BC ULC 4.00% 15/10/2030	258,532	0.25
USD	72,000 Radian Group Inc. 6.20% 15/05/2029	73,168	0.07	USD	108,000 1011778 BC ULC 4.38% 15/01/2028	102,330	0.10
USD	389,000 Southwestern Energy Company 4.75% 01/02/2032	359,422	0.34	USD	55,000 1375209 BC Limited 9.00% 30/01/2028	53,969	0.05
USD	134,000 Tenet Healthcare Corp. 6.13% 15/06/2030	133,833	0.13	USD	201,000 Air Canada 3.88% 15/08/2026	192,018	0.18
USD	272,000 TransDigm Inc. 5.50% 15/11/2027	266,189	0.25	USD	287,000 Bausch & Lomb Escrow Corp. 8.38% 01/10/2028	296,589	0.28
USD	303,000 United Airlines 4.63% 15/04/2029	281,837	0.27	USD	164,000 Bausch Health Companys Inc. 6.13% 01/02/2027	102,295	0.10
USD	117,000 United Wholesale Mortgage LLC 5.50% 15/04/2029	110,597	0.11	USD	106,000 Bausch Health Cos Inc. 4.88% 01/06/2028	57,903	0.06
USD	211,000 Yum! Brands Inc. 5.38% 01/04/2032	204,304	0.19	USD	167,000 Bausch Health Cos Inc. 5.50% 01/11/2025	157,606	0.15
	Total United States	5,603,459	5.34	USD	98,000 Bausch Health Cos Inc. 11.00% 30/09/2028	65,538	0.06
	Total Bonds	10,482,033	9.99	USD	19,000 Bausch Health Cos Inc. 14.00% 15/10/2030	11,091	0.01
	Total Transferable securities and money market instruments admitted to an official exchange listing	10,482,033	9.99	USD	255,000 Baytex Energy Corp. 7.38% 15/03/2032	257,709	0.25
	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			USD	292,000 Baytex Energy Corp. 8.50% 30/04/2030	305,093	0.29
	Bonds			USD	65,000 Bombardier Inc. 7.25% 01/07/2031	65,256	0.06
	BERMUDA			USD	96,000 GFL Environmental Inc. 6.75% 15/01/2031	98,513	0.09
USD	219,000 Nabors Industries Limited 7.25% 15/01/2026	217,703	0.21	USD	543,000 Hubbay Minerals Inc. 4.50% 01/04/2026	526,511	0.51
				USD	203,000 Hubbay Minerals Inc. 6.13% 01/04/2029	200,843	0.19
				USD	568,000 Nova Chemicals Corp. 9.00% 15/02/2030	587,272	0.56

The accompanying notes form an integral part of these financial statements.

CT (Lux) US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					
Bonds (continued)				Bonds (continued)					
CANADA (continued)				LIBERIA					
USD	198,000	Ritchie Bros Holdings Inc. 6.75% 15/03/2028	202,331	0.19	USD	236,000	Royal Caribbean Cruises Limited 4.25% 01/07/2026	228,082	0.22
USD	208,000	Ritchie Bros Holdings Inc. 7.75% 15/03/2031	217,916	0.21	USD	86,000	Royal Caribbean Cruises Limited 6.25% 15/03/2032	86,824	0.08
	Total Canada		4,001,996	3.82	USD	279,000	Royal Caribbean Cruises Limited 7.25% 15/01/2030	289,662	0.28
				Total Liberia					
				604,568 0.58					
CAYMAN ISLANDS				LUXEMBOURG					
USD	164,000	GGAM Finance Limited 6.88% 15/04/2029	165,845	0.16	USD	284,000	Altice France Holding SA 6.00% 15/02/2028	79,520	0.08
USD	101,000	GGAM Finance Limited 8.00% 15/06/2028	105,545	0.10	USD	215,000	Axalta Coating Systems LLC 4.75% 15/06/2027	207,920	0.20
USD	437,316	Hawaiian Brand Intellectual Property Limited 5.75% 20/01/2026	411,760	0.39	USD	319,000	Camelot Finance SA 4.50% 01/11/2026	307,711	0.29
USD	102,000	Seagate HDD Cayman 8.25% 15/12/2029	109,864	0.10	USD	367,000	Ion Trading Technologies Sarl 5.75% 15/05/2028	337,291	0.32
USD	171,000	Transocean Aquila Limited 8.00% 30/09/2028	175,299	0.17		Total Luxembourg		932,442	0.89
USD	282,000	Transocean Titan Financing Limited 8.38% 01/02/2028	293,368	0.28					
	Total Cayman Islands		1,261,681	1.20	NETHERLANDS				
				USD 157,000 Alcoa Nederland Holding BV 7.13% 15/03/2031				160,337	0.15
				USD 206,000 Sensata Technologies BV 5.88% 01/09/2030				201,623	0.19
				USD 300,000 VZ Secured Financing BV 5.00% 15/01/2032				258,000	0.25
				Total Netherlands				619,960	0.59
FRANCE				PANAMA					
USD	221,000	Altice France SA 5.50% 15/10/2029	150,280	0.14	USD	230,000	Carnival Corp. 4.00% 01/08/2028	214,389	0.20
USD	413,000	Constellium SE 3.75% 15/04/2029	372,345	0.35	USD	532,000	Carnival Corp. 6.00% 01/05/2029	525,138	0.49
USD	346,000	Constellium SE 5.63% 15/06/2028	337,450	0.32	USD	110,000	Carnival Corp. 7.00% 15/08/2029	114,769	0.11
USD	325,000	Iliad Holding SASU 6.50% 15/10/2026	322,026	0.31		Total Panama		854,296	0.80
USD	403,000	Iliad Holding SASU 7.00% 15/10/2028	398,919	0.38					
	Total France		1,581,020	1.50	SUPRANATIONAL				
				USD 200,000 Ardagh Metal Packaging Finance USA LLC 6.00% 15/06/2027				194,591	0.19
				USD 207,000 Clarios Global LP 6.25% 15/05/2026				207,036	0.20
				USD 241,000 Clarios Global LP 8.50% 15/05/2027				241,517	0.23
				Total Supranational				643,144	0.62
GERMANY									
USD	316,000	TK Elevator Holdco GmbH 7.63% 15/07/2028	308,844	0.29					
	Total Germany		308,844	0.29					
IRELAND									
USD	313,000	James Hardie International Finance DAC 5.00% 15/01/2028	305,541	0.29					
	Total Ireland		305,541	0.29					

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CT (Lux) US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)			
Bonds (continued)				Bonds (continued)			
UNITED KINGDOM				UNITED STATES (continued)			
USD	293,000 Virgin Media Finance plc 5.00% 15/07/2030	248,684	0.24	USD	429,000 Arches Buyer Inc. 6.13% 01/12/2028	360,092	0.34
USD	172,000 Virgin Media Secured Finance plc 4.50% 15/08/2030	148,565	0.14	USD	310,000 Archrock Partners LP Archrock Partners Finance Corp. 6.25% 01/04/2028	307,311	0.29
USD	442,000 Vmed O2 UK Financing 4.25% 31/01/2031	375,147	0.35	USD	115,000 Ardagh Metal Packaging Finance USA LLC 3.25% 01/09/2028	99,673	0.09
	Total United Kingdom	772,396	0.73	USD	716,000 Ardagh Metal Packaging Finance USA LLC 4.00% 01/09/2029	579,401	0.55
UNITED STATES				USD	165,000 Asbury Automotive Group Inc. 4.63% 15/11/2029	152,522	0.15
USD	88,000 Acadia Healthcare Company Inc. 5.00% 15/04/2029	83,710	0.08	USD	249,000 Asbury Automotive Group Inc. 5.00% 15/02/2032	225,034	0.21
USD	339,000 Acadia Healthcare Company Inc. 5.50% 01/07/2028	330,918	0.32	USD	310,000 AssuredPartners Inc. 5.63% 15/01/2029	285,817	0.27
USD	60,000 Acushnet Company 7.38% 15/10/2028	62,249	0.06	USD	297,000 AssuredPartners Inc. 7.50% 15/02/2032	292,174	0.28
USD	115,000 Albertsons Companies Inc. 3.25% 15/03/2026	109,850	0.10	USD	518,000 AthenaHealth Group Inc. 6.50% 15/02/2030	474,618	0.45
USD	452,000 Albertsons Companies Inc. 5.88% 15/02/2028	447,989	0.42	USD	422,000 Avantor Funding Inc. 3.88% 01/11/2029	380,899	0.36
USD	109,000 Alliant Holdings Intermediate LLC 4.25% 15/10/2027	102,753	0.10	USD	133,000 Avantor Funding Inc. 4.63% 15/07/2028	126,101	0.12
USD	311,000 Alliant Holdings Intermediate LLC 5.88% 01/11/2029	289,602	0.28	USD	24,000 Avis Budget Finance plc 8.00% 15/02/2031	24,000	0.02
USD	440,000 Alliant Holdings Intermediate LLC 6.75% 15/10/2027	433,675	0.41	USD	159,000 Bath & Body Works Inc. 6.63% 01/10/2030	162,646	0.15
USD	406,000 Alliant Holdings Intermediate LLC 6.75% 15/04/2028	409,392	0.39	USD	114,000 Beacon Roofing Supply Inc. 4.13% 15/05/2029	103,313	0.10
USD	449,000 Alliant Holdings Intermediate LLC 7.00% 15/01/2031	455,174	0.43	USD	196,000 Beacon Roofing Supply Inc. 4.50% 15/11/2026	190,692	0.18
USD	493,591 American Airlines Inc. 5.50% 20/04/2026	490,000	0.46	USD	165,000 Beacon Roofing Supply Inc. 6.50% 01/08/2030	167,805	0.16
USD	299,110 American Airlines Inc. 5.75% 20/04/2029	295,371	0.28	USD	506,000 Boost Newco Borrower LLC 7.50% 15/01/2031	529,972	0.50
USD	195,000 American Airlines Inc. 8.50% 15/05/2029	206,149	0.20	USD	336,000 Boyd Gaming Corp. 4.75% 15/06/2031	309,133	0.29
USD	71,000 American Builders & Contractors Supply Company Inc. 3.88% 15/11/2029	63,989	0.06	USD	350,000 BroadStreet Partners Inc. 5.88% 15/04/2029	324,188	0.31
USD	191,000 American Builders & Contractors Supply Company Inc. 4.00% 15/01/2028	178,943	0.17	USD	498,000 Caesars Entertainment Inc. 4.63% 15/10/2029	454,113	0.43
USD	270,000 AmWINS Group Inc. 6.38% 15/02/2029	271,673	0.26	USD	390,000 Caesars Entertainment Inc. 6.50% 15/02/2032	394,144	0.38
USD	311,000 Antero Midstream Partners LP Antero Midstream Finance Corp. 6.63% 01/02/2032	312,869	0.30	USD	432,000 Caesars Entertainment Inc. 7.00% 15/02/2030	443,701	0.42
USD	454,000 Arches Buyer Inc. 4.25% 01/06/2028	400,087	0.39	USD	228,000 Caesars Entertainment Inc. 8.13% 01/07/2027	233,558	0.22

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CT (Lux) US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	207,000	Callon Petroleum Company 6.38% 01/07/2026	209,182	0.20	USD	210,000	Cinemark USA Inc. 5.25% 15/07/2028	198,580	0.19
USD	202,000	Carnival Holdings Bermuda Limited 10.38% 01/05/2028	220,522	0.21	USD	373,000	Cinemark USA Inc. 5.88% 15/03/2026	369,153	0.35
USD	204,000	Catalent Pharma Solutions Inc. 3.13% 15/02/2029	194,565	0.19	USD	101,000	Cinemark USA Inc. 8.75% 01/05/2025	101,410	0.10
USD	247,000	CCO Holdings LCC 5.13% 01/05/2027	235,398	0.22	USD	265,000	Civitas Resources Inc. 8.38% 01/07/2028	280,114	0.27
USD	438,000	CCO Holdings LLC 4.25% 01/02/2031	358,338	0.34	USD	81,000	Civitas Resources Inc. 8.63% 01/11/2030	86,948	0.08
USD	820,000	CCO Holdings LLC 4.75% 01/03/2030	704,687	0.66	USD	97,000	Civitas Resources Inc. 8.75% 01/07/2031	103,931	0.10
USD	363,000	CCO Holdings LLC 4.75% 01/02/2032	296,753	0.28	USD	256,000	Clarivate Science Holdings Corp. 3.88% 01/07/2028	237,033	0.23
USD	698,000	CCO Holdings LLC 5.00% 01/02/2028	650,244	0.62	USD	424,000	Clarivate Science Holdings Corp. 4.88% 01/07/2029	393,525	0.37
USD	276,000	CCO Holdings LLC 5.38% 01/06/2029	252,588	0.24	USD	376,000	Clear Channel Outdoor Holdings Inc. 5.13% 15/08/2027	354,725	0.33
USD	521,000	CD&R Smokey Buyer Inc. 6.75% 15/07/2025	515,994	0.49	USD	177,000	Clear Channel Outdoor Holdings Inc. 7.50% 01/06/2029	146,663	0.14
USD	72,000	Cedar Fair LP Canada's Wonderland Company 5.50% 01/05/2025	71,775	0.07	USD	390,000	Clear Channel Outdoor Holdings Inc. 7.75% 15/04/2028	341,738	0.33
USD	321,000	Cedar Fair LP Canada's Wonderland Company 6.50% 01/10/2028	322,404	0.31	USD	284,000	Clear Channel Outdoor Holdings Inc. 7.88% 01/04/2030	282,424	0.27
USD	173,000	Central Parent Inc. 7.25% 15/06/2029	176,754	0.17	USD	424,000	Clearway Energy Operating LLC 3.75% 15/02/2031	365,011	0.35
USD	53,000	Central Parent LLC 8.00% 15/06/2029	54,954	0.05	USD	173,000	Clearway Energy Operating LLC 3.75% 15/01/2032	145,713	0.14
USD	159,000	Charles River Laboratories International Inc. 3.75% 15/03/2029	145,011	0.14	USD	358,000	Clearway Energy Operating LLC 4.75% 15/03/2028	340,852	0.32
USD	161,000	Charles River Laboratories International Inc. 4.25% 01/05/2028	152,078	0.14	USD	545,000	Cloud Software Group Inc. 6.50% 31/03/2029	517,409	0.49
USD	112,000	Chart Industries Inc. 7.50% 01/01/2030	116,384	0.11	USD	645,000	Cloud Software Group Inc. 9.00% 30/09/2029	618,193	0.59
USD	67,000	Chart Industries Inc. 9.50% 01/01/2031	73,114	0.07	USD	139,000	Clydesdale Acquisition Holdings Inc. 6.63% 15/04/2029	138,913	0.13
USD	76,000	Chobani LLC 7.63% 01/07/2029	77,283	0.07	USD	105,000	Clydesdale Acquisition Holdings Inc. 8.75% 15/04/2030	103,359	0.10
USD	702,000	CHS Inc. 5.25% 15/05/2030	573,008	0.55	USD	317,000	CNX Midstream Partners LP 4.75% 15/04/2030	283,197	0.27
USD	165,000	CHS Inc. 5.63% 15/03/2027	151,904	0.14	USD	317,000	CNX Resources Corp. 6.00% 15/01/2029	310,327	0.30
USD	200,000	CHS Inc. 6.88% 15/04/2029	149,863	0.14	USD	60,000	CNX Resources Corp. 7.38% 15/01/2031	61,191	0.06
USD	105,000	CHS Inc. 10.88% 15/01/2032	108,281	0.10	USD	97,000	Commscope Technologies LLC 5.00% 15/03/2027	37,406	0.04
USD	142,000	Churchill Downs Inc. 4.75% 15/01/2028	135,258	0.13	USD	128,000	CommScope Technologies LLC P.P. 144A 6.00% 15/06/2025	110,880	0.11
USD	145,000	Churchill Downs Inc. 6.75% 01/05/2031	146,088	0.14	USD	37,000	Comstock Resources Inc. 5.88% 15/01/2030	33,533	0.03

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CT (Lux) US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	150,000	CrownRock LP 5.00% 01/05/2029	148,652	0.14	USD	622,000	Gates Global LLC 6.25% 15/01/2026	621,223	0.59
USD	256,000	CrownRock LP 5.63% 15/10/2025	255,762	0.24	USD	97,998	Goto Group Inc. 5.50% 01/05/2028	85,258	0.08
USD	304,000	CSC Holdings LLC 3.38% 15/02/2031	206,802	0.20	USD	238,682	Goto Group Inc. 5.50% 01/05/2028	161,707	0.15
USD	335,000	CSC Holdings LLC 4.13% 01/12/2030	237,991	0.23	USD	184,000	Group 1 Automotive Inc. 4.00% 15/08/2028	169,836	0.16
USD	171,000	CSC Holdings LLC 4.63% 01/12/2030	86,569	0.08	USD	82,000	GTCR AP Finance Inc. 8.00% 15/05/2027	82,209	0.08
USD	218,000	CSC Holdings LLC 5.00% 15/11/2031	111,598	0.11	USD	335,000	H&E Equipment Services Inc. 3.88% 15/12/2028	306,316	0.29
USD	131,000	CSC Holdings LLC 5.38% 01/02/2028	112,824	0.11	USD	53,000	Hanesbrands Inc. 4.88% 15/05/2026	51,736	0.05
USD	273,000	CSC Holdings LLC 6.50% 01/02/2029	231,761	0.22	USD	280,000	Hanesbrands Inc. 9.00% 15/02/2031	288,018	0.27
USD	239,000	Darling Ingredients Inc. 6.00% 15/06/2030	237,087	0.23	USD	115,000	HealthEquity Inc. 4.50% 01/10/2029	106,267	0.10
USD	160,000	DaVita Inc. 4.63% 01/06/2030	143,398	0.14	USD	323,000	Helios Software Holdings Inc. 4.63% 01/05/2028	290,293	0.28
USD	143,000	Dish DBS Corp. 5.13% 01/06/2029	59,703	0.06	USD	180,000	Herc Holdings Inc. 5.50% 15/07/2027	176,936	0.17
USD	224,000	Dish DBS Corp. 5.75% 01/12/2028	154,280	0.15	USD	179,000	Hilcorp Energy I LP 5.75% 01/02/2029	174,527	0.17
USD	578,000	Dish Network Corp. 11.75% 15/11/2027	590,643	0.55	USD	152,000	Hilcorp Energy I LP 6.00% 15/04/2030	148,557	0.14
USD	417,000	DT Midstream Inc. 4.13% 15/06/2029	383,531	0.37	USD	123,000	Hilcorp Energy I LP 6.25% 01/11/2028	122,832	0.12
USD	162,000	DT Midstream Inc. 4.38% 15/06/2031	146,715	0.14	USD	237,000	Hilcorp Energy I LP 6.25% 15/04/2032	233,553	0.22
USD	345,000	Element Solutions Inc. 3.88% 01/09/2028	316,677	0.30	USD	208,000	Hilcorp Energy I LP 8.38% 01/11/2033	225,554	0.21
USD	449,000	EMRLD Borrower LP 6.63% 15/12/2030	453,584	0.44	USD	319,000	Hilton Grand Vacations Borrower Escrow LLC 6.63% 15/01/2032	320,271	0.31
USD	147,000	Endeavor Energy Resources LP 5.75% 30/01/2028	148,269	0.14	USD	292,000	HUB International Limited 5.63% 01/12/2029	274,157	0.26
USD	497,000	Entegris Escrow Corp. 5.95% 15/06/2030	492,340	0.47	USD	514,000	HUB International Limited 7.25% 15/06/2030	527,505	0.50
USD	332,000	EQM Midstream Partners LP 4.50% 15/01/2029	311,584	0.30	USD	279,000	HUB International Limited 7.38% 31/01/2032	281,018	0.27
USD	422,000	EQM Midstream Partners LP 4.75% 15/01/2031	393,105	0.37	USD	127,000	iHeartCommunications 4.75% 15/01/2028	89,335	0.09
USD	109,000	EQM Midstream Partners LP 6.38% 01/04/2029	109,956	0.10	USD	216,000	iHeartCommunications Inc. 5.25% 15/08/2027	156,600	0.15
USD	281,000	Fertitta Entertainment LLC 6.75% 15/01/2030	252,022	0.24	USD	300,581	iHeartCommunications Inc. 8.38% 01/05/2027	168,531	0.16
USD	270,000	Frontier Communications Holdings LLC 8.63% 15/03/2031	276,075	0.26	USD	162,000	Illuminate Buyer LLC 9.00% 01/07/2028	160,988	0.15
USD	262,000	Frontier Communications Holdings LLC 8.75% 15/05/2030	268,052	0.26	USD	307,000	Ingevity Corp. 3.88% 01/11/2028	277,531	0.26

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CT (Lux) US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	142,000	Innophos Holdings Inc. 9.38% 15/02/2028	118,984	0.11	USD	389,000	Medline Borrower LP 3.88% 01/04/2029	354,476	0.34
USD	219,000	IRB Holding Corp 7.00% 15/06/2025	219,424	0.21	USD	609,000	Medline Borrower LP 5.25% 01/10/2029	575,886	0.55
USD	219,000	Iris Holdings Inc. 8.75% 15/02/2026	187,519	0.18	USD	167,000	Medline Borrower LP 6.25% 01/04/2029	167,920	0.16
USD	218,000	Iron Mountain Inc. 4.88% 15/09/2027	210,234	0.20	USD	106,000	Midwest Gaming Borrower LLC 4.88% 01/05/2029	98,216	0.09
USD	237,000	Iron Mountain Inc. 5.00% 15/07/2028	226,779	0.22	USD	308,405	Mileage Plus Holdings LLC 6.50% 20/06/2027	310,203	0.30
USD	494,000	Iron Mountain Inc. 5.25% 15/03/2028	478,871	0.46	USD	170,000	Nabors Industries Inc. 7.38% 15/05/2027	169,788	0.16
USD	145,000	ITT Holdings LLC 6.50% 01/08/2029	132,571	0.13	USD	184,000	Nabors Industries Inc. 9.13% 31/01/2030	191,590	0.18
USD	184,000	Kaiser Aluminum Corp. 4.50% 01/06/2031	163,070	0.16	USD	430,000	NCR Atleos Escrow Corp. 9.50% 01/04/2029	459,865	0.44
USD	161,000	Kaiser Aluminum Corp. 4.63% 01/03/2028	151,060	0.14	USD	639,000	NCR Voyix Corp. 5.00% 01/10/2028	596,340	0.57
USD	156,000	Kodiak Gas Services LLC 7.25% 15/02/2029	158,967	0.15	USD	345,000	NCR Voyix Corp. 5.13% 15/04/2029	320,331	0.31
USD	663,000	Ladder Capital Finance Holdings LLP 4.75% 15/06/2029	602,564	0.57	USD	546,000	Neptune Bidco USA Inc. 9.29% 15/04/2029	517,294	0.49
USD	147,000	LCM Investments Holdings II LLC 4.88% 01/05/2029	135,148	0.13	USD	165,000	NextEra Energy Operating Partners LP 3.88% 15/10/2026	153,966	0.15
USD	265,000	LCM Investments Holdings II LLC 8.25% 01/08/2031	277,482	0.26	USD	75,000	NextEra Energy Operating Partners LP 4.25% 15/07/2024	74,446	0.07
USD	164,000	Light & Wonder International Inc 7.00% 15/05/2028	165,431	0.16	USD	315,000	NextEra Energy Operating Partners LP 7.25% 15/01/2029	322,678	0.31
USD	66,000	Light & Wonder International Inc. 7.50% 01/09/2031	68,703	0.07	USD	237,000	NFP Corp. 6.88% 15/08/2028	240,259	0.23
USD	141,000	Lithia Motors Inc. 3.88% 01/06/2029	127,059	0.12	USD	175,000	Novelis Corp. 3.25% 15/11/2026	163,377	0.16
USD	53,000	Lithia Motors Inc. 4.38% 15/01/2031	47,539	0.05	USD	566,000	Novelis Corp. 4.75% 30/01/2030	522,843	0.50
USD	254,000	Live Nation Entertainment Inc. 6.50% 15/05/2027	256,735	0.24	USD	202,000	NRG Energy Inc. 3.38% 15/02/2029	179,654	0.17
USD	305,000	Madison IAQ LLC 5.88% 30/06/2029	280,600	0.27	USD	60,000	NRG Energy Inc. 3.63% 15/02/2031	51,867	0.05
USD	361,000	Matador Resources Company 5.88% 15/09/2026	361,408	0.34	USD	161,000	NRG Energy Inc. 5.25% 15/06/2029	154,284	0.15
USD	214,000	Matador Resources Company 6.50% 15/04/2032	214,590	0.20	USD	350,000	Olympus Water US Holding Corp. 4.25% 01/10/2028	318,040	0.30
USD	147,000	Matador Resources Company 6.88% 15/04/2028	150,449	0.14	USD	225,000	Olympus Water US Holding Corp. 6.25% 01/10/2029	206,297	0.20
USD	158,000	Match Group Holdings II LLC 3.63% 01/10/2031	134,498	0.13	USD	260,000	Olympus Water US Holding Corp. 7.13% 01/10/2027	263,018	0.25
USD	269,000	Match Group Holdings II LLC 4.63% 01/06/2028	254,541	0.24	USD	384,000	Olympus Water US Holding Corp. 9.75% 15/11/2028	409,200	0.39
USD	637,000	McAfee Corp. 7.38% 15/02/2030	590,818	0.56	USD	215,000	Organon & Company 4.13% 30/04/2028	200,719	0.19
					USD	403,000	Organon & Company 5.13% 30/04/2031	358,669	0.34

The accompanying notes form an integral part of these financial statements.

CT (Lux) US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	196,000	Outfront Media Capital LLC 4.25% 15/01/2029	177,748	0.17	USD	154,000	Service Properties Trust 8.63% 15/11/2031	164,588	0.16
USD	229,000	Outfront Media Capital LLC 4.63% 15/03/2030	205,241	0.20	USD	151,000	Shift4 Payments LLC 4.63% 01/11/2026	145,922	0.14
USD	80,000	Outfront Media Capital LLC 5.00% 15/08/2027	77,050	0.07	USD	351,000	Simmons Food Inc. 4.63% 01/03/2029	311,017	0.30
USD	70,000	Outfront Media Capital LLC 7.38% 15/02/2031	73,216	0.07	USD	228,000	Sirius XM Radio Inc. 4.00% 15/07/2028	208,592	0.20
USD	370,000	Panther Escrow Issue 7.13% 01/06/2031	376,312	0.36	USD	108,000	Sirius XM Radio Inc. 5.00% 01/08/2027	104,001	0.10
USD	189,000	Park Intermediate Holdings LLC 4.88% 15/05/2029	176,361	0.17	USD	174,000	Sirius XM Radio Inc. 5.50% 01/07/2029	165,733	0.16
USD	133,000	Park Intermediate Holdings LLC 5.88% 01/10/2028	130,816	0.12	USD	389,000	Six Flags Entertainment Corp. 7.25% 15/05/2031	394,558	0.38
USD	77,000	Park Intermediate Holdings LLC 7.50% 01/06/2025	77,125	0.07	USD	290,000	Southwestern Energy Company 5.38% 01/02/2029	282,065	0.27
USD	561,000	Permian Resources Operating LLC 5.88% 01/07/2029	551,008	0.53	USD	68,000	Spectrum Brands Inc. 3.88% 15/03/2031	65,630	0.06
USD	416,000	Permian Resources Operating LLC 7.00% 15/01/2032	431,564	0.41	USD	151,000	Spectrum Brands Inc. 5.00% 01/10/2029	148,169	0.15
USD	249,000	PetSmart Inc. 4.75% 15/02/2028	232,711	0.22	USD	123,000	Spectrum Brands Inc. 5.50% 15/07/2030	120,655	0.11
USD	400,000	PetSmart Inc. 7.75% 15/02/2029	388,499	0.38	USD	181,000	Spirit AeroSystems Inc. 9.38% 30/11/2029	197,570	0.19
USD	235,000	Post Holdings Inc. 4.63% 15/04/2030	216,061	0.21	USD	168,000	Spirit AeroSystems Inc. 9.75% 15/11/2030	188,160	0.18
USD	179,000	Post Holdings Inc. 5.63% 15/01/2028	176,203	0.17	USD	133,000	SRS Distribution Inc. 4.63% 01/07/2028	134,330	0.13
USD	124,000	Post Holdings Inc. 6.25% 15/02/2032	125,296	0.12	USD	280,000	SRS Distribution Inc. 6.00% 01/12/2029	286,125	0.27
USD	163,000	Prestige Brands Inc. 5.13% 15/01/2028	158,382	0.15	USD	351,000	SRS Distribution Inc. 6.13% 01/07/2029	358,458	0.34
USD	365,000	Resideo Funding Inc. 4.00% 01/09/2029	328,558	0.32	USD	222,000	Standard Industries Inc. 4.75% 15/01/2028	212,003	0.20
USD	166,000	RHP Hotel Properties LP 6.50% 01/04/2032	166,660	0.16	USD	153,000	Standard Industries Inc. 5.00% 15/02/2027	148,506	0.14
USD	136,000	RHP Hotel Properties LP 7.25% 15/07/2028	140,233	0.13	USD	449,000	Star Parent Inc. 9.00% 01/10/2030	475,184	0.45
USD	388,000	Roblox Corp. 3.88% 01/05/2030	341,752	0.33	USD	43,000	Summit Materials LLC 5.25% 15/01/2029	41,925	0.04
USD	203,000	Rocket Mortgage LLC 3.63% 01/03/2029	182,795	0.17	USD	247,000	Summit Materials LLC 7.25% 15/01/2031	256,968	0.24
USD	813,000	Rocket Mortgage LLC 4.00% 15/10/2033	688,073	0.65	USD	182,000	Sunoco LP Sunoco Finance Corp. 5.88% 15/03/2028	179,940	0.17
USD	436,000	Scientific Games Holdings LP 6.63% 01/03/2030	421,263	0.40	USD	174,000	Surgery Center Holdingin 7.25% 15/04/2032	175,523	0.17
USD	260,000	Scotts Miracle-Gro Co 4.38% 01/02/2032	224,058	0.21	USD	117,000	Synaptics Inc. 4.00% 15/06/2029	105,477	0.10
USD	596,000	Select Medical Corp. 6.25% 15/08/2026	597,249	0.56					

The accompanying notes form an integral part of these financial statements.

CT (Lux) US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)			
Bonds (continued)				Bonds (continued)			
UNITED STATES (continued)				UNITED STATES (continued)			
USD	167,000 Taylor Morrison Communities Inc. 5.13% 01/08/2030	159,903	0.16	USD	396,000 USA Compression Partners LP 6.88% 01/04/2026	396,263	0.38
USD	109,000 Taylor Morrison Communities Inc. 5.75% 15/01/2028	108,266	0.10	USD	259,000 USA Compression Partners LP 7.13% 15/03/2029	262,275	0.25
USD	215,000 Tempo Acquisition LLC 5.75% 01/06/2025	214,785	0.20	USD	129,000 USI Inc. 7.50% 15/01/2032	129,385	0.12
USD	212,000 Tenet Healthcare Corp. 5.13% 01/11/2027	207,600	0.20	USD	331,000 Venture Global Calcasieu Pass LLC 3.88% 15/08/2029	298,355	0.28
USD	309,000 Tenet Healthcare Corp. 6.13% 01/10/2028	308,482	0.29	USD	325,000 Venture Global Calcasieu Pass LLC 3.88% 01/11/2033	276,457	0.26
USD	637,000 Tenet Healthcare Corp. 6.25% 01/02/2027	637,617	0.60	USD	363,000 Venture Global Calcasieu Pass LLC 4.13% 15/08/2031	322,875	0.31
USD	254,000 Tenet Healthcare Corp. 6.75% 15/05/2031	259,032	0.25	USD	326,000 Venture Global LNG Inc. 8.13% 01/06/2028	332,928	0.32
USD	210,000 Terraform Power Operating LLC 4.75% 15/01/2030	192,731	0.18	USD	172,000 Venture Global LNG Inc. 8.38% 01/06/2031	177,355	0.17
USD	189,000 Terraform Power Operating LLC 5.00% 31/01/2028	180,308	0.17	USD	163,000 Venture Global LNG Inc. 9.50% 01/02/2029	175,327	0.17
USD	404,000 TK Elevator US Newco Inc 5.25% 15/07/2027	391,136	0.37	USD	96,000 Venture Global LNG Inc. 9.88% 01/02/2032	103,656	0.10
USD	593,000 TransDigm Inc. 6.38% 01/03/2029	595,638	0.57	USD	211,000 Verscend Escrow Corp. 9.75% 15/08/2026	212,035	0.20
USD	526,000 TransDigm Inc. 6.63% 01/03/2032	531,120	0.51	USD	108,000 Vistra Operations Company LLC 5.50% 01/09/2026	106,313	0.10
USD	233,000 TransDigm Inc. 6.75% 15/08/2028	236,423	0.23	USD	435,000 Vistra Operations Company LLC 5.63% 15/02/2027	428,673	0.41
USD	308,000 TransDigm Inc. 6.88% 15/12/2030	314,160	0.30	USD	449,000 Vistra Operations Company LLC 7.75% 15/10/2031	470,445	0.45
USD	447,000 Transmontaigne Partners LP 6.13% 15/02/2026	425,208	0.39	USD	397,000 Waste Pro USA Inc. 5.50% 15/02/2026	391,450	0.37
USD	177,000 Triton Water Holdings 6.25% 01/04/2029	161,605	0.15	USD	191,000 Wesco Distribution Inc. 6.38% 15/03/2029	193,046	0.18
USD	386,000 Uber Technologies Inc. 4.50% 15/08/2029	368,055	0.35	USD	245,000 Wesco Distribution Inc. 6.63% 15/03/2032	249,288	0.24
USD	523,000 UKG Inc. 6.88% 01/02/2031	533,197	0.51	USD	399,000 Wesco Distribution Inc. 7.25% 15/06/2028	407,977	0.39
USD	402,000 United Airlines 4.38% 15/04/2026	388,684	0.37	USD	419,000 White Cap Buyer LLC 6.88% 15/10/2028	412,418	0.39
USD	40,000 United Wholesale Mortgage LLC 5.75% 15/06/2027	38,918	0.04	USD	324,000 Wolverine World Wide Inc. 4.00% 15/08/2029	260,188	0.25
USD	163,000 Univision Communications Inc. 4.50% 01/05/2029	145,804	0.14	USD	243,000 WR Grace Holdings LLC 4.88% 15/06/2027	231,154	0.22
USD	235,000 Univision Communications Inc. 7.38% 30/06/2030	232,428	0.22	USD	618,000 WR Grace Holdings LLC 5.63% 15/08/2029	553,109	0.53
USD	221,000 Univision Communications Inc. 8.00% 15/08/2028	225,445	0.21	USD	245,000 WR Grace Holdings LLC 7.38% 01/03/2031	248,932	0.24
USD	227,000 US Foods Inc. 4.75% 15/02/2029	215,508	0.21	USD	155,000 ZF North America Capital Inc. 7.13% 14/04/2030	163,719	0.16
USD	306,000 US Foods Inc. 6.88% 15/09/2028	313,607	0.30				
USD	194,000 US Foods Inc. 7.25% 15/01/2032	201,944	0.19				

The accompanying notes form an integral part of these financial statements.

CT (Lux) US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Other transferable securities and money market instruments (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	615,000	ZoomInfo Technologies LLC 3.88% 01/02/2029	553,836	0.53	USD	166,000	Williams Scotsman Inc. 4.63% 15/08/2028	156,976	0.15
Total United States			74,826,362	71.25	Total United States			4,369,173	4.17
Total Bonds				87,798,929	83.60	Total Bonds			
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				87,798,929	83.60	Total Other transferable securities and money market instruments			
						4,369,173			
						4.17			
						Total value of investments			
						102,650,135			
						97.76			
						(Total cost: USD 105,892,873)			

Other transferable securities and money market instruments

*Minor differences due to rounding.

Bonds

UNITED STATES

USD	415,000	AG TTMT Escrow Issuer LLC 8.63% 30/09/2027	428,228	0.40
USD	200,000	Aretec Escrow Issuer Inc. 7.50% 01/04/2029	190,346	0.18
USD	282,000	Aretec Group Inc. 10.00% 15/08/2030	309,142	0.29
USD	183,000	Boyne USA Inc. 4.75% 15/05/2029	169,847	0.16
USD	93,000	Callon Petroleum Company 7.50% 15/06/2030	97,960	0.09
USD	348,000	Delek Logistics Partners LP 8.63% 15/03/2029	355,816	0.34
USD	112,000	Esab Corp. 6.25% 15/04/2029	112,680	0.11
USD	277,000	Hightower Holding LLC 6.75% 15/04/2029	260,726	0.25
USD	171,000	Interface Inc. 5.50% 01/12/2028	163,675	0.16
USD	141,000	Ladder Capital Finance Holdings LLP 4.25% 01/02/2027	132,008	0.13
USD	351,000	Ladder Capital Finance Holdings LLP 5.25% 01/10/2025	345,077	0.33
USD	112,000	Madison IAQ LLC 4.13% 30/06/2028	103,590	0.10
USD	408,000	NextEra Energy Operating Partners LP 4.50% 15/09/2027	382,733	0.36
USD	93,000	NFP Corp 8.50% 01/10/2031	102,416	0.10
USD	286,000	NFP Corp. 7.50% 01/10/2030	301,430	0.29
USD	167,000	Openlane Inc 5.13% 01/06/2025	164,391	0.16
USD	73,000	Permian Resources Operating LLC 6.88% 01/04/2027	73,151	0.07
USD	418,000	Provident Funding Associates LP 6.38% 15/06/2025	396,055	0.38
USD	129,000	RLJ Lodging Trust LP 3.75% 01/07/2026	122,926	0.12

The accompanying notes form an integral part of these financial statements.

CT (Lux) Flexible Asian Bond

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
CAYMAN ISLANDS				HONG KONG (continued)					
USD	250,000	Alibaba Group Holding Limited 4.50% 28/11/2034	236,197	0.65	USD	400,000	Lenovo Group Limited 6.54% 27/07/2032	421,753	1.16
USD	500,000	China Mengniu Dairy Company 1.88% 17/06/2025	478,465	1.32			Total Hong Kong	1,037,484	2.86
USD	600,000	CK Hutchison International 17 II Limited 3.25% 29/09/2027	565,984	1.56	INDIA				
USD	200,000	ENN Energy Holdings Limited 2.63% 17/09/2030	170,976	0.47	USD	300,000	Adani Electricity Mumbai Limited 3.95% 12/02/2030	255,338	0.70
USD	400,000	Goodman HK Finance 3.00% 22/07/2030	340,483	0.94	USD	300,000	Adani Ports & Special Economic Zone Limited 3.10% 02/02/2031	239,738	0.66
USD	500,000	HPHT Finance 19 Limited 2.88% 05/11/2024	491,411	1.36	USD	200,000	Adani Ports & Special Economic Zone Limited 3.83% 02/02/2032	163,809	0.45
USD	400,000	Longfor Group Holdings Limited 3.95% 16/09/2029	211,400	0.58	USD	350,000	Delhi International Airport Limited 6.45% 04/06/2029	345,617	0.95
USD	600,000	Meituan 3.05% 28/10/2030	512,949	1.42	USD	400,000	GMR Hyderabad International Airport 4.25% 27/10/2027	372,375	1.03
USD	300,000	Melco Resorts Finance Limited 5.38% 04/12/2029	273,928	0.76	USD	226,000	GMR Hyderabad International Airport 4.75% 02/02/2026	219,899	0.61
USD	400,000	Sands China Limited 4.63% 18/06/2030	366,750	1.01	USD	500,000	Indian Railway Finance Corp. Limited 2.80% 10/02/2031	423,953	1.17
USD	250,000	Sun Hung Kai Properties Capital Market Limited 2.75% 13/05/2030	219,413	0.61	USD	300,000	JSW Steel Limited 5.05% 05/04/2032	264,308	0.73
USD	270,000	Sun Hung Kai Properties Capital Market Limited 3.75% 25/02/2029	254,871	0.70	USD	500,000	ONGC Videsh Limited 4.63% 15/07/2024	498,013	1.37
USD	58,961	Sunac China Holdings Limited 6.00% 30/09/2025	7,042	0.02	USD	450,000	Reliance Industries Limited 3.63% 12/01/2052	325,114	0.90
USD	58,961	Sunac China Holdings Limited 6.25% 30/09/2026	6,245	0.02	USD	490,000	ReNew Wind Energy AP2 4.50% 14/07/2028	448,865	1.25
USD	117,922	Sunac China Holdings Limited 6.50% 30/09/2027	11,075	0.03			Total India	3,557,029	9.82
USD	176,884	Sunac China Holdings Limited 6.75% 30/09/2028	14,832	0.04	INDONESIA				
USD	176,884	Sunac China Holdings Limited 7.00% 30/09/2029	13,445	0.04	USD	300,000	Indofood CBP Sukses Makmur Tbk PT 3.40% 09/06/2031	260,998	0.72
USD	83,096	Sunac China Holdings Limited 7.25% 30/09/2030	5,515	0.02	USD	250,000	Indofood CBP Sukses Makmur Tbk PT 4.75% 09/06/2051	204,400	0.56
USD	200,000	Tencent Holdings Limited 2.88% 22/04/2031	173,988	0.48	USD	600,000	Indonesia Asahan Aluminium Persero PT 5.80% 15/05/2050	566,229	1.56
USD	467,000	Tingyi Cayman Islands Holdinging Corp. 1.63% 24/09/2025	441,571	1.22	USD	600,000	Pertamina Persero PT 5.63% 20/05/2043	589,101	1.63
		Total Cayman Islands	4,796,540	13.25	USD	200,000	Perusahaan Perseroan Persero PT 5.25% 24/10/2042	184,698	0.51
					USD	200,000	Perusahaan Perseroan Persero PT 6.25% 25/01/2049	203,694	0.56
HONG KONG					USD	400,000	Sri Rejeki Isman TBK PT 7.25% 16/01/2025	14,250	0.04
USD	400,000	Bank of East Asia Limited FRN 29/05/2030	387,737	1.07			Total Indonesia	2,023,370	5.58
USD	260,000	Lenovo Group Limited 3.42% 02/11/2030	227,994	0.63					

The accompanying notes form an integral part of these financial statements.

CT (Lux) Flexible Asian Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*				
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)							
Bonds (continued)				Bonds (continued)							
ISLE OF MAN				SINGAPORE							
USD	400,000	Gohl Capital Limited 4.25% 24/01/2027	384,866	1.06	USD	300,000	ABJA Investment Company Pte Limited 5.45% 24/01/2028	299,712	0.83		
		Total Isle of Man	384,866	1.06	USD	400,000	BOC Aviation Limited 2.63% 17/09/2030	345,325	0.95		
MALAYSIA				USD 700,000 SingTel Group Treasury Pte Limited 1.88% 10/06/2030				591,156	1.63		
USD	200,000	Axiata SPV2 Bhd 4.36% 24/03/2026	195,877	0.54	USD	550,000	United Overseas Bank LT FRN 16/03/2031	510,551	1.41		
USD	200,000	Petronas Capital Limited 3.50% 21/04/2030	183,736	0.51	Total Singapore				1,746,744	4.82	
USD	900,000	Petronas Capital Limited 4.55% 21/04/2050	797,391	2.19	THAILAND						
USD	400,000	TNB Global Ventures Capital Bhd 4.85% 01/11/2028	396,266	1.09	USD	600,000	Bangkok Bank pcl FRN 25/09/2034	534,027	1.47		
Total Malaysia				1,573,270	4.33	USD	500,000	GC Treasury Center Company Limited 4.30% 18/03/2051	379,680	1.04	
MAURITIUS						USD	200,000	Kasikornbank pcl FRN 02/10/2031	186,024	0.51	
USD	400,000	Greenko Solar Mauritius Limited 5.55% 29/01/2025	395,787	1.09	USD	400,000	Thaioil Treasury Center Company Limited 3.75% 18/06/2050	285,646	0.79		
Total Mauritius				395,787	1.09	Total Thailand				1,385,377	3.81
NETHERLANDS						UNITED KINGDOM					
USD	518,000	Greenko Dutch BV 3.85% 29/03/2026	488,131	1.35	USD	600,000	Standard Chartered plc - Perp FRN	593,306	1.64		
USD	200,000	Minejesa Capital BV 5.63% 10/08/2037	181,920	0.50	USD	188,000	Vedanta Resources Limited 13.88% 09/12/2028	164,970	0.46		
USD	500,000	Royal Capital BV - Perp FRN	493,018	1.35	Total United Kingdom				758,276	2.10	
Total Netherlands				1,163,069	3.20	VIRGIN ISLANDS (BRITISH)					
PHILIPPINES						USD	200,000	Champion Path Holding 4.85% 27/01/2028	182,241	0.50	
USD	400,000	Globe Telecom Inc. 2.50% 23/07/2030	335,285	0.93	USD	200,000	CNPC Global Capital Limited 1.35% 23/06/2025	190,350	0.53		
USD	520,000	Globe Telecom Inc. - Perp FRN	500,112	1.38	USD	600,000	Elect Global Investments Limited - Perp FRN	547,389	1.50		
USD	200,000	International Container Terminal SE 4.75% 17/06/2030	194,397	0.54	USD	750,000	FPC Resources Limited 4.38% 11/09/2027	727,749	2.01		
Total Philippines				1,029,794	2.85	USD	511,000	HKT Capital No 5 Limited 3.25% 30/09/2029	465,070	1.28	
REPUBLIC OF KOREA (SOUTH)						USD	500,000	Hongkong Electric Finance Limited 1.88% 27/08/2030	417,703	1.15	
USD	300,000	LG Chem Limited 1.38% 07/07/2026	273,722	0.76	USD	300,000	Nan Fung Treasury Limited 5.00% 05/09/2028	289,054	0.80		
USD	368,000	LG Energy Solution Limited 5.63% 25/09/2026	369,271	1.02	USD	340,000	State Grid Overseas Investment BVI Limited 1.63% 05/08/2030	285,049	0.79		
USD	300,000	SK Hynix Inc. 6.25% 17/01/2026	303,372	0.84	Total Republic of Korea (South)				946,365	2.62	

The accompanying notes form an integral part of these financial statements.

CT (Lux) Flexible Asian Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*					
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)								
Bonds (continued)				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)								
VIRGIN ISLANDS (BRITISH) (continued)				PHILIPPINES								
USD	500,000	Studio City Finance Limited 5.00% 15/01/2029	441,011	1.22	USD	1,000,000	Philippine (Govt of) 3.70% 02/02/2042	820,735	2.26			
USD	400,000	Studio City Finance Limited 6.00% 15/07/2025	394,590	1.09	USD	400,000	Philippine (Govt of) 3.75% 14/01/2029	380,656	1.05			
USD	850,000	TSMC Global Limited 0.75% 28/09/2025	795,691	2.19	Total Philippines							
USD	400,000	Yongda Investment Limited 2.25% 16/06/2025	383,568	1.05	1,201,391 3.31							
Total Virgin Islands (British)				5,119,465 14.11								
Total Bonds				25,917,436 71.50								
Supranationals, Governments and Local Public Authorities, Debt Instruments				SRI LANKA								
INDIA				USD 420,000 Sri Lanka (Govt of) 5.75% 18/04/2024				248,449	0.69			
USD	400,000	Export-Import Bank of India 3.25% 15/01/2030	359,024	0.99	USD	300,000	Sri Lanka (Govt of) 6.85% 03/11/2025	180,186	0.50			
Total India				359,024 0.99				Total Sri Lanka				
INDONESIA				428,635 1.19								
USD	800,000	Indonesia (Govt of) 3.40% 18/09/2029	741,553	2.05	VIRGIN ISLANDS (BRITISH)							
USD	1,000,000	Indonesia (Govt of) 4.75% 11/02/2029	994,198	2.75	USD	500,000	Talent Yield International Limited 3.13% 06/05/2031	441,454	1.22			
IDR	6,100,000,000	Indonesia (Govt of) 6.38% 15/04/2032	378,182	1.04	Total Virgin Islands (British)							
USD	200,000	Indonesia (Govt of) 6.63% 17/02/2037	225,523	0.62	441,454 1.22							
USD	200,000	Perusahaan Penerbit SBSN Indonesia III 2.30% 23/06/2025	193,564	0.53	Total Supranationals, Governments and Local Public Authorities, Debt Instruments							
Total Indonesia				2,533,020 6.99				5,675,960 15.66				
MONGOLIA				Bonds - convertibles								
USD	200,000	Mongolia (Govt of) 8.65% 19/01/2028	210,838	0.58	CAYMAN ISLANDS							
Total Mongolia				210,838 0.58				USD	72,883	Sunac China Holdings Limited 1.00% 30/09/2032	4,702	0.01
PAKISTAN				Total Bonds - convertibles				4,702 0.01				
USD	350,000	Pakistan (Govt of) 6.00% 08/04/2026	313,148	0.86	Total Transferable securities and money market instruments admitted to an official exchange listing							
USD	200,000	Pakistan (Govt of) 8.25% 30/09/2025	188,450	0.52	31,598,098 87.17							
Total Pakistan				501,598 1.38				Other transferable securities and money market instruments				
Bonds				CAYMAN ISLANDS								
Other transferable securities and money market instruments				USD 600,000 CIFI Holdings Group Company Limited 0.00% 16/07/2025				50,663	0.14			
Bonds				USD 200,000 Country Garden Holdings Company Limited 0.00% 27/05/2025				13,721	0.04			

The accompanying notes form an integral part of these financial statements.

CT (Lux) Flexible Asian Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Other transferable securities and money market instruments (continued)			
Bonds (continued)			
CAYMAN ISLANDS (continued)			
USD 460,000	Country Garden Holdings Company Limited 0.00% 22/10/2025	31,464	0.09
USD 200,000	Country Garden Holdings Company Limited 2.70% 12/07/2026	13,717	0.04
USD 1,000,000	Logan Group Company Limited 0.00% 06/07/2026	102,650	0.28
USD 600,000	Times China Holdings Limited 0.00% 16/07/2024	18,012	0.05
	Total Cayman Islands	230,227	0.64
Total Bonds		230,227	0.64
Total Other transferable securities and money market instruments		230,227	0.64
Total value of investments		31,828,325	87.81
(Total cost: USD 37,153,330)			

*Minor differences due to rounding.

CT (Lux) Global Dynamic Real Return

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
NETHERLANDS				UNITED STATES (continued)			
1,570	Akzo Nobel NV	117,302	0.36	1,844	Electronic Arts Inc.	244,643	0.75
	Total Netherlands	117,302	0.36	772	Elevance Health Inc.	400,313	1.22
NORWAY				541	Eli Lilly & Company	420,877	1.29
6,643	Equinor ASA	175,374	0.54	238	Equinix Inc.	196,429	0.60
	Total Norway	175,374	0.54	1,601	IntercontinentalExchange Inc.	220,026	0.67
SINGAPORE				453	Intuit Inc.	294,450	0.90
6,800	DBS Group Holdings Limited	181,538	0.55	585	Intuitive Surgical Inc.	233,468	0.71
	Total Singapore	181,538	0.55	264	Lam Research Corp.	256,494	0.78
SWITZERLAND				3,745	Marvell Technology Inc.	265,446	0.81
1,928	DSM-Firmenich AG	219,468	0.67	1,483	Mastercard Inc. - A	714,169	2.18
2,360	Nestle SA - Reg	250,883	0.77	219	Mercadolibre Inc.	331,119	1.01
	Total Switzerland	470,351	1.44	3,570	Micron Technology Inc.	420,867	1.29
TAIWAN				3,227	Microsoft Corp.	1,357,663	4.14
21,000	Taiwan Semiconductor Manufacturing Company Limited	504,607	1.55	4,069	NextEra Energy Inc.	260,050	0.79
	Total Taiwan	504,607	1.55	1,046	Nvidia Corp.	945,123	2.89
UNITED KINGDOM				1,669	ON Semiconductor Corp.	122,755	0.37
2,493	Ashtead Group plc	177,620	0.54	1,906	Procter & Gamble Company	309,248	0.94
9,652	Compass Group	283,241	0.86	1,326	Qualcomm Inc.	224,492	0.68
1,753	London Stock Exchange Group plc	210,154	0.64	485	S&P Global Inc.	206,343	0.63
5,047	RELX plc	218,301	0.67	699	Thermo Fisher Scientific Inc.	406,265	1.24
10,416	Shell plc	345,397	1.04	3,249	T-Mobile USA Inc.	530,302	1.62
	Total United Kingdom	1,234,713	3.75	4,274	Trimble Inc.	275,075	0.84
UNITED STATES				4,466	Uber Technologies Inc.	343,837	1.05
398	Adobe Inc.	200,831	0.61	1,605	Union Pacific Corp.	394,718	1.20
1,091	Advanced Micro Devices Inc.	196,915	0.60	1,655	Xylem Inc.	213,892	0.65
4,476	Alphabet Inc. - A	675,563	2.06	1,053	Zoetis Inc.	178,178	0.54
4,967	Amazon.com Inc.	895,947	2.73		Total United States	13,479,688	41.12
963	Autodesk Inc.	250,784	0.77		Total Equities	20,842,553	63.59
2,766	Bio-Techne Corp.	194,699	0.59		Total Transferable securities and money market instruments admitted to an official exchange listing	29,174,596	89.01
3,249	Boston Scientific Corp.	222,524	0.68		Undertakings for collective investments in transferable securities		
4,042	Cooper Cos Inc	410,101	1.25		Funds		
442	CrowdStrike Holdings Inc. - A	141,701	0.44		LUXEMBOURG		
1,490	Dexcom Inc.	206,663	0.63	31,898	CT (Lux) Enhanced Commodities**	675,581	2.06
1,376	Ecolab Inc.	317,718	0.97		Total Luxembourg	675,581	2.06
					Total Funds	675,581	2.06
					Total Undertakings for collective investments in transferable securities	675,581	2.06

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Dynamic Real Return

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Other undertakings for collective investments			
Funds			
UNITED KINGDOM			
USD	457,700	CT Emerging Market Local Fund***	1,368,614 4.18
		Total United Kingdom	1,368,614 4.18
		Total Funds	1,368,614 4.18
		Total Other undertakings for collective investments	1,368,614 4.18
		Total value of investments	31,218,791 95.25
(Total cost: USD 24,709,448)			

*Minor differences due to rounding.

**See note 18.

***Related party fund.

CT (Lux) Global Multi Asset Income

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
AUSTRALIA				FRANCE (continued)					
EUR	100,000	APA Infrastructure Limited 0.75% 15/03/2029	94,207	0.09	EUR	100,000	Electricite de France SA - Perp FRN	107,221	0.11
USD	77,000	Ausgrid Finance Pty Limited 4.35% 01/08/2028	73,639	0.07	EUR	100,000	Electricite de France SA - Perp FRN	107,808	0.11
EUR	100,000	NBN Company Limited 4.13% 15/03/2029	111,967	0.11	GBP	200,000	Electricite de France SA - Perp 31/12/2049	238,461	0.25
		Total Australia	279,813	0.27	EUR	100,000	Elior Group SA 3.75% 15/07/2026	101,460	0.10
BELGIUM				FRANCE (continued)					
EUR	100,000	Elia Transmission Belgium SA 3.75% 16/01/2036	109,265	0.11	EUR	100,000	Emeria SASU 7.75% 31/03/2028	105,423	0.11
EUR	100,000	Solvay SA - Perp FRN	103,622	0.10	EUR	150,000	Forvia SE 2.38% 15/06/2027	153,124	0.15
		Total Belgium	212,887	0.21	EUR	187,000	Forvia SE 2.75% 15/02/2027	193,551	0.20
CANADA				FRANCE (continued)					
USD	31,000	Enbridge Inc. 5.70% 08/03/2033	31,816	0.03	EUR	100,000	Forvia SE 5.50% 15/06/2031	110,972	0.11
EUR	172,000	Primo Water Holdings Inc. 3.88% 31/10/2028	178,915	0.18	EUR	317,000	Iliad Holding SASU 5.13% 15/10/2026	339,359	0.33
		Total Canada	210,731	0.21	EUR	100,000	iliad SA 5.38% 14/06/2027	110,339	0.11
CAYMAN ISLANDS				FRANCE (continued)					
GBP	112,000	Southern Water Services Finance Limited 2.38% 28/05/2028	124,252	0.12	EUR	100,000	iliad SA 5.63% 15/02/2030	111,343	0.11
		Total Cayman Islands	124,252	0.12	EUR	100,000	Iliad SA 5.38% 15/02/2029	110,097	0.11
FINLAND				FRANCE (continued)					
EUR	100,000	OP Corporate Bank plc 0.10% 16/11/2027	96,526	0.10	EUR	100,000	Loxam SAS 6.38% 31/05/2029	112,495	0.11
		Total Finland	96,526	0.10	EUR	100,000	Paprec Holding SA 6.50% 17/11/2027	113,752	0.11
FRANCE				FRANCE (continued)					
EUR	100,000	Altice France SA 4.00% 15/07/2029	76,388	0.08	EUR	100,000	Renault SA 2.50% 02/06/2027	103,337	0.10
EUR	100,000	Altice France SA 4.13% 15/01/2029	76,188	0.08	EUR	100,000	Rexel SA 5.25% 15/09/2030	112,079	0.11
EUR	104,000	Altice France SA 4.25% 15/10/2029	79,560	0.08	EUR	100,000	Valeo SE 5.38% 28/05/2027	111,934	0.11
EUR	100,000	BPCE SA 3.88% 25/01/2036	109,862	0.11	EUR	100,000	Vallourec SACA 8.50% 30/06/2026	109,160	0.11
EUR	192,000	CAB Selas 3.38% 01/02/2028	188,226	0.19	EUR	100,000	Veolia Environnement SA - Perp FRN	97,299	0.10
EUR	107,000	Casino Guichard Perrachon SA 6.63% 15/01/2026	1,314	0.00	EUR	100,000	Veolia Environnement SA - Perp FRN	113,219	0.11
EUR	200,000	Electricite de France SA - Perp FRN	201,145	0.20			Total France	3,395,116	3.40
FRANCE				GERMANY					
EUR	100,000	Alstria Office REIT AG 1.50% 23/06/2026	93,212	0.09	EUR	100,000	Alstria Office REIT AG 1.50% 23/06/2026	93,212	0.09
EUR	100,000	Amprion GmbH 3.97% 22/09/2032	111,418	0.11	EUR	100,000	Amprion GmbH 3.97% 22/09/2032	111,418	0.11
EUR	200,000	Bayer AG FRN 25/03/2082	202,896	0.20	EUR	200,000	Bayer AG FRN 25/03/2082	202,896	0.20
EUR	130,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	136,111	0.14	EUR	130,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	136,111	0.14
EUR	101,000	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	105,911	0.11	EUR	101,000	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	105,911	0.11
EUR	100,000	Cheplapharm Arzneimittel GmbH 7.50% 15/05/2030	114,282	0.11	EUR	100,000	Cheplapharm Arzneimittel GmbH 7.50% 15/05/2030	114,282	0.11
EUR	200,000	Commerzbank AG FRN 29/12/2031	197,252	0.21	EUR	200,000	Commerzbank AG FRN 29/12/2031	197,252	0.21
USD	150,000	Deutsche Bank AG FRN 28/05/2032	126,592	0.13	USD	150,000	Deutsche Bank AG FRN 28/05/2032	126,592	0.13
EUR	120,000	Douglas Service GmbH 6.00% 08/04/2026	131,660	0.13	EUR	120,000	Douglas Service GmbH 6.00% 08/04/2026	131,660	0.13

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Bonds (continued)				Bonds (continued)			
GERMANY (continued)				IRELAND (continued)			
EUR	100,000 Gruenenthal GmbH 4.13% 15/05/2028	104,813	0.10	EUR	100,000 Permanent TSB Group Holdings plc FRN 30/06/2029	117,575	0.12
EUR	111,000 Gruenenthal GmbH 4.13% 15/05/2028	116,342	0.12	GBP	185,000 Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	210,345	0.21
EUR	100,000 HT Troplast GmbH 9.38% 15/07/2028	113,299	0.11	Total Ireland			
EUR	155,000 IHO Verwaltungs GmbH 8.75% 15/05/2028	181,748	0.18	691,736 0.69			
EUR	200,000 Mahle GmbH 2.38% 14/05/2028	189,315	0.20	ITALY			
EUR	115,000 Novelis Sheet Ingot GmbH 3.38% 15/04/2029	117,367	0.12	EUR	100,000 Autostrade per l'Italia SpA 1.63% 25/01/2028	100,273	0.10
EUR	40,000 Progroun AG 5.13% 15/04/2029	43,341	0.04	EUR	170,000 Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	174,611	0.17
EUR	54,000 Progroun AG 5.38% 15/04/2031	58,347	0.06	EUR	100,000 Banca Monte dei Paschi di Siena SpA FRN 05/09/2027	113,241	0.11
EUR	100,000 Schaeffler AG 3.38% 12/10/2028	104,407	0.10	EUR	102,000 Enel SpA - Perp FRN	109,600	0.11
EUR	100,000 Schaeffler AG 4.50% 28/03/2030	107,714	0.11	EUR	149,000 FIS Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027	156,152	0.16
EUR	94,500 TK Elevator Holdingco GmbH 6.63% 15/07/2028	99,171	0.10	EUR	100,000 Intesa Sanpaolo SpA FRN 12/07/2029	107,966	0.11
EUR	100,000 Tui AG 5.88% 15/03/2029	109,790	0.11	EUR	100,000 Lottomatica SpA 7.13% 01/06/2028	114,136	0.11
EUR	100,000 Vier Gas Transport GmbH 4.63% 26/09/2032	116,050	0.12	EUR	100,000 Lottomatica SpA 9.75% 30/09/2027	115,782	0.12
EUR	100,000 Vonovia SE 5.00% 23/11/2030	113,709	0.12	EUR	113,000 Mundys SpA 1.88% 13/07/2027	114,189	0.11
EUR	100,000 Wepa Hygieneprodukte GmbH 5.63% 15/01/2031	109,178	0.11	EUR	100,000 Mundys SpA 4.75% 24/01/2029	110,086	0.11
EUR	100,000 ZF Finance GmbH 2.25% 03/05/2028	99,404	0.10	EUR	100,000 Nexi SpA 1.63% 30/04/2026	102,676	0.10
EUR	100,000 ZF Finance GmbH 3.75% 21/09/2028	104,511	0.10	EUR	220,000 Telecom Italia SpA 2.75% 15/04/2025	232,346	0.23
Total Germany				EUR	225,000 Telecom Italia SpA 6.88% 15/02/2028	257,614	0.25
3,107,840 3.13				EUR	100,000 Telecom Italia SpA 7.88% 31/07/2028	118,856	0.12
GIBRALTAR				Total Italy			
EUR	130,000 888 Acquisitions Limited 7.56% 15/07/2027	136,272	0.14	1,927,528 1.91			
Total Gibraltar				JAPAN			
136,272 0.14				EUR	100,000 Softbank Group Corp. 3.13% 19/09/2025	105,747	0.11
GREECE				Total Japan			
EUR	100,000 Eurobank SA FRN 05/05/2027	102,981	0.10	105,747 0.11			
EUR	100,000 Eurobank SA FRN 28/11/2029	113,915	0.11	JERSEY - CHANNEL ISLANDS			
Total Greece				GBP	100,000 Aston Martin Capital Holdings 10.38% 31/03/2029	128,824	0.13
216,896 0.21				EUR	100,000 Avis Budget Finance plc 4.75% 30/01/2026	108,098	0.11
IRELAND				EUR	100,000 Avis Budget Finance plc 7.00% 28/02/2029	107,413	0.11
EUR	100,000 Bank of Ireland Group plc FRN 11/08/2031	101,118	0.10	EUR	100,000 Heathrow Funding Limited 1.13% 08/10/2030	92,986	0.09
EUR	140,000 Eircom Finance DAC 3.50% 15/05/2026	147,806	0.15				
EUR	100,000 Permanent TSB Group Holdings plc FRN 25/04/2028	114,892	0.11				

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
JERSEY - CHANNEL ISLANDS (continued)				MEXICO					
GBP	50,000	Heathrow Funding Limited 6.45% 10/12/2031	68,545	0.07	EUR	100,000	Petroleos Mexicanos 2.75% 21/04/2027	92,409	0.09
EUR	100,000	Kane Bidco Limited 5.00% 15/02/2027	104,606	0.10	EUR	149,000	Petroleos Mexicanos 4.75% 26/02/2029	135,692	0.14
Total Jersey - Channel Islands			610,472	0.61	Total Mexico			228,101	0.23
LUXEMBOURG				NETHERLANDS					
EUR	200,000	Agps Bondco plc 3.25% 05/08/2025	87,156	0.09	EUR	137,000	Ashland Services BV 2.00% 30/01/2028	136,118	0.14
EUR	130,000	Altice Financing SA 2.25% 15/01/2025	134,645	0.13	EUR	100,000	ASR Nederland NV 3.63% 12/12/2028	108,363	0.11
EUR	100,000	Aroundtown SA 1.45% 09/07/2028	89,043	0.09	EUR	200,000	Constellium NV 4.25% 15/02/2026	215,601	0.21
EUR	100,000	Aroundtown SA - Perp FR	56,438	0.06	EUR	200,000	Darling Global Finance BV 3.63% 15/05/2026	213,867	0.21
GBP	100,000	B&M European Value Retail SA 8.13% 15/11/2030	136,143	0.14	EUR	100,000	Digital Intrepid Holding BV 1.38% 18/07/2032	87,572	0.09
EUR	141,000	Canpack SA 2.38% 01/11/2027	141,462	0.14	EUR	146,000	Dufry One BV 2.00% 15/02/2027	148,686	0.15
EUR	100,000	Cirsa Finance International Sarl 6.50% 15/03/2029	110,905	0.11	GBP	38,000	E.ON International Finance BV 6.25% 03/06/2030	51,619	0.05
EUR	100,000	Cirsa Finance International Sarl 7.88% 31/07/2028	114,609	0.11	EUR	100,000	House of HR Group BV 9.00% 03/11/2029	113,924	0.11
EUR	100,000	Ephios Subco 3 Sarl 7.88% 31/01/2031	113,519	0.11	EUR	100,000	Naturgy Finance BV - Perp FRN	101,147	0.10
EUR	100,000	Eurofins Scientific SE - Perp FRN	104,767	0.10	EUR	100,000	OI European Group BV 2.88% 15/02/2025	106,715	0.11
EUR	100,000	Eurofins Scientific SE - Perp FRN	113,447	0.11	EUR	167,000	PPF Telecom Group BV 3.25% 29/09/2027	175,709	0.18
GBP	100,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	89,606	0.09	EUR	100,000	Relx Finance BV 3.38% 20/03/2033	108,246	0.11
EUR	100,000	Grand City Properties SA 0.13% 11/01/2028	91,636	0.09	EUR	100,000	Repsol International Finance BV - Perp FRN	101,847	0.10
EUR	229,000	InPost SA 2.25% 15/07/2027	232,094	0.23	EUR	100,000	Stedin Holding NV - Perp FRN	99,023	0.10
EUR	140,000	Loarre Investments Sarl 6.50% 15/05/2029	152,199	0.15	EUR	100,000	Telefonica Europe BV - Perp FRN	99,856	0.10
EUR	100,000	Matterhorn Telecom SA 4.00% 15/11/2027	107,226	0.11	EUR	100,000	Telefonica Europe BV - Perp FRN	99,856	0.10
EUR	100,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	105,582	0.11	EUR	100,000	Telefonica Europe BV - Perp FRN	109,555	0.11
EUR	91,000	Telecom Italia Finance SA 7.75% 24/01/2033	113,480	0.11	EUR	100,000	Telefonica Europe BV - Perp FRN	117,228	0.12
EUR	100,000	Telenet Finance Luxembourg Notes Sarl 3.50% 01/03/2028	103,615	0.10	EUR	100,000	Telefonica Europe BV - Perp FRN	117,891	0.12
Total Luxembourg			2,197,572	2.18	EUR	200,000	TenneT Holding BV - Perp FRN	214,835	0.22
					EUR	100,000	Teva Pharmaceutical Finance Netherlands II BV 1.63% 15/10/2028	93,799	0.09
					EUR	200,000	Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	209,765	0.21

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CT (Lux) Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*			
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)						
Bonds (continued)				Bonds (continued)						
NETHERLANDS (continued)				SINGAPORE						
EUR	100,000	Teva Pharmaceutical Finance Netherlands II BV 4.38% 09/05/2030	104,043	0.10	USD	47,000	Pfizer Investment Enterprises Pte Limited 4.75% 19/05/2033	46,402	0.05	
EUR	100,000	Teva Pharmaceutical Finance Netherlands II BV 7.38% 15/09/2029	119,814	0.12	USD	40,000	Pfizer Investment Enterprises Pte Limited 5.30% 19/05/2053	39,779	0.04	
EUR	100,000	Triodos Bank NV FRN 05/02/2032	89,340	0.09	USD	40,000	Pfizer Investment Enterprises Pte Limited 5.34% 19/05/2063	39,172	0.04	
EUR	100,000	United Group BV 3.13% 15/02/2026	103,964	0.10	Total Singapore			125,353	0.13	
EUR	120,000	United Group BV 4.00% 15/11/2027	123,948	0.12	SPAIN					
EUR	100,000	United Group BV 6.75% 15/02/2031	110,967	0.11	EUR	144,000	Grifols Escrow Issuer SA 3.88% 15/10/2028	123,526	0.12	
EUR	100,000	Volkswagen International Finance NV 3.25% 18/11/2030	105,581	0.11	EUR	100,000	Grifols SA 1.63% 15/02/2025	103,112	0.10	
EUR	100,000	VZ Secured Financing BV 2.88% 15/01/2029	93,619	0.09	EUR	100,000	Grupo Antolin-Irausa SA 3.38% 30/04/2026	99,822	0.10	
EUR	100,000	ZF Europe Finance BV 2.00% 23/02/2026	103,463	0.10	EUR	100,000	International Consolidated Airlines Group SA 3.75% 25/03/2029	106,617	0.11	
EUR	100,000	ZF Europe Finance BV 3.00% 23/10/2029	100,190	0.10	EUR	100,000	Kaixo Bondco Telecom SA 5.13% 30/09/2029	104,948	0.10	
EUR	100,000	ZF Europe Finance BV 4.75% 31/01/2029	108,686	0.11	EUR	272,000	Lorca Telecom Bondco SA 4.00% 18/09/2027	285,652	0.28	
EUR	100,000	ZF Europe Finance BV 6.13% 13/03/2029	114,809	0.11	Total Spain			823,677	0.81	
EUR	100,000	Ziggo BV 2.88% 15/01/2030	95,804	0.10	SWEDEN					
Total Netherlands				4,205,450	4.20	EUR	112,000	Heimstaden Bostad AB - Perp FRN	74,188	0.07
NORWAY						EUR	100,000	Heimstaden Bostad AB - Perp FRN	71,848	0.07
EUR	100,000	DNB Bank ASA FRN 21/09/2027	106,960	0.11	EUR	100,000	Sagax AB 1.13% 30/01/2027	99,327	0.10	
Total Norway				106,960	0.11	EUR	100,000	Verisure Holding AB 3.88% 15/07/2026	106,590	0.11
PORTUGAL						EUR	100,000	Verisure Holding AB 7.13% 01/02/2028	113,003	0.11
EUR	100,000	EDP - Energias de Portugal SA FRN 14/03/2082	98,717	0.10	EUR	155,000	Verisure Midholding A 5.25% 15/02/2029	162,193	0.17	
EUR	100,000	EDP - Energias de Portugal SA FRN 23/04/2083	113,078	0.11	Total Sweden			627,149	0.63	
Total Portugal				211,795	0.21	UNITED KINGDOM				
ROMANIA						USD	200,000	Bae Systems plc 5.13% 26/03/2029	200,806	0.20
EUR	100,000	RCS & RDS SA 2.50% 05/02/2025	105,712	0.11	GBP	100,000	Barclays plc 3.25% 12/02/2027	119,559	0.12	
Total Romania				105,712	0.11	EUR	103,000	BCP V Modular Services Finance II plc 4.75% 30/11/2028	104,536	0.10
					GBP	235,000	Bellis Acquisition Company 3.25% 16/02/2026	280,629	0.29	
					GBP	100,000	Bellis Acquisition Company plc 4.50% 16/02/2026	121,767	0.12	

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CT (Lux) Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
UNITED KINGDOM (continued)				UNITED KINGDOM (continued)					
EUR	142,000	BP Capital Markets plc - Perp FRN	149,602	0.15	GBP	100,000	Rolls-Royce plc 3.38% 18/06/2026	120,935	0.12
USD	6,000	BP Capital Markets plc - Perp FRN	5,892	0.01	GBP	121,000	Rolls-Royce plc 5.75% 15/10/2027	154,695	0.15
GBP	20,000	Broadgate Financing plc 5.00% 05/10/2033	24,575	0.02	GBP	10,000	Santander UK plc - Perp 10.06%	16,801	0.02
GBP	100,000	Cadent Finance plc 5.63% 11/01/2036	128,553	0.13	EUR	100,000	Synthomer plc 3.88% 01/07/2025	107,175	0.11
GBP	100,000	Co-Operative Bank Finance plc FRN 06/04/2027	125,213	0.13	GBP	100,000	Telereal Securitisation plc FRN 10/12/2033	117,716	0.12
GBP	137,000	Deuce Finco plc 5.50% 15/06/2027	164,558	0.16	EUR	200,000	Thames Water Utilities Finance plc 0.88% 31/01/2028	181,781	0.19
USD	200,000	Diageo Capital plc 5.38% 05/10/2026	201,934	0.20	GBP	311,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	362,302	0.37
EUR	100,000	DS Smith plc 4.50% 27/07/2030	112,979	0.11	GBP	155,000	Vodafone Group plc FRN 03/10/2078	192,821	0.19
EUR	109,000	EC Finance plc 3.00% 15/10/2026	114,729	0.12	EUR	181,000	Vodafone Group plc FRN 30/08/2084	210,824	0.21
EUR	19,000	HBOS plc FRN 18/03/2030	20,484	0.02	EUR	100,000	WPP Finance SA 4.00% 12/09/2033	108,307	0.11
GBP	100,000	Heathrow Finance plc 6.63% 01/03/2031	125,163	0.12	GBP	164,000	Zenith Finco plc 6.50% 30/06/2027	154,453	0.16
GBP	100,000	HSBC Holdings plc FRN 16/11/2034	139,238	0.14			Total United Kingdom	5,719,341	5.75
EUR	150,000	Ineos Finance plc 6.38% 15/04/2029	162,436	0.16	UNITED STATES				
EUR	100,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	104,831	0.10	USD	25,000	Abbvie Inc. 5.05% 15/03/2034	25,303	0.03
GBP	187,000	Iron Mountain UK plc 3.88% 15/11/2025	229,909	0.23	USD	12,000	Abbvie Inc. 5.40% 15/03/2054	12,361	0.01
EUR	100,000	Jaguar Land Rover Automotive plc 4.50% 15/07/2028	107,535	0.11	USD	9,000	Abbvie Inc. 5.50% 15/03/2064	9,270	0.01
EUR	136,000	Jaguar Land Rover Automotive plc 5.88% 15/11/2024	147,667	0.15	USD	22,000	AEP Texas Inc. 3.45% 15/05/2051	15,205	0.02
GBP	200,000	Jerrolfin Finco plc 5.25% 15/01/2027	242,130	0.25	USD	126,000	Amazon.com Inc. 4.70% 01/12/2032	126,841	0.14
EUR	100,000	Lloyds Bank Corporate Markets plc 4.13% 30/05/2027	110,111	0.11	USD	23,000	Amgen Inc. 2.20% 21/02/2027	21,321	0.02
EUR	100,000	Motability Operations Group plc 3.88% 24/01/2034	110,648	0.11	USD	15,000	Amgen Inc. 3.15% 21/02/2040	11,569	0.01
EUR	100,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	86,850	0.09	USD	12,000	Amgen Inc. 4.20% 22/02/2052	9,886	0.01
EUR	100,000	Nationwide Building Society 0.25% 14/09/2028	94,483	0.09	USD	10,000	Amgen Inc. 4.88% 01/03/2053	9,128	0.01
GBP	107,000	Pinewood Finco plc 6.00% 27/03/2030	135,444	0.14	USD	59,000	Amgen Inc. 5.25% 02/03/2030	59,954	0.06
EUR	175,000	Pinnacle Bidco plc 8.25% 11/10/2028	197,990	0.20	USD	112,000	Amgen Inc. 5.25% 02/03/2033	112,876	0.12
GBP	100,000	Premier Foods Finance plc 3.50% 15/10/2026	121,280	0.12	USD	19,000	Amgen Inc. 5.65% 02/03/2053	19,389	0.02
					EUR	219,000	Amgen Inc. 5.75% 02/03/2063	82,809	0.08
					EUR	219,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	202,370	0.20
					USD	114,000	Astrazeneca Finance LLC 4.88% 03/03/2028	114,284	0.11
					USD	89,000	AT&T Inc. 3.50% 15/09/2053	62,754	0.06
					USD	44,000	AT&T Inc. 4.90% 15/08/2037	41,841	0.04
					EUR	158,000	Avantor Funding Inc. 2.63% 01/11/2025	166,971	0.17

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CT (Lux) Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	30,000	Bank of America Corp. FRN 21/07/2032	24,540	0.02	USD	23,000	Eversource Energy 5.45% 01/03/2028	23,294	0.02
USD	53,000	Bank of America Corp. FRN 13/02/2031	45,700	0.05	USD	20,000	Federal Home Loan Banks 5.50% 15/07/2036	22,082	0.02
USD	51,000	Bank of America Corp. FRN 29/04/2031	44,017	0.04	USD	25,000	Ford Motor Credit Company LLC 7.35% 04/11/2027	26,267	0.03
USD	66,000	Bank of America Corp. FRN 11/03/2032	55,882	0.06	USD	19,000	Georgia Power Company 3.70% 30/01/2050	14,661	0.01
USD	60,000	Bank of America Corp. FRN 04/02/2033	51,097	0.05	USD	15,000	Georgia Power Company 5.13% 15/05/2052	14,516	0.01
USD	42,000	Bank of America Corp. FRN 23/07/2030	38,165	0.04	USD	26,000	Goodman USA Finance Three 3.70% 15/03/2028	24,108	0.02
USD	53,000	Berkshire Hathaway Finance Corp. 3.85% 15/03/2052	42,848	0.04	USD	20,000	HCA Inc. 5.88% 01/02/2029	20,507	0.02
USD	25,000	Boeing Company 3.95% 01/08/2059	17,277	0.02	USD	14,000	Indiana Michigan Power Company 5.63% 01/04/2053	14,144	0.01
USD	30,000	Boeing Company 5.93% 01/05/2060	28,144	0.03	USD	36,000	Intel Corp. 4.75% 25/03/2050	32,640	0.03
USD	17,000	Bristol-Myers Squibb Company 5.20% 22/02/2034	17,254	0.02	EUR	200,000	IQVIA Inc. 2.25% 15/01/2028	201,063	0.20
USD	38,000	Bristol-Myers Squibb Company 5.55% 22/02/2054	39,119	0.04	EUR	116,000	IQVIA Inc. 2.25% 15/03/2029	113,207	0.11
USD	35,000	Bristol-Myers Squibb Company 5.65% 22/02/2064	35,990	0.04	EUR	100,000	IQVIA Inc. 2.88% 15/06/2028	101,885	0.10
USD	12,000	Broadcom Inc. 4.15% 15/11/2030	11,356	0.01	USD	40,000	JPMorgan Chase & Company FRN 04/02/2032	32,650	0.03
USD	44,000	Campbell Soup Company 5.40% 21/03/2034	44,356	0.04	USD	159,000	JPMorgan Chase & Company FRN 22/04/2032	134,554	0.13
EUR	100,000	Carrier Global Corp. 4.50% 29/11/2032	114,690	0.11	USD	33,000	JPMorgan Chase & Company FRN 25/01/2033	28,189	0.03
EUR	100,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	102,832	0.10	USD	78,000	Kinder Morgan Energy Partners LP 5.00% 01/03/2043	69,206	0.08
USD	18,000	Charter Communications Operating LLC 3.90% 01/06/2052	11,458	0.01	USD	7,000	Lowe's Companies Inc. 5.75% 01/07/2053	7,224	0.01
USD	40,000	Charter Communications Operating LLC 3.95% 30/06/2062	24,139	0.02	USD	51,000	Lowe's Companies Inc. 5.80% 15/09/2062	52,421	0.05
USD	43,000	Cigna Group 5.00% 15/05/2029	43,059	0.04	USD	10,000	LYB International Finance III LLC 4.20% 01/05/2050	7,825	0.01
USD	17,000	Cigna Group 5.13% 15/05/2031	17,026	0.02	USD	23,000	LYB International Finance III LLC 5.63% 15/05/2033	23,581	0.02
USD	43,000	Cisco Systems Inc. 4.95% 26/02/2031	43,425	0.04	USD	18,000	Microchip Technology Inc. 5.05% 15/03/2029	18,021	0.02
USD	13,000	Commonwealth Edison Company 5.30% 01/02/2053	12,786	0.01	USD	100,000	Nisource Finance Corp. 4.80% 15/02/2044	89,731	0.09
EUR	100,000	Coty Inc. 5.75% 15/09/2028	112,236	0.11	USD	25,000	NiSource Inc. 4.38% 15/05/2047	20,978	0.02
USD	21,000	CSX Corp. 3.80% 15/04/2050	16,416	0.02	USD	14,000	NiSource Inc. 5.00% 15/06/2052	12,944	0.01
USD	50,000	Eaton Corp. 4.35% 18/05/2028	49,326	0.05	USD	28,000	NiSource Inc. 5.40% 30/06/2033	28,267	0.03
USD	30,000	Emera USA Finance LP 4.75% 15/06/2046	24,744	0.02	USD	29,000	Oracle Corp. 3.60% 01/04/2040	22,932	0.03
USD	169,000	Eversource Energy 2.55% 15/03/2031	141,463	0.14	USD	29,000	Oracle Corp. 3.65% 25/03/2041	22,844	0.02
					EUR	100,000	Organon & Company 2.88% 30/04/2028	100,778	0.10
					USD	70,000	Pacific Gas and Electric Company 4.95% 01/07/2050	60,165	0.06
					USD	10,000	Pacificorp 4.13% 15/01/2049	7,876	0.01

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CT (Lux) Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Supnationals, Governments and Local Public Authorities, Debt Instruments (continued)					
UNITED STATES (continued)				AUSTRIA					
USD	10,000	PacifiCorp 5.50% 15/05/2054	9,630	0.01	EUR	27,000	Austria (Govt of) 0.50% 20/02/2029	26,320	0.03
USD	20,000	Paramount Global 4.38% 15/03/2043	13,637	0.01	EUR	10,000	Austria (Govt of) 1.50% 02/11/2086	6,677	0.01
USD	20,000	Piedmont Natural Gas Company Inc. 3.35% 01/06/2050	13,541	0.01	EUR	254,000	Austria (Govt of) 3.45% 20/10/2030	286,652	0.29
USD	39,000	Plains All American Pipeline LP 4.70% 15/06/2044	33,185	0.03			Total Austria	319,649	0.33
USD	56,000	Public Service Electric and Gas Company 4.65% 15/03/2033	54,676	0.05					
USD	28,000	Relx Capital Inc. 4.75% 20/05/2032	27,760	0.03					
USD	16,000	Republic Services Inc. 4.88% 01/04/2029	16,054	0.02					
USD	60,000	RTX Corp. 1.90% 01/09/2031	48,466	0.05					
EUR	100,000	Silgan Holdings Inc. 2.25% 01/06/2028	98,629	0.10					
USD	13,000	Southern California Gas Company 3.95% 15/02/2050	10,181	0.01					
USD	20,000	Thermo Fisher Scientific Inc. 4.98% 10/08/2030	20,164	0.02					
GBP	50,000	Time Warner Cable Inc. 5.75% 02/06/2031	61,338	0.06					
USD	23,000	T-Mobile USA Inc. 2.63% 15/02/2029	20,590	0.02					
USD	42,000	T-Mobile USA Inc. 2.88% 15/02/2031	36,528	0.04					
USD	26,000	T-Mobile USA Inc. 4.95% 15/03/2028	25,952	0.03					
USD	160,000	UnitedHealth Group Inc. 5.00% 15/04/2034	160,392	0.16					
USD	60,000	UnitedHealth Group Inc. 5.30% 15/02/2030	61,430	0.06					
USD	45,000	Verizon Communications Inc. 4.40% 01/11/2034	42,481	0.04					
USD	29,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	24,068	0.02					
USD	50,000	Williams Partners LP 4.85% 01/03/2048	44,655	0.04					
		Total United States	4,485,394	4.45					
		Total Bonds	29,952,320	29.92					
		Supnationals, Governments and Local Public Authorities, Debt Instruments							
		AUSTRALIA							
AUD	58,000	Australia (Govt of) 1.75% 21/06/2051	22,212	0.02					
		Total Australia	22,212	0.02					
		Supnationals, Governments and Local Public Authorities, Debt Instruments (continued)							
		BELGIUM							
EUR	18,000	Belgium (Govt of) 1.70% 22/06/2050	14,082	0.01					
EUR	13,000	Belgium (Govt of) 3.00% 22/06/2034	14,239	0.01					
		Total Belgium	28,321	0.02					
		CANADA							
CAD	15,000	Canada (Govt of) 2.75% 01/12/2048	9,890	0.01					
CAD	105,000	Canada Housing Trust No 1 1.10% 15/03/2031	65,077	0.07					
CAD	10,000	Canada Housing Trust No 1 4.25% 15/03/2034	7,606	0.01					
USD	80,000	Province of Ontario 1.13% 07/10/2030	64,904	0.06					
		Total Canada	147,477	0.15					
		FRANCE							
USD	200,000	Caisse d'Amortissement de la Dette Sociale 1.00% 21/10/2030	161,295	0.17					
USD	200,000	Caisse d'Amortissement de la Dette Sociale 1.38% 20/01/2031	164,335	0.17					
EUR	64,000	France (Govt of) 0.50% 25/06/2044	42,106	0.04					
EUR	10,000	France (Govt of) 1.25% 25/05/2034	9,320	0.01					
		Total France	377,056	0.39					
		GERMANY							
EUR	44,000	Germany (Govt of) 2.20% 15/02/2034	47,131	0.05					
AUD	20,000	Kreditanstalt fuer Wiederaufbau 4.65% 28/02/2031	13,239	0.01					
		Total Germany	60,370	0.06					

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Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)				Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)					
ITALY				SUPRANATIONAL (continued)					
EUR	44,000	Italy (Govt of) 2.45% 01/09/2033	43,418	0.04	USD	25,000	European Investment Bank 0.63% 21/10/2027	21,893	0.02
EUR	3,000	Italy (Govt of) 4.00% 30/04/2035	3,332	0.00	USD	25,000	European Investment Bank 1.63% 13/05/2031	20,992	0.02
		Total Italy	46,750	0.04	EUR	148,000	European Union 0.00% 04/07/2029	139,141	0.14
JAPAN				EUR	6,000	European Union 2.63% 04/02/2048	5,907	0.01	
JPY	10,000,000	Japan (Govt of) Forty Year Bond 0.40% 20/03/2056	44,206	0.04	EUR	6,000	European Union 3.00% 04/12/2034	6,530	0.01
JPY	4,150,000	Japan (Govt of) Forty Year Bond 0.50% 20/03/2059	18,279	0.02	EUR	16,803	European Union 3.25% 04/02/2050	18,340	0.02
JPY	800,000	Japan (Govt of) Thirty Year Bond 0.40% 20/06/2049	3,947	0.00	USD	40,000	Inter-American Development Bank 1.13% 13/01/2031	32,518	0.03
JPY	1,300,000	Japan (Govt of) Thirty Year Bond 0.60% 20/09/2050	6,628	0.01	EUR	18,000	International Bank for Reconstruction & Development 0.20% 21/01/2061	7,561	0.01
JPY	2,200,000	Japan (Govt of) Thirty Year Bond 0.70% 20/12/2051	11,337	0.01	USD	135,000	International Bank for Reconstruction & Development 0.75% 11/03/2025	129,599	0.13
		Total Japan	84,397	0.08	USD	80,000	International Bank for Reconstruction & Development 0.88% 14/05/2030	65,302	0.07
NETHERLANDS				AUD	70,000	International Finance Corp. 1.50% 15/04/2035	32,925	0.03	
EUR	170,000	Netherlands (Govt of) 2.50% 15/07/2034	182,047	0.18			Total Supranational	606,288	0.61
		Total Netherlands	182,047	0.18	UNITED KINGDOM				
SLOVAKIA				GBP	48,000	United Kingdom Gilt 0.50% 22/10/2061	18,811	0.02	
EUR	63,000	Slovakia (Govt of) 4.00% 19/10/2032	71,199	0.07	GBP	63,000	United Kingdom Gilt 0.63% 31/07/2035	55,354	0.06
		Total Slovakia	71,199	0.07	GBP	232,000	United Kingdom Gilt 0.88% 31/07/2033	224,518	0.22
SPAIN				GBP	35,000	United Kingdom Gilt 0.88% 31/01/2046	22,631	0.02	
EUR	45,000	Instituto de Credito Oficial 0.00% 30/04/2027	44,294	0.04	GBP	4,518,000	United Kingdom Gilt 1.25% 31/07/2051	2,885,643	2.88
EUR	20,000	Instituto de Credito Oficial 3.05% 30/04/2031	21,678	0.02	GBP	420,000	United Kingdom Gilt 3.25% 31/01/2033	506,111	0.51
EUR	9,000	Spain (Govt of) 0.10% 30/04/2031	8,003	0.01	GBP	5,000	United Kingdom Gilt 3.75% 22/07/2052	5,664	0.01
EUR	18,000	Spain (Govt of) 2.90% 31/10/2046	17,333	0.02	GBP	38,000	United Kingdom Gilt 4.50% 07/06/2028	49,067	0.05
EUR	82,000	Spain (Govt of) 3.25% 30/04/2034	89,282	0.09	GBP	900,000	United Kingdom Inflation-Linked Gilt 0.16% 22/03/2051	1,124,201	1.12
		Total Spain	180,590	0.18			Total United Kingdom	4,892,000	4.89
SUPRANATIONAL				USD	80,000	Asian Development Bank 0.75% 08/10/2030	63,831	0.06	
USD	80,000	Asian Development Bank 0.75% 08/10/2030	63,831	0.06					
GBP	49,000	Asian Infrastructure Investment Bank 4.38% 11/06/2026	61,749	0.06					

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Equities (continued)					
UNITED STATES				AUSTRALIA (continued)					
USD	375,000	United States Treasury N/B 0.38% 15/04/2024	374,297	0.37	6,215	Transurban Group	54,008	0.05	
USD	271,200	United States Treasury N/B 0.63% 15/08/2030	217,235	0.22	Total Australia			772,853	0.78
USD	93,000	United States Treasury N/B 0.88% 15/11/2030	75,366	0.08	BELGIUM				
USD	314,100	United States Treasury N/B 1.13% 15/08/2040	194,692	0.19	3,378	KBC Ancora	164,681	0.17	
USD	18,400	United States Treasury N/B 2.00% 15/11/2041	12,924	0.01	2,207	Melexis NV	179,125	0.18	
USD	54,000	United States Treasury N/B 2.38% 15/02/2042	40,217	0.04	Total Belgium			343,806	0.35
USD	81,000	United States Treasury N/B 2.88% 15/05/2032	73,602	0.07	CANADA				
USD	30,000	United States Treasury N/B 2.88% 15/05/2049	22,831	0.02	579	Canadian National Railway Company	76,317	0.08	
USD	4,323,200	United States Treasury N/B 3.00% 15/08/2052	3,359,275	3.37	1,025	Suncor Energy Inc.	37,864	0.04	
USD	2,100,000	United States Treasury N/B 3.38% 15/08/2042	1,814,878	1.81	Total Canada			114,181	0.12
USD	19,000	United States Treasury N/B 3.63% 15/02/2053	16,682	0.02	CAYMAN ISLANDS				
USD	239,000	United States Treasury N/B 3.88% 15/08/2033	232,709	0.23	1,500	ASMPT Limited	18,859	0.02	
USD	2,900,000	United States Treasury N/B 3.88% 15/02/2043	2,680,506	2.68	30,500	China Resources Land Limited	96,452	0.10	
USD	164,000	United States Treasury N/B 4.00% 31/10/2029	162,167	0.16	4,500	JD.com Inc.	62,040	0.06	
USD	334,000	United States Treasury N/B 4.00% 15/02/2034	328,800	0.33	4,455	NetEase Inc.	92,670	0.09	
USD	99,000	United States Treasury N/B 4.75% 15/11/2043	102,691	0.10	7,100	Shenzhou International Group Holdings Limited	67,222	0.07	
Total United States			9,708,872	9.70	Total Cayman Islands			337,243	0.34
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				16,727,228	16.72	CHINA			
Equities				DENMARK					
AUSTRALIA				FINLAND					
	9,430	ANZ Group Holdings Limited	180,873	0.18	1,481	Novo Nordisk A/S	188,982	0.19	
	3,942	CAR Group Limited	92,789	0.09	10,746	Tryg A/S	221,252	0.22	
	23,469	Deterra Royalties Limited	75,484	0.08	Total Denmark			410,234	0.41
	396	Macquarie Group Limited	51,593	0.05	FINLAND				
	1,419	Mineral Resources Limited	65,608	0.07	4,344	Upm-Kymmene Oyj	144,827	0.14	
	1,589	Rio Tinto Limited	126,225	0.13	Total Finland			144,827	0.14
	13,487	Santos Limited	68,192	0.07					
	23,064	Telstra Corp. Limited	58,081	0.06					

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*	
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Equities (continued)				Equities (continued)				
FRANCE				INDIA (continued)				
448	Air Liquide SA	93,304	0.09	33,237	Gail India Limited	72,150	0.08	
7,332	Antin Infrastructure Partners SA	106,425	0.11	6,589	HDFC Bank Limited	114,387	0.11	
9,052	AXA SA	340,357	0.34	7,553	Infosys Technologies Limited	135,664	0.13	
813	BNP Paribas SA	57,828	0.06	13,163	ITC Limited	67,604	0.07	
114	Capgemini SE	26,262	0.03	41,166	Power Grid Corp. of India Limited	136,672	0.14	
3,340	Compagnie de Saint-Gobain SA	259,465	0.26	Total India			794,840	0.80
6,567	Elis SA	149,365	0.15	INDONESIA				
2,065	Eurazeo SE	181,204	0.18	227,600	Bank Negara Indonesia Tbk PT	84,693	0.08	
239	LVMH Moet Hennessy Louis Vuitton SE	215,195	0.22	425,621	Bank Rakyat Indonesia	162,406	0.16	
742	Schneider Electric SE	168,005	0.17	110,200	Indofood CBP Sukses Makmur Tbk PT	80,623	0.08	
2,100	Sodexo SA	180,261	0.18	Total Indonesia			327,722	0.32
2,662	TotalEnergies SE	182,474	0.18	IRELAND				
553	Vinci SA	70,928	0.07	17,747	Bank of Ireland Group plc	181,126	0.18	
Total France				59,395	Cairn Homes plc	102,378	0.10	
		2,031,073	2.04	1,402	CRH plc	120,937	0.12	
GERMANY				2,809	Eaton Corp. plc	878,318	0.88	
4,402	Daimler Truck Holding AG	223,255	0.22	1,096	Experian plc	47,821	0.05	
3,129	Deutsche Post AG - Reg	134,886	0.13	5,427	Johnson Controls International plc	354,492	0.35	
11,251	Deutsche Telekom AG - Reg	273,399	0.27	63	Linde plc	29,252	0.03	
2,225	E.ON SE	30,963	0.03	7,539	Medtronic Inc.	657,023	0.66	
2,449	Mercedes-Benz Group AG - Reg	195,222	0.20	1,295	Smurfit Kappa Group plc	59,119	0.06	
1,043	SAP SE	203,277	0.20	5,735	Smurfit Kappa Group plc	262,260	0.27	
1,199	Siemens AG - Reg	229,149	0.23	Total Ireland			2,692,726	2.70
1,760	Siemens Healthineers AG	107,813	0.11	ITALY				
Total Germany				15,760	Enel SpA	104,150	0.10	
		1,397,964	1.39	14,675	Finacobank Banca Fineco SpA	220,063	0.22	
GUERNSEY - CHANNEL ISLANDS				51,680	Intesa Sanpaolo SpA	187,704	0.19	
18,232	Sherborne Investors Guernsey	13,186	0.01	Total Italy			511,917	0.51
Total Guernsey - Channel Islands				JAPAN				
		13,186	0.01	100	SMC Corp.	56,123	0.06	
HONG KONG				300	Tokyo Electron Limited	77,822	0.08	
21,000	AIA Group Limited	141,003	0.14	Total Japan			133,945	0.14
20,000	Galaxy Entertainment Group Limited	100,429	0.10	JERSEY - CHANNEL ISLANDS				
3,300	Hong Kong Exchanges and Clearing Limited	96,051	0.10	16,728	WPP plc	159,248	0.16	
88,000	Lenovo Group Limited	101,983	0.10	Total Jersey - Channel Islands			159,248	0.16
Total Hong Kong				INDIA				
		439,466	0.44	1,303	Bajaj Auto Limited	142,921	0.14	
INDIA				28,306	Embassy Office Parks REIT	125,442	0.13	

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
MEXICO				SWITZERLAND (continued)			
4,740	Grupo Financiero Banorte SAB de CV	50,295	0.05	556	DSM-Firmenich AG	63,291	0.06
				453	Nestle SA - Reg	48,157	0.05
	Total Mexico	50,295	0.05	3,467	TE Connectivity Limited	503,548	0.50
				3,449	UBS Group AG	106,223	0.11
					Total Switzerland	812,176	0.80
NETHERLANDS				TAIWAN			
1,057	Airbus SE	194,887	0.19	12,000	Chroma ATE Inc.	94,678	0.09
646	Akzo Nobel NV	48,266	0.05	7,000	Delta Electronics Inc.	74,915	0.07
205	ASM International NV	125,290	0.13	12,000	E Ink Holdings Inc.	85,117	0.09
557	BE Semiconductor Industries	85,361	0.09	1,000	eMemory Technology Inc.	74,993	0.07
34,380	Royal KPN NV	128,694	0.13	4,000	MediaTek Inc.	144,986	0.14
	Total Netherlands	582,498	0.59	27,000	Taiwan Semiconductor Manufacturing Company Limited	648,781	0.64
				10,000	Unimicron Technology Corp.	59,369	0.06
				1,000	Wiwynn Corp.	68,431	0.07
					Total Taiwan	1,251,270	1.23
NORWAY				THAILAND			
1,062	Equinor ASA	28,037	0.03	56,500	Thai Oil pcl	90,974	0.09
10,815	TGS ASA	117,834	0.12	607,559	WHA Corp pcl	79,927	0.08
	Total Norway	145,871	0.15		Total Thailand	170,901	0.17
PHILIPPINES				UNITED KINGDOM			
44,490	BDO Unibank Inc.	122,276	0.12	4,066	3i Group plc	144,281	0.14
	Total Philippines	122,276	0.12	2,172	Anglo American plc	53,553	0.05
				3,085	Ashtead Group plc	219,798	0.22
				2,105	Astrazeneca plc	283,943	0.28
				1,209	Britvic plc	12,554	0.01
				54,793	BT Group plc	75,897	0.08
				1,178	Burberry Group plc	18,051	0.02
				20,571	Centrica plc	33,172	0.03
				3,105	Chesnara plc	10,316	0.01
				754	Compass Group	22,126	0.02
				791	Diageo plc	29,233	0.03
				9,812	Direct Line Insurance Group plc	24,176	0.02
				6,379	DS Smith plc	31,967	0.03
				5,962	Elementis plc	11,177	0.01
				10,217	Firstgroup plc	23,284	0.02
				5,868	GSK plc	126,654	0.13
				2,322	Hargreaves Lansdown plc	21,589	0.02
				23,772	Hays plc	28,363	0.03
				828	Hikma Pharmaceuticals plc	20,067	0.02
				1,303	Imi plc	29,875	0.03
REPUBLIC OF KOREA (SOUTH)							
2,763	KB Financial Group Inc.	144,281	0.14				
1,967	Samsung Electronics Company Limited	118,056	0.12				
7,129	Samsung Electronics Company Limited Pfd	355,852	0.36				
2,708	SK Telecom Company Limited	107,213	0.11				
	Total Republic of Korea (South)	725,402	0.73				
SINGAPORE							
38,700	CapitaLand Ascendas REIT	79,430	0.08				
5,300	DBS Group Holdings Limited	141,493	0.14				
11,900	Keppel Corp. Limited	64,720	0.06				
	Total Singapore	285,643	0.28				
SPAIN							
4,110	Industria de Diseno Textil SA	207,159	0.21				
	Total Spain	207,159	0.21				
SWITZERLAND							
145	Burckhardt Compression Holding AG	90,957	0.08				

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Other transferable securities and money market instruments					
Bonds (continued)				Bonds					
UNITED STATES (continued)				BERMUDA					
USD	75,000	Teachers Insurance & Annuity Association of America 4.27% 15/05/2047	62,512	0.06	USD	100,000	Bacardi Limited 4.70% 15/05/2028	97,488	0.10
USD	30,000	Verizon Communications Inc. 2.36% 15/03/2032	24,656	0.02	Total Bermuda				
USD	50,000	Warnermedia Holdings Inc. 5.39% 15/03/2062	41,490	0.04	97,488 0.10				
Total United States			1,176,944	1.17	CANADA				
Total Bonds				1,970,323	1.96	CANADA			
Supranationals, Governments and Local Public Authorities, Debt Instruments					PORTUGAL				
CHINA					PORTUGAL				
CNY	220,000	China (Govt of) 2.85% 04/06/2027	31,028	0.03	EUR	100,000	Banco Espirito Santo SA 0.00% 21/01/2099**	23,760	0.02
CNY	1,300,000	China (Govt of) 3.02% 27/05/2031	186,879	0.19	Total Portugal				
Total China			217,907	0.22	23,760 0.02				
UNITED STATES					UNITED KINGDOM				
USD	139,000	Federal National Mortgage Association 5.63% 15/07/2037	154,770	0.15	GBP	100,000	Pinewood Finance Company Limited 3.25% 30/09/2025	124,361	0.12
Total United States			154,770	0.15	GBP	170,000	Sherwood Financing plc 6.00% 15/11/2026	191,496	0.19
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				372,677	0.37	Total United Kingdom			
Bonds - convertibles					UNITED STATES				
CANADA					UNITED STATES				
USD	113,000	Air Canada 4.00% 01/07/2025	126,419	0.13	EUR	200,000	EMRLD Borrower LP 6.38% 15/12/2030	227,520	0.24
Total Canada			126,419	0.13	EUR	100,000	Olympus Water US Holding Corp. 9.63% 15/11/2028	116,043	0.12
Total Bonds - convertibles				126,419	0.13	Total United States			
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				2,469,419	2.46	343,563 0.36			
					Total Bonds				
					Total Other transferable securities and money market instruments				
					816,501 0.83				
					Total value of investments				
					99,421,451 99.34				
					(Total cost: USD 89,975,445)				

*Minor differences due to rounding.

**Fair valued security.

CT (Lux) Global Focus

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
CANADA				TAIWAN			
391,373	Waste Connections Inc.	67,320,070	1.94	3,964,000	Taiwan Semiconductor Manufacturing Company Limited	95,250,730	2.75
	Total Canada	67,320,070	1.94		Total Taiwan	95,250,730	2.75
FRANCE				UNITED KINGDOM			
455,972	Compagnie de Saint-Gobain SA	35,421,912	1.02	2,177,331	Compass Group	63,894,426	1.84
72,852	L'Oreal SA	34,513,052	0.99	9,364,999	Convatec Group plc	33,882,079	0.98
57,503	LVMH Moët Hennessy Louis Vuitton SE	51,775,471	1.49	2,699,359	Pearson plc	35,531,838	1.02
252,918	Schneider Electric SE	57,266,199	1.65	1,304,794	RELX plc	56,437,142	1.63
	Total France	178,976,634	5.15		Total United Kingdom	189,745,485	5.47
HONG KONG				UNITED STATES			
3,806,000	AIA Group Limited	25,555,077	0.74	195,020	Advanced Micro Devices Inc.	35,199,160	1.01
	Total Hong Kong	25,555,077	0.74	670,736	Alphabet Inc. - A	101,234,184	2.92
INDIA				815,930	Amazon.com Inc.	147,177,454	4.25
2,670,443	ICICI Bank Limited	35,005,948	1.01	381,109	Ametek Inc.	69,704,837	2.01
	Total India	35,005,948	1.01	529,070	Applied Materials Inc.	109,110,106	3.15
INDONESIA				799,518	Boston Scientific Corp.	54,758,988	1.58
54,224,100	Bank Central Asia Tbk PT	34,455,633	0.99	901,413	Coca Cola Company	55,148,447	1.59
	Total Indonesia	34,455,633	0.99	134,112	Elevance Health Inc.	69,542,436	2.00
IRELAND				101,547	Eli Lilly & Company	78,999,504	2.28
398,286	CRH plc	34,356,150	0.99	173,134	Hilton Worldwide Holdings Inc.	36,931,214	1.06
303,170	Linde plc	140,767,894	4.06	1,134,170	Howmet Aerospace Inc.	77,611,253	2.24
317,652	Ryanair Holdings plc	46,246,955	1.33	335,314	Insulet Corp.	57,472,820	1.65
975,011	Smurfit Kappa Group plc	44,586,912	1.29	113,380	Intuit Inc.	73,697,000	2.12
147,747	Trane Technologies plc	44,353,649	1.28	139,775	Intuitive Surgical Inc.	55,782,805	1.61
	Total Ireland	310,311,560	8.95	107,234	Lam Research Corp.	104,185,337	3.00
JAPAN				246,810	Marsh & McLennan Companies Inc.	50,837,924	1.46
223,512	Keyence Corp.	103,511,551	2.98	370,365	Mastercard Inc. - A	178,356,673	5.14
	Total Japan	103,511,551	2.98	113,183	Meta Platforms Inc.	54,959,401	1.58
SWITZERLAND				729,496	Microsoft Corp.	306,913,557	8.85
1,071,104	UBS Group AG	32,988,160	0.95	138,316	Nvidia Corp.	124,976,806	3.61
	Total Switzerland	32,988,160	0.95	33,085	O'Reilly Automotive Inc.	37,348,995	1.08
				288,293	Procter & Gamble Company	46,775,539	1.35
				162,665	S&P Global Inc.	69,205,824	2.00
				59,365	Synopsys Inc.	33,927,098	0.98
				121,031	Thermo Fisher Scientific Inc.	70,344,428	2.03
				132,829	Union Pacific Corp.	32,666,636	0.94
				493,745	Visa Inc. - A	137,794,355	3.97

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Focus

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
UNITED STATES (continued)			
414,319	Zoetis Inc.	70,106,918	2.02
	Total United States	2,340,769,699	67.48
	Total Equities	3,413,890,547	98.41
	Total Transferable securities and money market instruments admitted to an official exchange listing	3,413,890,547	98.41
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
66,097,273	BlackRock ICS US Dollar Liquidity Fund	66,097,273	1.91
	Total Ireland	66,097,273	1.91
	Total Funds	66,097,273	1.91
	Total Undertakings for collective investments in transferable securities	66,097,273	1.91
	Total value of investments	3,479,987,820	100.32
(Total cost: USD 2,729,843,652)			

*Minor differences due to rounding.

CT (Lux) Global Emerging Market Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
MAURITIUS				TAIWAN (continued)			
30,935	Makemytrip Limited	2,197,932	0.52	73,106	Taiwan Semiconductor Manufacturing Company Limited - ADR	9,946,071	2.36
	Total Mauritius	2,197,932	0.52	1,201,000	Taiwan Semiconductor Manufacturing Company Limited	28,858,760	6.85
MEXICO				285,000	Unimicron Technology Corp.	1,692,025	0.40
293,730	Arca Continental SAB de CV	3,206,473	0.76	96,000	Wiwynn Corp.	6,569,369	1.56
306,796	Banco del Bajío SA	1,196,043	0.28		Total Taiwan	67,079,724	15.92
106,920	Grupo Aeroportuario del Pacífico SAB de CV - B	1,717,547	0.41	UNITED STATES			
826,881	Grupo Financiero Banorte SAB de CV	8,773,846	2.08	125,751	Coupang Inc.	2,237,110	0.53
229,224	Qualitas Controladora SAB de CV	2,667,787	0.63	20,051	Freeport-McMoRan Copper & Gold	942,798	0.22
	Total Mexico	17,561,696	4.16	4,576	Mercadolibre Inc.	6,918,729	1.64
PHILIPPINES					Total United States	10,098,637	2.39
1,985,480	BDO Unibank Inc.	5,456,894	1.30	VIRGIN ISLANDS (BRITISH)			
	Total Philippines	5,456,894	1.30	223,974	Fix Price Group Limited**	358,358	0.09
POLAND					Total Virgin Islands (British)	358,358	0.09
48,600	Dino Polska SA	4,725,026	1.12	Total Equities			
	Total Poland	4,725,026	1.12			412,516,996	97.99
REPUBLIC OF KOREA (SOUTH)				Total Transferable securities and money market instruments admitted to an official exchange listing			
4,399	Samsung Biologics Company Limited	2,721,892	0.65			412,516,996	97.99
27,227	Samsung Electro-Mechanics Company Limited	3,031,610	0.73	Other transferable securities and money market instruments			
442,560	Samsung Electronics Company Limited	26,561,672	6.31	Equities			
109,852	SK Hynix Inc.	14,540,775	3.45	RUSSIAN FEDERATION			
	Total Republic of Korea (South)	46,855,949	11.14	597,602	Detsky Mir PJSC**	0	0.00
SOUTH AFRICA					Total Russian Federation	0	0.00
34,608	Capitec Bank Holdings Limited	3,830,295	0.91	Total Equities			
191,524	Shoprite Holdings Limited	2,502,655	0.59			0	0
	Total South Africa	6,332,950	1.50	Total Other transferable securities and money market instruments			
TAIWAN						0	0
103,688	Accton Technology Corp.	1,485,512	0.35	Total value of investments			
36,000	Asmedia Technology Inc.	2,598,501	0.62			412,516,996	97.99
55,000	Aspeed Technology Inc.	5,722,888	1.36	(Total cost: USD 367,885,453)			
205,000	Chroma ATE Inc.	1,617,423	0.38	<i>*Minor differences due to rounding.</i>			
43,000	eMemory Technology Inc.	3,224,690	0.77	<i>**Fair valued security.</i>			
148,000	MediaTek Inc.	5,364,485	1.27				

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Equity Income

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
CANADA				JAPAN			
26,114	Canadian National Railway Company	3,442,051	1.98	3,900	SMC Corp.	2,188,814	1.26
49,210	Suncor Energy Inc.	1,817,852	1.05	5,900	Tokyo Electron Limited	1,530,503	0.88
	Total Canada	5,259,903	3.03		Total Japan	3,719,317	2.14
CAYMAN ISLANDS				JERSEY - CHANNEL ISLANDS			
68,500	ASMP T Limited	861,234	0.50	123,359	WPP plc	1,174,359	0.68
	Total Cayman Islands	861,234	0.50		Total Jersey - Channel Islands	1,174,359	0.68
FRANCE				MEXICO			
79,201	AXA SA	2,977,974	1.72	215,807	Grupo Financiero Banorte SAB de CV	2,289,879	1.32
37,605	BNP Paribas SA	2,674,798	1.54		Total Mexico	2,289,879	1.32
5,084	Capgemini SE	1,171,171	0.67				
36,934	Compagnie de Saint-Gobain SA	2,869,196	1.66				
6,211	Schneider Electric SE	1,406,307	0.81				
39,104	TotalEnergies SE	2,680,486	1.54				
	Total France	13,779,932	7.94				
GERMANY				NETHERLANDS			
144,968	Deutsche Telekom AG - Reg	3,522,723	2.03	29,723	Akzo Nobel NV	2,220,736	1.28
111,954	E.ON SE	1,557,929	0.90		Total Netherlands	2,220,736	1.28
13,539	SAP SE	2,638,708	1.52				
17,511	Siemens AG - Reg	3,346,646	1.93				
	Total Germany	11,066,006	6.38				
HONG KONG				NORWAY			
228,200	AIA Group Limited	1,532,230	0.88	38,520	Equinor ASA	1,016,919	0.59
	Total Hong Kong	1,532,230	0.88		Total Norway	1,016,919	0.59
INDONESIA				REPUBLIC OF KOREA (SOUTH)			
4,531,700	Bank Rakyat Indonesia	1,729,177	1.00	90,309	Samsung Electronics Company Limited	5,420,187	3.12
	Total Indonesia	1,729,177	1.00		Total Republic of Korea (South)	5,420,187	3.12
IRELAND				SPAIN			
163,628	Bank of Ireland Group plc	1,669,987	0.96	32,805	Industria de Diseno Textil SA	1,653,490	0.95
23,423	CRH plc	2,020,468	1.16		Total Spain	1,653,490	0.95
53,176	Experian plc	2,320,210	1.33				
41,822	Johnson Controls International plc	2,731,813	1.57				
3,075	Linde plc	1,427,784	0.82				
46,366	Medtronic Inc.	4,040,797	2.33				
58,683	Smurfit Kappa Group plc	2,678,973	1.54				
	Total Ireland	16,890,032	9.71				
				SWITZERLAND			
				25,112	DSM-Firmenich AG	2,858,549	1.65
				20,494	TE Connectivity Limited	2,976,549	1.71
					Total Switzerland	5,835,098	3.36
				TAIWAN			
				82,000	MediaTek Inc.	2,972,215	1.71
				204,000	Taiwan Semiconductor Manufacturing Company Limited	4,901,904	2.82
					Total Taiwan	7,874,119	4.53

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Equity Income

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Undertakings for collective investments in transferable securities			
Equities (continued)				Funds			
UNITED KINGDOM				IRELAND			
102,806	Anglo American plc	2,534,796	1.46	24	BlackRock ICS US Dollar Liquidity Fund	24	0.00
17,936	Ashtead Group plc	1,277,892	0.74	Total Ireland			
1,498,990	BT Group plc	2,076,331	1.20	24 0.00			
35,971	Diageo plc	1,329,358	0.77	Total Funds			
115,538	GSK plc	2,493,759	1.44	24 0.00			
40,051	Reckitt Benckiser Group plc	2,282,820	1.32	Total Undertakings for collective investments in transferable securities			
Total United Kingdom		11,994,956	6.93	24 0.00			
UNITED STATES				Total value of investments			
15,640	AbbVie Inc.	2,848,044	1.64	171,917,374 99.03			
17,988	Ameren Corp.	1,330,392	0.77	(Total cost: USD 150,139,830)			
30,211	American Electric Power Company Inc.	2,601,168	1.49	<i>*Minor differences due to rounding.</i>			
17,042	American Express Company	3,880,293	2.24				
6,108	Analog Devices Inc.	1,208,101	0.70				
62,561	Baxter International Inc.	2,673,857	1.54				
53,771	Bristol-Myers Squibb Company	2,916,000	1.67				
2,419	Broadcom Inc.	3,206,167	1.85				
44,219	Coca Cola Company	2,705,318	1.55				
26,366	Conocophillips Company	3,355,865	1.93				
52,670	Ebay Inc.	2,779,923	1.60				
6,296	Elevance Health Inc.	3,264,727	1.88				
3,185	Eli Lilly & Company	2,477,803	1.43				
75,310	General Motors Company	3,415,309	1.97				
12,529	IDEX Corp.	3,057,326	1.76				
30,856	IntercontinentalExchange Inc.	4,240,540	2.44				
12,312	Marsh & McLennan Companies Inc.	2,536,026	1.46				
6,251	McDonald's Corp.	1,762,469	1.02				
20,354	Microsoft Corp.	8,563,335	4.93				
11,161	PNC Financial Services Group Inc.	1,803,618	1.04				
21,787	Procter & Gamble Company	3,534,941	2.04				
13,685	Prologis Inc.	1,782,061	1.03				
13,046	Qualcomm Inc.	2,208,688	1.27				
19,650	Quest Diagnostics Inc.	2,615,612	1.51				
15,022	Target Corp.	2,662,049	1.53				
39,064	Xcel Energy Inc.	2,099,690	1.21				
12,236	Zoetis Inc.	2,070,454	1.19				
Total United States		77,599,776	44.69				
Total Equities		171,917,350	99.03				
Total Transferable securities and money market instruments admitted to an official exchange listing		171,917,350	99.03				

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Select

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
AUSTRALIA				JAPAN			
24,117	CSL Limited	4,530,113	0.72	21,900	Keyence Corp.	10,142,198	1.61
	Total Australia	4,530,113	0.72	191,000	Recruit Holdings Company Limited	8,365,912	1.33
CANADA				Total Japan			
88,070	Nutrien Limited	4,789,265	0.76		18,508,110	2.94	
37,794	Waste Connections Inc.	6,500,946	1.03	MEXICO			
	Total Canada	11,290,211	1.79	459,730	Grupo Financiero Banorte SAB de CV	4,878,090	0.77
DENMARK				Total Mexico			
58,437	Novo Nordisk A/S	7,456,813	1.18		4,878,090	0.77	
	Total Denmark	7,456,813	1.18	NETHERLANDS			
FRANCE				47,847 Akzo Nobel NV			
231,884	AXA SA	8,718,885	1.38		Total Netherlands	3,574,860	0.57
40,997	EssilorLuxottica SA	9,284,836	1.47	NORWAY			
10,179	L'Oreal SA	4,822,220	0.76	202,894	Equinor ASA	5,356,357	0.85
9,437	LVMH Moet Hennessy Louis Vuitton SE	8,497,037	1.35		Total Norway	5,356,357	0.85
43,146	Schneider Electric SE	9,769,204	1.55	SINGAPORE			
133,844	TotalEnergies SE	9,174,685	1.46	198,000	DBS Group Holdings Limited	5,285,964	0.84
	Total France	50,266,867	7.97		Total Singapore	5,285,964	0.84
GERMANY				SWITZERLAND			
28,835	Adidas AG	6,446,353	1.02	57,337	DSM-Firmenich AG	6,526,785	1.04
	Total Germany	6,446,353	1.02	70,746	Nestle SA - Reg	7,520,742	1.19
HONG KONG				Total Switzerland			
687,200	AIA Group Limited	4,614,148	0.73		14,047,527	2.23	
	Total Hong Kong	4,614,148	0.73	TAIWAN			
INDIA				646,000 Taiwan Semiconductor Manufacturing Company Limited			
362,114	HDFC Bank Limited	6,286,415	1.00		Total Taiwan	15,522,697	2.46
	Total India	6,286,415	1.00	UNITED KINGDOM			
INDONESIA				131,372 Anglo American plc			
18,084,874	Bank Rakyat Indonesia	6,900,709	1.09	79,328	Ashtead Group plc	5,651,906	0.90
	Total Indonesia	6,900,709	1.09	293,389	Compass Group	8,609,587	1.37
IRELAND				51,650 London Stock Exchange Group plc			
95,412	CRH plc	8,230,239	1.31	147,406	RELX plc	6,191,927	0.98
23,347	Linde plc	10,840,480	1.72	304,032	Shell plc	10,081,796	1.59
	Total Ireland	19,070,719	3.03		Total United Kingdom	40,150,191	6.36

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Select

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Undertakings for collective investments in transferable securities			
Equities (continued)				Funds			
UNITED STATES				IRELAND			
11,978	Adobe Inc.	6,044,099	0.96	1,452,459	BlackRock ICS US Dollar Liquidity Fund	1,452,459	0.23
34,322	Advanced Micro Devices Inc.	6,194,778	0.98		Total Ireland	1,452,459	0.23
132,132	Alphabet Inc. - A	19,942,683	3.16				
146,031	Amazon.com Inc.	26,341,071	4.18		Total Funds	1,452,459	0.23
28,437	Autodesk Inc.	7,405,564	1.17				
83,158	Bio-Techne Corp.	5,853,492	0.93		Total Undertakings for collective investments in transferable securities	1,452,459	0.23
97,640	Boston Scientific Corp.	6,687,364	1.06				
122,656	Cooper Cos Inc	12,444,678	1.97		Total value of investments	629,837,623	99.89
13,214	Crowdstrike Holdings Inc. - A	4,236,276	0.67				
46,824	Dexcom Inc.	6,494,489	1.03		(Total cost: USD 468,327,631)		
40,537	Ecolab Inc.	9,359,993	1.48				
57,357	Electronic Arts Inc.	7,609,553	1.21				
23,452	Elevance Health Inc.	12,160,800	1.93				
16,115	Eli Lilly & Company	12,536,825	1.98				
7,017	Equinix Inc.	5,791,341	0.92				
48,396	IntercontinentalExchange Inc.	6,651,062	1.06				
13,640	Intuit Inc.	8,866,000	1.41				
17,539	Intuitive Surgical Inc.	6,999,639	1.11				
8,054	Lam Research Corp.	7,825,025	1.24				
111,969	Marvell Technology Inc.	7,936,363	1.26				
44,378	Mastercard Inc. - A	21,371,113	3.39				
6,557	Mercadolibre Inc.	9,913,922	1.57				
105,103	Micron Technology Inc.	12,390,593	1.97				
96,994	Microsoft Corp.	40,807,315	6.47				
121,953	NextEra Energy Inc.	7,794,016	1.24				
31,901	Nvidia Corp.	28,824,467	4.57				
48,005	ON Semiconductor Corp.	3,530,768	0.56				
56,805	Procter & Gamble Company	9,216,611	1.47				
39,805	Qualcomm Inc.	6,738,987	1.07				
14,695	S&P Global Inc.	6,251,988	0.99				
20,998	Thermo Fisher Scientific Inc.	12,204,248	1.93				
96,073	T-Mobile USA Inc.	15,681,035	2.49				
130,819	Trimble Inc.	8,419,511	1.34				
134,250	Uber Technologies Inc.	10,335,908	1.64				
47,257	Union Pacific Corp.	11,621,914	1.84				
49,321	Xylem Inc.	6,374,246	1.01				
31,566	Zoetis Inc.	5,341,283	0.85				
	Total United States	404,199,020	64.11				
	Total Equities	628,385,164	99.66				
	Total Transferable securities and money market instruments admitted to an official exchange listing	628,385,164	99.66				

*Minor differences due to rounding.

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Smaller Companies

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value EUR	% of Net Asset Value*	Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BELGIUM				SPAIN			
923,769	Azelis Group NV	18,096,635	0.87	981,872	Fluidra SA	21,522,634	1.03
	Total Belgium	18,096,635	0.87	348,598	Viscofan SA	20,532,422	0.99
CANADA				Total Spain			
441,433	Cargojet Inc.	33,798,174	1.62			42,055,056	2.02
	Total Canada	33,798,174	1.62	SWEDEN			
FRANCE				2,702,987	Fortnox AB	15,668,389	0.75
346,595	Lectra	11,212,348	0.54	540,632	MIPS AB	16,432,496	0.79
	Total France	11,212,348	0.54	1,535,931	Nordnet AB	26,122,087	1.26
GERMANY				693,999	Thule Group AB	19,393,334	0.93
391,052	Aixtron AG	9,580,774	0.46	Total Sweden			
602,059	CTS Eventim AG	49,639,765	2.38			77,616,306	3.73
177,171	Nemetschek SE	16,250,124	0.78	SWITZERLAND			
31,023	Rational AG	24,787,377	1.19	69,864	Belimo Holding AG	31,759,118	1.53
328,351	Schott Pharma AG & Company KGaA	13,002,700	0.62	46,953	Comet Holding AG	15,165,816	0.73
	Total Germany	113,260,740	5.43	16,193	Inficon Holding AG	21,940,119	1.05
ITALY				1,102,650	SIG Group AG	22,670,647	1.09
1,498,239	Fincobank Banca Fineco SpA	20,803,049	1.00	172,074	SKAN Group AG	15,053,623	0.73
2,062,131	Technoprobe SpA	17,363,143	0.83	106,514	Tecan Group AG - Reg	40,930,047	1.97
	Total Italy	38,166,192	1.83	Total Switzerland			
JAPAN						147,519,370	7.10
2,031,600	Asahi Intecc Company Limited	32,838,187	1.58	UNITED KINGDOM			
1,362,200	Capcom Company Limited	23,551,642	1.13	334,732	Games Workshop Group plc	39,309,407	1.89
1,022,700	Daiseki Company Limited	23,056,528	1.11	961,775	Genus plc	19,855,633	0.95
426,400	GMO Payment Gateway Inc.	25,395,766	1.22	207,484	Renishaw plc	10,314,284	0.50
2,966,100	Japan Elevator Service Holdings Company Limited	44,749,380	2.16	Total United Kingdom			
407,035	Jtower Inc.	9,985,833	0.48			69,479,324	3.34
1,097,900	Kokusai Electric Corp.	25,826,603	1.24	UNITED STATES			
459,800	Riken Keiki Company Limited	10,689,582	0.51	468,704	Aaon Inc.	38,234,095	1.83
954,340	Shoei Company Limited	13,312,087	0.64	521,193	Acushnet Holdings Corp.	31,826,554	1.53
2,193,000	SMS Company Limited	34,809,715	1.67	102,431	Advanced Drainage Systems	16,335,848	0.78
	Total Japan	244,215,323	11.74	560,740	Altair Engineering Inc.	44,729,400	2.15
NETHERLANDS				308,069	Armstrong World Industries Inc.	35,433,640	1.70
127,697	BE Semiconductor Industries	18,120,204	0.87	538,870	Avient Corp.	21,654,591	1.04
182,610	IMCD Group NV	29,829,344	1.43	205,032	Axcelis Technologies Inc.	21,171,452	1.02
	Total Netherlands	47,949,548	2.30	362,070	Bruker Corp.	31,493,385	1.51
				419,179	Casella Waste Systems Inc. - A	38,374,285	1.84
				1,368,328	Certara Inc.	22,653,430	1.09
				245,532	Clean Harbors Inc.	45,766,710	2.20
				124,425	Conmed Corp.	9,225,883	0.44
				352,680	Core & Main Inc.	18,695,305	0.90
				263,126	Esab Corp.	26,938,742	1.29
				244,688	Exponent Inc.	18,734,491	0.90
				1,522,987	Flywire Corp.	34,986,395	1.68
				365,005	Freshpet Inc.	39,156,925	1.88

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Smaller Companies

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value*	Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Undertakings for collective investments in transferable securities			
Equities (continued)				Funds			
UNITED STATES (continued)				IRELAND			
193,856	Hamilton Lane Inc.	20,240,002	0.97	12,935,691	BlackRock ICS US Dollar Liquidity Fund	11,977,492	0.58
1,327,305	Intapp Inc.	42,154,224	2.02		Total Ireland	11,977,492	0.58
101,400	Kadant Inc.	30,804,944	1.48				
531,480	Lattice Semiconductor Corp.	38,497,853	1.86		Total Funds	11,977,492	0.58
1,392,311	Levi Strauss & Company	25,770,645	1.24		Total Undertakings for collective investments in transferable securities	11,977,492	0.58
764,644	Live Oak Bancshares Inc.	29,389,233	1.41		Total value of investments	2,077,514,249	99.79
182,407	MSA Safety Inc.	32,696,455	1.57				
1,464,678	Neogen Corp.	21,400,573	1.03		(Total cost: EUR 1,851,129,426)		
84,760	Novanta Inc.	13,716,209	0.66				
221,216	Power Integrations Inc.	14,655,560	0.70				
207,422	Quaker Chemical Corp.	39,419,782	1.90				
106,049	RepliGeneral Corp.	18,059,752	0.87				
402,799	Ryman Hospitality Properties Inc.	43,118,141	2.07				
391,799	Service Corp. International	26,921,670	1.29				
92,208	Simpson Manufacturing Company Inc.	17,517,812	0.84				
224,846	SiteOne Landscape Supply Inc.	36,339,694	1.75				
185,705	SiTime Corp.	16,030,812	0.77				
233,170	Sps Commerce Inc.	39,919,568	1.92				
419,305	SPX Technologies Inc.	47,804,652	2.29				
311,125	Triumph Financial Inc.	22,850,403	1.10				
486,934	Verra Mobility Corp.	11,258,094	0.54				
103,691	Visteon Corp.	11,291,758	0.54				
1,583,516	Vita Coco Company Inc.	35,819,718	1.72				
40,187	WD-40 Company	9,425,712	0.45				
962,111	WillScot Mobile Mini Holdings Corp.	41,424,224	1.99				
512,352	Workiva Inc.	40,229,120	1.93				
	Total United States	1,222,167,741	58.69				
	Total Equities	2,065,536,757	99.21				
	Total Transferable securities and money market instruments admitted to an official exchange listing	2,065,536,757	99.21				

*Minor differences due to rounding.

The accompanying notes form an integral part of these financial statements.

CT (Lux) American

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
SWITZERLAND				UNITED STATES (continued)			
132,281	TE Connectivity Limited	19,212,492	1.85	78,019	Qualcomm Inc.	13,208,617	1.27
	Total Switzerland	19,212,492	1.85	72,780	Republic Services Inc.	13,933,003	1.34
				27,050	S&P Global Inc.	11,508,423	1.11
				70,212	Salesforce.com Inc.	21,146,450	2.04
				86,504	Sherwin-Williams Company	30,045,434	2.90
				100,628	Stanley Black & Decker Inc.	9,854,500	0.95
				71,411	Take-Two Interactive Software Inc.	10,603,819	1.02
				126,229	TJX Companies Inc.	12,802,145	1.23
				151,787	Transunion	12,112,603	1.17
				211,768	Uber Technologies Inc.	16,304,018	1.57
				31,973	Vertex Pharmaceuticals Inc.	13,365,033	1.28
				347,019	Voya Financial Inc.	25,651,644	2.47
				220,831	Walt Disney Company	27,020,881	2.60
				218,960	WillScot Mobile Mini Holdings Corp.	10,181,640	0.98
					Total United States	1,011,632,949	97.47
					Total Equities	1,036,024,379	99.82
					Total Transferable securities and money market instruments admitted to an official exchange listing	1,036,024,379	99.82
					Undertakings for collective investments in transferable securities		
					Funds		
					IRELAND		
				4,715,100	BlackRock ICS US Dollar Liquidity Fund	4,715,100	0.45
					Total Ireland	4,715,100	0.45
					Total Funds	4,715,100	0.45
					Total Undertakings for collective investments in transferable securities	4,715,100	0.45
					Total value of investments	1,040,739,479	100.27
					(Total cost: USD 771,600,974)		

*Minor differences due to rounding.

The accompanying notes form an integral part of these financial statements.

CT (Lux) American Select

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
UNITED STATES				UNITED STATES (continued)			
40,639	Advanced Micro Devices Inc.	7,334,933	1.84	26,961	Zoetis Inc.	4,562,071	1.14
74,642	Agilent Technologies Inc.	10,861,157	2.72				
17,302	Albemarle Corp.	2,279,365	0.57		Total United States	394,996,496	98.93
60,404	Alphabet Inc. - A	9,116,776	2.28		Total Equities	394,996,496	98.93
110,166	Amazon.com Inc.	19,871,743	4.98		Total Transferable securities and money market instruments admitted to an official exchange listing	394,996,496	98.93
42,015	Apple Inc.	7,204,732	1.80		Total value of investments	394,996,496	98.93
271,348	Bank of America Corp.	10,289,517	2.57				
11,769	Becton Dickinson & Company	2,912,239	0.73		(Total cost: USD 304,306,179)		
32,066	Bill Holdings Inc.	2,203,575	0.55				
48,388	BioMarin Pharmaceuticals Inc.	4,226,208	1.06				
44,160	Boston Properties Inc.	2,884,090	0.72				
38,709	Burlington Stores Inc.	8,987,843	2.25				
188,645	Charles Schwab Corp.	13,646,579	3.42				
222,015	Coca Cola Company	13,582,878	3.40				
30,845	CrowdStrike Holdings Inc. - A	9,888,599	2.48				
406,531	Endeavor Group Holdings Inc.	10,460,042	2.62				
52,772	Exxon Mobil Corp.	6,134,217	1.54				
80,898	Global Payments Inc.	10,812,826	2.71				
20,151	Goldman Sachs Group Inc.	8,416,871	2.11				
21,502	Hilton Worldwide Holdings Inc.	4,586,592	1.15				
30,875	Intuitive Surgical Inc.	12,321,904	3.09				
39,984	JM Smucker Company	5,032,786	1.26				
16,019	Lam Research Corp.	15,563,579	3.90				
36,066	Lamb Weston Holding Inc.	3,842,111	0.96				
81,265	Marvell Technology Inc.	5,760,063	1.44				
24,535	Meta Platforms Inc.	11,913,705	2.98				
74,923	Microsoft Corp.	31,521,604	7.89				
41,408	Morgan Stanley	3,898,977	0.98				
84,628	Natera Inc.	7,740,077	1.94				
167,137	Nov Inc.	3,262,514	0.82				
13,419	Nvidia Corp.	12,124,872	3.04				
69,358	Procter & Gamble Company	11,253,336	2.82				
58,110	Prologis Inc.	7,567,084	1.90				
90,237	Qualcomm Inc.	15,277,124	3.83				
43,434	Republic Services Inc.	8,315,005	2.08				
19,333	S&P Global Inc.	8,225,225	2.06				
29,441	Sherwin-Williams Company	10,225,743	2.56				
40,734	Stanley Black & Decker Inc.	3,989,081	1.00				
99,986	Transunion	7,978,883	2.00				
62,171	Trimble Inc.	4,001,326	1.00				
80,396	Uber Technologies Inc.	6,189,688	1.55				
39,186	Vertex Pharmaceuticals Inc.	16,380,140	4.10				
100,922	Walt Disney Company	12,348,816	3.09				

*Minor differences due to rounding.

The accompanying notes form an integral part of these financial statements.

CT (Lux) American Smaller Companies

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value*
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
7,207,882	BlackRock ICS US Dollar Liquidity Fund	7,207,882	0.67
	Total Ireland	7,207,882	0.67
	Total Funds	7,207,882	0.67
	Total Undertakings for collective investments in transferable securities	7,207,882	0.67
	Total value of investments	1,060,885,219	98.88
	(Total cost: USD 984,961,639)		

*Minor differences due to rounding.

CT (Lux) Asia Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Undertakings for collective investments in transferable securities			
Equities (continued)				Funds			
SINGAPORE				IRELAND			
60,800	DBS Group Holdings Limited	1,623,165	1.69	1,002,584	BlackRock ICS US Dollar Liquidity Fund	1,002,584	1.04
178,600	Keppel Corp. Limited	971,342	1.01				
239,700	Sembcorp Industries Limited	959,084	1.00		Total Ireland	1,002,584	1.04
	Total Singapore	3,553,591	3.70		Total Funds	1,002,584	1.04
TAIWAN				Total Undertakings for collective investments in transferable securities			
119,000	Chroma ATE Inc.	938,894	0.97			1,002,584	1.04
77,000	Delta Electronics Inc.	824,062	0.85				
96,000	E Ink Holdings Inc.	680,935	0.71				
12,000	eMemory Technology Inc.	899,914	0.94				
30,000	MediaTek Inc.	1,087,396	1.13				
399,000	Taiwan Semiconductor Manufacturing Company Limited	9,587,549	9.97				
82,000	Unimicron Technology Corp.	486,828	0.51				
16,000	Wiwynn Corp.	1,094,895	1.14				
	Total Taiwan	15,600,473	16.22				
THAILAND				Total value of investments			
451,000	Thai Oil pcl	726,183	0.75			96,053,647	99.85
	Total Thailand	726,183	0.75				
UNITED STATES				(Total cost: USD 82,554,802)			
7,100	Yum China Holdings Inc.	279,593	0.29				
	Total United States	279,593	0.29				
Total Equities		95,051,063	98.81				
Total Transferable securities and money market instruments admitted to an official exchange listing		95,051,063	98.81				

*Minor differences due to rounding.

The accompanying notes form an integral part of these financial statements.

CT (Lux) US Contrarian Core Equities

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
CANADA				UNITED STATES (continued)			
53,959	Canadian Natural Resources Limited	4,118,151	0.76	245,045	Endeavor Group Holdings Inc.	6,305,008	1.16
	Total Canada	4,118,151	0.76	34,333	Entegris Inc.	4,825,160	0.89
IRELAND				40,546	EOG Resources Inc.	5,183,401	0.96
8,462	Accenture plc	2,933,014	0.54	57,678	General Electric Company	10,124,220	1.87
13,252	Aon plc	4,422,457	0.82	28,261	IBM Corp.	5,396,720	1.00
	Total Ireland	7,355,471	1.36	11,684	Intuit Inc.	7,594,600	1.40
SWITZERLAND				14,718	Iqvia Holdings Inc.	3,722,035	0.69
51,098	TE Connectivity Limited	7,421,474	1.37	25,721	JPMorgan Chase & Company	5,151,916	0.95
	Total Switzerland	7,421,474	1.37	8,638	Lam Research Corp.	8,392,422	1.54
UNITED STATES				87,668	Las Vegas Sands Corp.	4,532,436	0.84
15,217	Abbott Laboratories	1,729,564	0.32	39,718	Marvell Technology Inc.	2,815,212	0.52
32,409	AbbVie Inc.	5,901,679	1.09	20,566	Mastercard Inc. - A	9,903,969	1.83
10,931	Adobe Inc.	5,515,783	1.02	30,450	Meta Platforms Inc.	14,785,911	2.73
32,288	Advanced Micro Devices Inc.	5,827,661	1.08	89,327	Microsoft Corp.	37,581,654	6.93
60,941	Alphabet Inc. - A	9,197,825	1.70	69,593	Mondelez International Inc.	4,871,510	0.90
50,848	Alphabet Inc. - C	7,742,116	1.43	159,917	Newmont Mining Corp.	5,731,425	1.06
159,017	Amazon.com Inc.	28,683,486	5.28	27,592	Nike Inc.	2,593,096	0.48
5,217	American Express Company	1,187,859	0.22	36,642	Nvidia Corp.	33,108,245	6.10
27,624	American Tower Corp.	5,458,226	1.01	58,819	ON Semiconductor Corp.	4,326,137	0.80
202,242	Apple Inc.	34,680,458	6.39	15,550	Palo Alto Networks Inc.	4,418,222	0.82
17,480	Avery Dennison Corp.	3,902,410	0.72	13,937	Parker-Hannifin Corp.	7,746,045	1.43
262,009	Bank of America Corp.	9,935,381	1.83	176,872	Pfizer Inc.	4,908,198	0.91
19,309	Becton Dickinson & Company	4,778,012	0.88	71,762	Pinterest Inc.	2,487,989	0.46
3,021	Berkshire Hathaway Inc.	1,270,391	0.23	40,229	Procter & Gamble Company	6,527,155	1.20
9,493	Biogen Idec Inc.	2,046,976	0.38	71,734	Public Service Enterprise Group Inc.	4,790,397	0.88
48,165	BioMarin Pharmaceuticals Inc.	4,206,731	0.78	43,417	Qualcomm Inc.	7,350,498	1.36
10,181	BlackRock Inc.	8,487,900	1.57	9,012	S&P Global Inc.	3,834,155	0.71
55,742	Block Inc.	4,714,659	0.87	3,235	Sherwin-Williams Company	1,123,613	0.21
14,396	Boston Scientific Corp.	985,982	0.18	85,453	Sysco Corp.	6,937,075	1.28
11,317	Caci International Inc. - A	4,287,219	0.79	39,495	Take-Two Interactive Software Inc.	5,864,613	1.08
72,414	Charles Schwab Corp.	5,238,429	0.97	116,143	Tapestry Inc.	5,514,470	1.02
70,614	Chevron Corp.	11,138,652	2.05	4,499	Tesla Inc.	790,879	0.15
109,393	Comcast Corp.	4,742,187	0.88	18,830	Thermo Fisher Scientific Inc.	10,944,184	2.02
158,435	Coty Inc. - A	1,894,883	0.35	24,875	T-Mobile USA Inc.	4,060,098	0.75
16,321	Dollar Tree Inc.	2,173,141	0.40	32,850	Uber Technologies Inc.	2,529,122	0.47
40,894	DTE Energy Company	4,585,853	0.85	24,621	Union Pacific Corp.	6,055,042	1.12
147,908	Ebay Inc.	7,806,584	1.44	41,202	United Continental Holdings Inc.	1,972,752	0.36
17,852	Elevance Health Inc.	9,256,976	1.71	25,465	United Parcel Service Inc.	3,784,863	0.70
10,464	Eli Lilly & Company	8,140,574	1.50	14,442	Vertex Pharmaceuticals Inc.	6,036,900	1.11
79,584	Emerson Electric Company	9,026,417	1.67	34,801	Visa Inc. - A	9,712,262	1.78
				126,327	Walmart Inc.	7,601,095	1.40

The accompanying notes form an integral part of these financial statements.

CT (Lux) US Contrarian Core Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
UNITED STATES (continued)			
39,035	Wells Fargo & Company	2,262,469	0.42
	Total United States	508,741,187	93.88
	Total Equities	527,636,283	97.37
	Total Transferable securities and money market instruments admitted to an official exchange listing	527,636,283	97.37
	Total value of investments	527,636,283	97.37

(Total cost: USD 386,579,115)

*Minor differences due to rounding.

CT (Lux) US Disciplined Core Equities

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
IRELAND				UNITED STATES (continued)			
16,856	Medtronic Inc.	1,469,000	0.59	13,534	General Mills Inc.	946,974	0.38
	Total Ireland	1,469,000	0.59	45,297	Hologic Inc.	3,531,354	1.41
SWITZERLAND				52,451	Host Hotels & Resorts Inc.	1,084,687	0.43
9,393	Bunge Global SA	962,970	0.38	2,845	Humana Inc.	986,418	0.39
	Total Switzerland	962,970	0.38	8,026	Johnson & Johnson	1,269,633	0.51
UNITED STATES				20,064	Lennar Corp.	3,450,607	1.38
12,785	AbbVie Inc.	2,328,149	0.93	3,201	Lockheed Martin Corp.	1,456,039	0.58
9,037	Adobe Inc.	4,560,070	1.82	21,420	Marathon Petroleum Corp.	4,316,131	1.72
1,151	Align Technology Inc.	377,436	0.15	21,814	Marsh & McLennan Companies Inc.	4,493,248	1.79
84,087	Alphabet Inc. - A	12,691,251	5.06	16,451	Masco Corp.	1,297,655	0.52
97,137	Altria Group Inc.	4,237,116	1.69	21,507	Meta Platforms Inc.	10,443,369	4.16
44,171	Amazon.com Inc.	7,967,565	3.18	18,349	Metlife Inc.	1,359,844	0.54
1,468	Amgen Inc.	417,382	0.17	40,432	Microsoft Corp.	17,010,552	6.78
85,258	Apple Inc.	14,620,042	5.83	2,800	Molina Healthcare Inc.	1,150,324	0.46
18,020	Applied Materials Inc.	3,716,265	1.48	8,030	Molson Coors Brewing Company	540,018	0.22
1,313	Arista Networks Inc.	380,744	0.15	43,227	Mosaic Company	1,403,148	0.56
4,200	Autodesk Inc.	1,093,764	0.44	6,037	Nucor Corp.	1,194,722	0.48
16,489	Automatic Data Processing Inc.	4,117,963	1.64	17,642	Nvidia Corp.	15,940,605	6.36
97,781	Baxter International Inc.	4,179,160	1.66	6,600	Palo Alto Networks Inc.	1,875,258	0.75
6,464	BioMarin Pharmaceuticals Inc.	564,566	0.23	7,908	Parker-Hannifin Corp.	4,395,187	1.75
1,344	BlackRock Inc.	1,120,493	0.45	194,374	PG&E Corp.	3,257,709	1.30
1,255	Booking Holdings Inc.	4,552,989	1.82	4,995	Pinnacle West Capital Corp.	373,276	0.15
87,969	Bristol-Myers Squibb Company	4,770,558	1.90	3,948	Procter & Gamble Company	640,563	0.26
9,791	Builders Firstsource Inc.	2,041,913	0.81	8,448	Prudential Financial Inc.	991,795	0.40
37,227	Cardinal Health Inc.	4,165,701	1.66	15,989	PulteGroup Inc.	1,928,593	0.77
12,326	Caterpillar Inc.	4,516,616	1.80	33,024	Qualcomm Inc.	5,590,963	2.23
1,779	CBOE Global Markets Inc.	326,856	0.13	1,434	Regeneron Pharmaceuticals Inc.	1,380,211	0.55
19,282	CF Industries Holdings Inc.	1,604,456	0.64	15,806	SBA Communications	3,425,160	1.37
1,089	Cigna Group	395,514	0.16	846	Servicenow Inc.	644,990	0.26
93,535	Cisco Systems Inc.	4,668,332	1.86	37,804	State Street Corp.	2,923,005	1.17
88,219	Citigroup Inc.	5,578,970	2.22	15,626	Steel Dynamics Inc.	2,316,242	0.92
13,491	CME Group Inc.	2,904,477	1.16	46,728	Synchrony Financial	2,014,911	0.80
47,162	Colgate-Palmolive Company	4,246,938	1.69	8,765	Tapestry Inc.	416,162	0.17
10,666	CSX Corp.	395,389	0.16	9,357	Target Corp.	1,658,154	0.66
2,740	Deckers Outdoor Corp.	2,579,052	1.03	7,574	Tesla Inc.	1,331,433	0.53
20,528	Ebay Inc.	1,083,468	0.43	37,118	TJX Companies Inc.	3,764,508	1.50
13,202	Edison International	933,777	0.37	22,045	Valero Energy Corp.	3,762,861	1.50
17,427	Exxon Mobil Corp.	2,025,714	0.81	3,544	Vertex Pharmaceuticals Inc.	1,481,427	0.58
16,689	Fedex Corp.	4,835,470	1.93	225,020	Viatis Inc.	2,686,739	1.07
31,032	Fiserv Inc.	4,959,535	1.98	4,032	Visa Inc. - A	1,125,251	0.45
47,574	Fortinet Inc.	3,249,780	1.30	18,943	Walmart Inc.	1,139,800	0.45

The accompanying notes form an integral part of these financial statements.

CT (Lux) US Disciplined Core Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
UNITED STATES (continued)			
71,403	Wells Fargo & Company	4,138,518	1.65
	Total United States	247,345,515	98.65
	Total Equities	249,777,485	99.62
	Total Transferable securities and money market instruments admitted to an official exchange listing	249,777,485	99.62
	Total value of investments	249,777,485	99.62

(Total cost: USD 203,221,360)

*Minor differences due to rounding.

CT (Lux) Pan European ESG Equities

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value EUR	% of Net Asset Value*	Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
DENMARK				NORWAY			
319,480	Novo Nordisk A/S	37,747,244	6.76	471,020	DNB Bank ASA	8,647,355	1.55
	Total Denmark	37,747,244	6.76		Total Norway	8,647,355	1.55
FRANCE				SPAIN			
52,292	Air Liquide SA	10,083,989	1.80	213,140	Industria de Diseno Textil SA	9,947,244	1.78
379,180	AXA SA	13,201,152	2.36		Total Spain	9,947,244	1.78
110,810	BNP Paribas SA	7,297,947	1.31				
186,146	Compagnie de Saint-Gobain SA	13,389,482	2.40				
5,056	Hermes International	11,962,496	2.14				
25,244	L'Oreal SA	11,073,281	1.98				
28,804	LVMH Moet Hennessy Louis Vuitton SE	24,013,895	4.30				
137,558	Publicis Groupe SA	13,900,236	2.49				
78,766	Schneider Electric SE	16,513,292	2.96				
334,959	TotalEnergies SE	21,259,848	3.81				
	Total France	142,695,618	25.55				
GERMANY				SWEDEN			
69,315	Brenntag SE	5,412,115	0.97	548,430	Atlas Copco AB	8,586,463	1.54
152,358	Daimler Truck Holding AG	7,154,732	1.28	413,548	Sandvik AB	8,512,356	1.52
606,681	Deutsche Telekom AG - Reg	13,650,323	2.44		Total Sweden	17,098,819	3.06
35,977	Muenchener Rueckversicherungs-Gesellschaft AG - Reg	16,272,397	2.92				
92,519	SAP SE	16,695,978	2.99				
87,275	Siemens AG - Reg	15,444,184	2.76				
	Total Germany	74,629,729	13.36				
IRELAND				SWITZERLAND			
189,038	CRH plc	15,097,609	2.70	90,897	Compagnie Financiere RicheMont SA - Reg	12,848,383	2.30
209,167	Experian plc	8,450,474	1.51	95,892	Nestle SA - Reg	9,438,813	1.69
207,352	Smurfit Kappa Group plc	8,779,754	1.57	151,772	Novartis AG - Reg	13,631,707	2.44
	Total Ireland	32,327,837	5.78	34,874	Sika AG	9,629,506	1.72
				541,102	UBS Group AG	15,430,565	2.76
					Total Switzerland	60,978,974	10.91
ITALY				UNITED KINGDOM			
3,328,476	Intesa Sanpaolo SpA	11,193,664	2.00	590,432	3i Group plc	19,399,351	3.48
117,882	Moncler SpA	8,155,077	1.46	189,309	Ashtead Group plc	12,488,662	2.24
	Total Italy	19,348,741	3.46	150,191	Astrazeneca plc	18,758,554	3.36
				401,018	Compass Group	10,896,290	1.95
				963,600	Howden Joinery Group plc	10,220,540	1.83
				67,467	London Stock Exchange Group plc	7,488,988	1.34
				1,122,439	Rightmove plc	7,215,643	1.29
				81,592	Rio Tinto plc	4,788,034	0.86
				476,237	Sage Group plc	7,049,379	1.26
				476,319	SSE plc	9,192,791	1.65
					Total United Kingdom	107,498,232	19.26
					Total Equities	554,960,149	99.35
					Total Transferable securities and money market instruments admitted to an official exchange listing	554,960,149	99.35
NETHERLANDS							
15,131	ASM International NV	8,562,633	1.53				
31,074	ASML Holding NV	27,724,223	4.96				
194,153	STMicroelectronics NV	7,753,500	1.39				
	Total Netherlands	44,040,356	7.88				

The accompanying notes form an integral part of these financial statements.

CT (Lux) Pan European ESG Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value*
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
57,762	BlackRock ICS Euro Liquidity Fund	5,920,655	1.06
	Total Ireland	5,920,655	1.06
	Total Funds	5,920,655	1.06
	Total Undertakings for collective investments in transferable securities	5,920,655	1.06
	Total value of investments	560,880,804	100.41
	(Total cost: EUR 413,182,425)		

*Minor differences due to rounding.

CT (Lux) Pan European Equity Dividend

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value EUR	% of Net Asset Value*	Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BELGIUM				IRELAND (continued)			
30,448	KBC Ancora	1,374,423	2.26	51,690	Smurfit Kappa Group plc	2,188,671	3.60
20,154	Melexis NV	1,514,573	2.49		Total Ireland	4,972,778	8.17
	Total Belgium	2,888,996	4.75				
DENMARK				ITALY			
13,557	Novo Nordisk A/S	1,601,789	2.63	143,836	Enel SpA	880,132	1.45
98,174	Tryg A/S	1,871,604	3.08	134,097	Finacobank Banca Fineco SpA	1,861,938	3.06
	Total Denmark	3,473,393	5.71	465,814	Intesa Sanpaolo SpA	1,566,533	2.58
					Total Italy	4,308,603	7.09
FINLAND				JERSEY - CHANNEL ISLANDS			
39,542	Upm-Kymmene Oyj	1,220,662	2.01	125,764	WPP plc	1,108,569	1.82
	Total Finland	1,220,662	2.01		Total Jersey - Channel Islands	1,108,569	1.82
FRANCE				NETHERLANDS			
4,081	Air Liquide SA	786,980	1.29	9,659	Airbus SE	1,648,984	2.71
66,974	Antin Infrastructure Partners SA	900,131	1.48	1,868	ASM International NV	1,057,101	1.74
66,769	AXA SA	2,324,562	3.82	5,019	BE Semiconductor Industries	712,196	1.17
23,046	Compagnie de Saint-Gobain SA	1,657,698	2.73	312,906	Royal KPN NV	1,084,532	1.78
60,011	Elis SA	1,263,832	2.08		Total Netherlands	4,502,813	7.40
18,919	Eurazeo SE	1,537,169	2.54				
2,177	LVMH Moet Hennessy Louis Vuitton SE	1,814,965	2.98		NORWAY		
5,442	Schneider Electric SE	1,140,915	1.88	98,754	TGS ASA	996,267	1.64
18,931	Sodexo SA	1,504,635	2.47		Total Norway	996,267	1.64
16,746	TotalEnergies SE	1,062,869	1.75				
5,038	Vinci SA	598,313	0.98		SPAIN		
	Total France	14,592,069	24.00	31,993	Industria de Diseno Textil SA	1,493,113	2.46
					Total Spain	1,493,113	2.46
GERMANY				SWITZERLAND			
39,679	Daimler Truck Holding AG	1,863,326	3.06	1,319	Burckhardt Compression Holding AG	766,107	1.26
28,581	Deutsche Post AG - Reg	1,140,811	1.88	4,122	Nestle SA - Reg	405,736	0.67
74,038	Deutsche Telekom AG - Reg	1,665,855	2.74	31,088	UBS Group AG	886,535	1.46
22,374	Mercedes-Benz Group AG - Reg	1,651,425	2.72		Total Switzerland	2,058,378	3.39
6,988	SAP SE	1,261,054	2.07				
7,607	Siemens AG - Reg	1,346,135	2.21		UNITED KINGDOM		
15,863	Siemens Healthineers AG	899,749	1.48	37,101	3i Group plc	1,218,998	2.00
	Total Germany	9,828,355	16.16	24,119	Ashtead Group plc	1,591,123	2.61
IRELAND				16,192	Astrazeneca plc	2,022,348	3.33
128,994	Bank of Ireland Group plc	1,218,993	2.00	38,037	Intermediate Capital Group plc	913,844	1.50
542,712	Cairn Homes plc	866,168	1.42	83,869	SSE plc	1,618,643	2.66
8,751	CRH plc	698,946	1.15				

The accompanying notes form an integral part of these financial statements.

CT (Lux) Pan European Equity Dividend

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
UNITED KINGDOM (continued)			
669,423	Taylor Wimpey plc	1,073,113	1.77
	Total United Kingdom	8,438,069	13.87
	Total Equities	59,882,065	98.47
	Total Transferable securities and money market instruments admitted to an official exchange listing	59,882,065	98.47
	Total value of investments	59,882,065	98.47

(Total cost: EUR 50,144,991)

*Minor differences due to rounding.

CT (Lux) Pan European Small Cap Opportunities

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value EUR	% of Net Asset Value*	Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BELGIUM				ITALY (continued)			
138,608	Azelis Group NV	2,715,331	0.93	169,725	Infrastrutture Wireless Italiane SpA	1,787,204	0.61
166	Lotus Bakeries NV	1,485,700	0.51	102,497	Interpump Group SpA	4,631,839	1.58
65,376	Melexis NV	4,913,007	1.68	252,298	Technoprobe SpA	2,124,349	0.72
	Total Belgium	9,114,038	3.12		Total Italy	14,856,145	5.06
FINLAND				JERSEY - CHANNEL ISLANDS			
133,748	Huhtamaki Oyj	5,193,435	1.77	426,199	JTC plc	4,092,806	1.40
87,947	Konecranes Oyj	4,231,130	1.44		Total Jersey - Channel Islands	4,092,806	1.40
237,545	Metso Oyj	2,614,183	0.89				
90,344	Vaisala Oyj	3,428,556	1.17				
	Total Finland	15,467,304	5.27	NETHERLANDS			
FRANCE				33,108	BE Semiconductor Industries	4,698,025	1.60
14,412	Biomerieux	1,473,627	0.50	20,307	IMCD Group NV	3,317,148	1.13
155,324	Elis SA	3,271,123	1.12		Total Netherlands	8,015,173	2.73
30,932	Gaztransport Et Technigaz SA	4,284,082	1.46	NORWAY			
172,199	Lectra	5,570,638	1.90	128,900	Tomra Systems ASA	1,865,324	0.64
55,692	Pluxee NV	1,525,961	0.52		Total Norway	1,865,324	0.64
9,569	Remy Cointreau	894,127	0.30	SPAIN			
185,962	Verallia SA	6,702,070	2.28	334,997	Fluidra SA	7,343,134	2.50
5,497	Virbac SA	1,901,962	0.65	42,009	Viscofan SA	2,474,330	0.84
	Total France	25,623,590	8.73		Total Spain	9,817,464	3.34
GERMANY				SWEDEN			
13,014	Carl Zeiss Meditec AG	1,507,021	0.51	224,304	Avanza Bank Holding AB	4,484,930	1.53
7,473	CompuGroup Medical SE & Company KgaA	213,130	0.07	221,822	Elekta AB - B	1,550,147	0.53
92,868	CTS Eventim AG	7,656,966	2.62	269,501	Engcon AB	1,961,520	0.67
48,809	Gerresheimer AG	5,095,660	1.74	522,079	Fortnox AB	3,026,332	1.03
57,458	Nemetschek SE	5,270,048	1.80	263,482	Hexpol AB	2,979,812	1.02
103,055	Schott Pharma AG & Company KGaA	4,080,978	1.39	1,199,491	Karnov Group AB	6,865,832	2.34
85,263	Stabilus SE	5,030,518	1.73	47,754	MIPS AB	1,451,482	0.49
	Total Germany	28,854,321	9.86	483,138	Munters Group AB	8,036,986	2.74
IRELAND				184,577	Nordnet AB	3,139,162	1.07
877,445	AIB Group plc	4,127,501	1.41	106,117	Surgical Science Sweden AB	1,394,008	0.48
509,856	Dalata Hotel Group Limited	2,296,901	0.78	153,381	Thule Group AB	4,286,129	1.46
623,675	Irish Continental Group plc	3,024,824	1.03		Total Sweden	39,176,340	13.36
	Total Ireland	9,449,226	3.22	SWITZERLAND			
ITALY				57,030	Accelleron Industries AG	1,980,429	0.68
310,209	Carel Industries SpA	6,312,753	2.15	13,868	Belimo Holding AG	6,304,183	2.15
				3,000	Burckhardt Compression Holding AG	1,742,473	0.59

The accompanying notes form an integral part of these financial statements.

CT (Lux) Pan European Small Cap Opportunities

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value*	Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Other transferable securities and money market instruments			
Equities (continued)				Equities			
SWITZERLAND (continued)				DENMARK			
				49,761	Ow Bunker A/S**	0	0.00
4,841	Comet Holding AG	1,563,643	0.53	Total Denmark		0	0.00
3,371	Inficon Holding AG	4,567,414	1.56	Total Equities		0	0.00
6,896	Kardex Holding AG	1,793,552	0.61	Total Other transferable securities and money market instruments		0	0.00
278,606	SIG Group AG	5,728,181	1.95	Undertakings for collective investments in transferable securities			
9,136	Tecan Group AG - Reg	3,510,683	1.20	Funds			
10,605	Vat Group AG	5,094,513	1.74	IRELAND			
49,168	VZ Holding AG	5,559,957	1.89	6,954	BlackRock ICS Euro Liquidity Fund	712,796	0.24
Total Switzerland		37,845,028	12.90	Total Ireland		712,796	0.24
UNITED KINGDOM				Total Funds		712,796	0.24
449,396	Allfunds Group plc	3,008,706	1.03	Total Undertakings for collective investments in transferable securities			
1,336,766	Ascential plc	4,750,165	1.62	Total value of investments		290,672,242	99.11
355,278	Auction Technology Group plc	2,568,162	0.88	(Total cost: EUR 234,075,888)			
1,075,910	Baltic Classifieds Group plc	2,837,841	0.97	<i>*Minor differences due to rounding.</i>			
1,520,999	Convatec Group plc	5,095,273	1.73	<i>**Fair valued security.</i>			
325,602	CVS Group plc	3,713,276	1.26				
70,222	Diploma plc	3,057,138	1.04				
319,497	DiscoverIE Group plc	2,828,969	0.96				
93,709	FD Technologies plc	1,346,000	0.46				
23,762	Games Workshop Group plc	2,790,501	0.95				
142,563	Genus plc	2,943,182	1.00				
2,643,159	GlobalData plc	5,626,784	1.92				
754,752	Howden Joinery Group plc	8,005,369	2.73				
813,389	Ibstock plc	1,433,762	0.49				
149,327	Intermediate Capital Group plc	3,587,603	1.22				
4,136,595	Johnson Service Group plc	6,357,757	2.17				
728,273	Moonpig Group plc	1,442,171	0.49				
46,984	Renishaw plc	2,335,632	0.80				
856,600	Rightmove plc	5,506,686	1.87				
1,323,631	Rotork plc	5,090,545	1.74				
332,239	Safestore Holdings plc	2,932,077	1.00				
14,573	Victoria plc	45,086	0.02				
723,695	Volution Group plc	3,678,840	1.25				
549,028	Watches of Switzerland Group plc	2,302,875	0.79				
213,588	YouGov plc	2,498,287	0.85				
Total United Kingdom		85,782,687	29.24				
Total Equities		289,959,446	98.87				
Total Transferable securities and money market instruments admitted to an official exchange listing		289,959,446	98.87				

The accompanying notes form an integral part of these financial statements.

CT (Lux) Pan European Smaller Companies

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value EUR	% of Net Asset Value*	Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BELGIUM				IRELAND (continued)			
308,976	Azelis Group NV	6,052,840	1.02	1,469,382	Dalata Hotel Group Limited	6,619,566	1.11
338	Lotus Bakeries NV	3,025,100	0.51	1,301,520	Irish Continental Group plc	6,312,372	1.07
132,645	Melexis NV	9,968,272	1.68		Total Ireland	21,259,608	3.58
	Total Belgium	19,046,212	3.21				
DENMARK				ITALY			
345,955	Tryg A/S	6,595,337	1.11	144,485	Carel Industries SpA	2,940,270	0.50
	Total Denmark	6,595,337	1.11	979,200	Fincobank Banca Fineco SpA	13,596,192	2.29
				1,002,450	Infrastrutture Wireless Italiane SpA	10,555,799	1.78
FINLAND							
52,904	Cargotec Corp.	3,414,953	0.57	226,696	Interpump Group SpA	10,244,391	1.73
273,973	Huhtamaki Oyj	10,638,372	1.79	434,151	Nexi SpA	2,550,203	0.43
195,547	Konecranes Oyj	9,407,766	1.58	524,415	Technoprobe SpA	4,415,574	0.74
328,720	Metso Oyj	3,617,564	0.61		Total Italy	44,302,429	7.47
	Total Finland	27,078,655	4.55				
FRANCE				JERSEY - CHANNEL ISLANDS			
29,641	Biomerieux	3,030,792	0.51	648,636	JTC plc	6,228,877	1.05
257,898	Bureau Veritas SA	7,293,355	1.23		Total Jersey - Channel Islands	6,228,877	1.05
108,644	Edenred SE	5,373,532	0.90				
570,435	Elis SA	12,013,360	2.03	LUXEMBOURG			
62,359	Gaztransport Et Technigaz SA	8,636,722	1.45	146,610	Eurofins Scientific SE	8,661,719	1.46
113,437	Pluxee NV	3,108,174	0.52		Total Luxembourg	8,661,719	1.46
30,375	Remy Cointreau	2,838,240	0.48	NETHERLANDS			
52,096	SEB SA	6,178,586	1.04	23,976	ASM International NV	13,568,019	2.28
366,489	Verallia SA	13,208,263	2.22	76,888	BE Semiconductor Industries	10,910,407	1.84
12,391	Virbac SA	4,287,286	0.72	493,767	Davide Campari-Milano NV	4,598,946	0.77
	Total France	65,968,310	11.10	39,176	IMCD Group NV	6,399,400	1.08
					Total Netherlands	35,476,772	5.97
GERMANY				NORWAY			
52,943	Carl Zeiss Meditec AG	6,130,800	1.03	257,287	Tomra Systems ASA	3,723,224	0.63
14,160	CompuGroup Medical SE & Company KgaA	403,843	0.07		Total Norway	3,723,224	0.63
209,028	CTS Eventim AG	17,234,359	2.91	SPAIN			
102,368	Gerresheimer AG	10,687,219	1.80	711,474	Fluidra SA	15,595,510	2.62
87,832	Nemetschek SE	8,055,952	1.36	84,673	Viscofan SA	4,987,240	0.84
177,726	Puma SE	7,468,047	1.26		Total Spain	20,582,750	3.46
223,578	Schott Pharma AG & Company KGaA	8,853,689	1.49				
157,859	Stabilus SE	9,313,681	1.57	SWEDEN			
	Total Germany	68,147,590	11.49	455,571	Avanza Bank Holding AB	9,109,084	1.54
IRELAND				448,018	Elektro AB - B	3,130,860	0.53
1,770,338	AIB Group plc	8,327,670	1.40	1,048,226	Fortnox AB	6,076,245	1.02
				569,121	Hexpol AB	6,436,392	1.08

The accompanying notes form an integral part of these financial statements.

CT (Lux) Pan European Smaller Companies

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value*	Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
SWEDEN (continued)				UNITED KINGDOM (continued)			
92,513	MIPS AB	2,811,930	0.47	1,189,974	Watches of Switzerland Group plc	4,991,296	0.84
128,876	Munters Group AB	2,143,848	0.36				
398,396	Nordnet AB	6,775,653	1.14		Total United Kingdom	143,312,303	24.11
327,079	Thule Group AB	9,140,002	1.54				
	Total Sweden	45,624,014	7.68		Total Equities	587,130,313	98.85
SWITZERLAND				Total Transferable securities and money market instruments admitted to an official exchange listing			
125,069	Accelleron Industries AG	4,343,157	0.73			587,130,313	98.85
28,482	Belimo Holding AG	12,947,487	2.18	Undertakings for collective investments in transferable securities			
6,634	Burckhardt Compression Holding AG	3,853,188	0.65	Funds			
9,910	Comet Holding AG	3,200,929	0.54	IRELAND			
6,987	Inficon Holding AG	9,466,782	1.60	43,152	BlackRock ICS Euro Liquidity Fund	4,423,148	0.74
15,130	Kardex Holding AG	3,935,099	0.66				
635,649	SIG Group AG	13,069,038	2.20		Total Ireland	4,423,148	0.74
19,348	Tecan Group AG - Reg	7,434,840	1.25				
26,795	Vat Group AG	12,871,993	2.17		Total Funds	4,423,148	0.74
	Total Switzerland	71,122,513	11.98		Total Undertakings for collective investments in transferable securities	4,423,148	0.74
UNITED KINGDOM					Total value of investments	591,553,461	99.59
947,618	Allfunds Group plc	6,344,303	1.07				
3,130,095	Ascential plc	11,122,716	1.87				
820,312	Auction Technology Group plc	5,929,705	1.00				
3,065,714	Convatec Group plc	10,269,994	1.73				
666,351	CVS Group plc	7,599,293	1.28				
147,483	Diploma plc	6,420,722	1.08				
192,853	FD Technologies plc	2,770,067	0.46				
52,244	Games Workshop Group plc	6,135,298	1.03				
280,796	Genus plc	5,796,972	0.98				
3,858,298	GlobalData plc	8,213,584	1.38				
1,518,344	Howden Joinery Group plc	16,104,499	2.71				
1,656,155	Ibstock plc	2,919,307	0.49				
325,827	Intermediate Capital Group plc	7,828,040	1.32				
1,499,364	Moonpig Group plc	2,969,133	0.50				
116,802	Renishaw plc	5,806,371	0.98				
736,336	Rentokil Initial plc	4,062,632	0.68				
1,766,953	Rightmove plc	11,358,926	1.91				
2,808,200	Rotork plc	10,800,040	1.81				
665,073	Safestore Holdings plc	5,869,405	0.99				

*Minor differences due to rounding.

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Select

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value EUR	% of Net Asset Value*	Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
DENMARK				NORWAY			
873,782	Novo Nordisk A/S	103,239,211	5.89	2,429,183	DNB Bank ASA	44,596,848	2.55
1,693,718	Tryg A/S	32,289,291	1.84		Total Norway	44,596,848	2.55
	Total Denmark	135,528,502	7.73				
FRANCE				SPAIN			
235,340	Air Liquide SA	45,382,966	2.59	843,971	Amadeus IT Holding SA - A	50,165,636	2.86
947,552	Compagnie de Saint-Gobain SA	68,157,415	3.89	1,704,357	Industria de Diseno Textil SA	79,542,341	4.54
955,008	Dassault Systemes SE	39,193,528	2.24		Total Spain	129,707,977	7.40
21,358	Hermes International	50,533,028	2.88				
363,057	Legrand SA	35,659,459	2.03	SWEDEN			
80,510	L'Oreal SA	35,315,712	2.01	2,726,145	Atlas Copco AB	42,681,733	2.43
113,069	LVMH Moet Hennessy Louis Vuitton SE	94,265,625	5.38	2,024,850	Sandvik AB	41,678,945	2.38
391,660	Publicis Groupe SA	39,577,243	2.26		Total Sweden	84,360,678	4.81
438,266	Schneider Electric SE	91,882,466	5.24				
	Total France	499,967,442	28.52	SWITZERLAND			
GERMANY				361,298	Compagnie Financiere Richemont SA - Reg	51,069,840	2.91
630,186	Brenntag SE	49,204,923	2.81	188,305	DSM-Firmenich AG	19,847,347	1.13
251,699	Hannover Rueckversicherung AG - Reg	63,856,037	3.64	161,206	Nestle SA - Reg	15,867,782	0.91
172,971	Muenchener Rueckversicherungs-Gesellschaft AG - Reg	78,234,784	4.47	17,091	Partners Group Holding AG - Reg	22,629,741	1.29
483,693	SAP SE	87,287,240	4.97	113,054	Sika AG	31,216,786	1.78
870,079	Siemens Healthineers AG	49,350,881	2.81	36,838	Vat Group AG	17,696,528	1.01
	Total Germany	327,933,865	18.70		Total Switzerland	158,328,024	9.03
IRELAND				UNITED KINGDOM			
1,749,831	Ryanair Holdings plc	36,798,946	2.10	1,240,681	Allfunds Group plc	8,306,359	0.47
	Total Ireland	36,798,946	2.10	464,687	Relx plc	18,657,183	1.06
				776,118	RELX plc	31,083,296	1.78
ITALY					Total United Kingdom	58,046,838	3.31
2,669,748	Finecobank Banca Fineco SpA	37,069,451	2.11	Total Equities			
	Total Italy	37,069,451	2.11	1,722,101,745			
NETHERLANDS				Total Transferable securities and money market instruments admitted to an official exchange listing			
119,918	ASM International NV	67,861,596	3.87	1,722,101,745			
103,106	ASML Holding NV	91,991,173	5.25	98.22			
39,214	Ferrari NV	15,842,456	0.90	Undertakings for collective investments in transferable securities			
208,558	IMCD Group NV	34,067,949	1.94	Funds			
	Total Netherlands	209,763,174	11.96	IRELAND			
				262,948	BlackRock ICS Euro Liquidity Fund	26,952,551	1.54

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Select

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value EUR	% of Net Asset Value*
Undertakings for collective investments in transferable securities (continued)			
Funds (continued)			
IRELAND (continued)			
10,204	ILF EUR Liquidity Fund	1,027,769	0.06
	Total Ireland	27,980,320	1.60
	Total Funds	27,980,320	1.60
	Total Undertakings for collective investments in transferable securities	27,980,320	1.60
	Total value of investments	1,750,082,065	99.82
	(Total cost: EUR 1,212,962,771)		

*Minor differences due to rounding.

CT (Lux) European Smaller Companies

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value EUR	% of Net Asset Value*	Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BELGIUM				GERMANY (continued)			
1,021,173	Azelis Group NV	20,004,779	1.39	388,914	Stabilus SE	22,945,926	1.60
1,830	Lotus Bakeries NV	16,378,500	1.14	Total Germany		245,902,372	17.14
333,963	Melexis NV	25,097,319	1.75	IRELAND			
Total Belgium		61,480,598	4.28	4,498,647	AIB Group plc	21,161,635	1.47
DENMARK				3,260,141	Dalata Hotel Group Limited	14,686,935	1.02
1,458,911	Tryg A/S	27,812,896	1.94	2,735,190	Irish Continental Group plc	13,265,672	0.93
Total Denmark		27,812,896	1.94	194,096	Kingspan Group plc	16,393,348	1.14
FINLAND				Total Ireland		65,507,590	4.56
279,247	Cargotec Corp.	18,025,393	1.26	ITALY			
745,963	Huhtamaki Oyj	28,965,743	2.01	348,615	Amplifon SpA	11,783,187	0.82
747,741	Konecranes Oyj	35,973,820	2.51	315,232	Carel Industries SpA	6,414,971	0.45
974,528	Metso Oyj	10,724,681	0.75	2,269,349	Finecobank Banca Fineco SpA	31,509,911	2.19
477,205	Vaisala Oyj	18,109,930	1.26	2,723,697	Infrastrutture Wireless Italiane SpA	28,680,529	2.00
Total Finland		111,799,567	7.79	592,313	Intercos SpA	7,948,840	0.55
FRANCE				530,293	Interpump Group SpA	23,963,941	1.67
75,475	Biomerieux	7,717,319	0.54	1,239,983	Technoprobe SpA	10,440,657	0.73
1,159,627	Bureau Veritas SA	32,794,252	2.29	Total Italy		120,742,036	8.41
260,480	Edenred SE	12,883,341	0.90	LUXEMBOURG			
1,200,356	Elis SA	25,279,497	1.76	189,796	Eurofins Scientific SE	11,213,148	0.78
160,756	Gaztransport Et Technigaz SA	22,264,706	1.55	Total Luxembourg		11,213,148	0.78
277,231	Pluxee NV	7,596,129	0.53	NETHERLANDS			
75,987	Remy Cointreau	7,100,225	0.49	74,790	ASM International NV	42,323,661	2.94
204,428	SEB SA	24,245,161	1.69	208,107	BE Semiconductor Industries	29,530,383	2.06
732,522	Verallia SA	26,400,093	1.84	2,324,770	Davide Campari-Milano NV	21,652,908	1.51
25,074	Virbac SA	8,675,604	0.60	221,996	IMCD Group NV	36,263,046	2.53
Total France		174,956,327	12.19	Total Netherlands		129,769,998	9.04
GERMANY				NORWAY			
294,161	Aixtron AG	7,206,945	0.50	612,927	Tomra Systems ASA	8,869,723	0.62
64,808	Atoss Software AG	17,757,392	1.24	Total Norway		8,869,723	0.62
278,085	Brenntag SE	21,712,877	1.51	SPAIN			
136,159	Carl Zeiss Meditec AG	15,767,212	1.10	1,727,036	Fluidra SA	37,856,629	2.64
33,717	CompuGroup Medical SE & Company KgaA	961,609	0.07	83,696	Vidrala SA	8,051,555	0.56
525,002	CTS Eventim AG	43,286,415	3.02	205,088	Viscofan SA	12,079,683	0.84
250,502	Gerresheimer AG	26,152,409	1.82	Total Spain		57,987,867	4.04
418,930	Nemetschek SE	38,424,260	2.68				
321,794	Puma SE	13,521,784	0.94				
23,264	Rational AG	18,587,936	1.30				
494,384	Schott Pharma AG & Company KGaA	19,577,607	1.36				

The accompanying notes form an integral part of these financial statements.

CT (Lux) European Smaller Companies

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value*	Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Other transferable securities and money market instruments			
Equities (continued)				Equities			
SWEDEN				DENMARK			
348,956	AddTech AB	7,367,142	0.51	280,528	Ow Bunker A/S**	0	0.00
1,096,015	Avanza Bank Holding AB	21,914,679	1.53	Total Denmark			
1,070,362	Elekta AB - B	7,479,953	0.52	0 0.00			
3,346,153	Fortnox AB	19,396,625	1.35	Total Equities			
661,105	Hemnet Group AB	18,766,102	1.31	0 0.00			
1,449,835	Hexpol AB	16,396,699	1.14	Total Other transferable securities and money market instruments			
225,862	MIPS AB	6,865,070	0.48	0 0.00			
419,661	Munters Group AB	6,981,048	0.49	Undertakings for collective investments in transferable securities			
1,545,926	Nordnet AB	26,292,075	1.83	Funds			
904,892	Thule Group AB	25,286,597	1.76	IRELAND			
Total Sweden				334,314 BlackRock ICS Euro Liquidity Fund			
156,745,990 10.92				34,267,734 2.39			
SWITZERLAND				Total Ireland			
357,581	Accelleron Industries AG	12,417,390	0.87	34,267,734 2.39			
85,358	Belimo Holding AG	38,802,456	2.70	Total Funds			
55,268	Burckhardt Compression Holding AG	32,100,991	2.24	34,267,734 2.39			
35,140	Comet Holding AG	11,350,217	0.79	Total Undertakings for collective investments in transferable securities			
20,700	Inficon Holding AG	28,046,715	1.95	34,267,734 2.39			
37,178	Kardex Holding AG	9,669,473	0.67	Total value of investments			
1,472,900	SIG Group AG	30,283,042	2.11	1,485,395,591 103.51			
99,822	Sika AG	27,563,129	1.92	(Total cost: EUR 1,074,998,189)			
182,575	SKAN Group AG	15,972,287	1.12	<i>*Minor differences due to rounding.</i>			
73,986	Tecan Group AG - Reg	28,430,539	1.98	<i>**Fair valued security.</i>			
62,346	Vat Group AG	29,950,262	2.09				
Total Switzerland							
264,586,501 18.44							
UNITED KINGDOM							
2,054,256	Allfunds Group plc	13,753,244	0.97				
Total United Kingdom							
13,753,244 0.97							
Total Equities							
1,451,127,857 101.12							
Total Transferable securities and money market instruments admitted to an official exchange listing							
1,451,127,857 101.12							

The accompanying notes form an integral part of these financial statements.

CT (Lux) Asian Equity Income

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
AUSTRALIA				INDIA (continued)			
131,627	ANZ Group Holdings Limited	2,524,679	3.29	105,516	Infosys Technologies Limited	1,895,238	2.48
54,516	CAR Group Limited	1,283,230	1.68	181,711	ITC Limited	933,253	1.22
331,874	Deterra Royalties Limited	1,067,417	1.39	567,418	Power Grid Corp. of India Limited	1,883,845	2.46
5,456	Macquarie Group Limited	710,831	0.93		Total India	10,988,502	14.36
18,514	Mineral Resources Limited	856,006	1.12				
22,319	Rio Tinto Limited	1,772,937	2.31				
186,508	Santos Limited	943,003	1.23				
343,987	Telstra Corp. Limited	866,250	1.13				
85,584	Transurban Group	743,722	0.97				
	Total Australia	10,768,075	14.05				
CAYMAN ISLANDS				INDONESIA			
446,000	China Resources Land Limited	1,410,411	1.84	3,135,900	Bank Negara Indonesia Tbk PT	1,166,909	1.52
57,350	JD.com Inc.	790,661	1.03	4,551,878	Bank Rakyat Indonesia	1,736,876	2.27
60,785	NetEase Inc.	1,264,406	1.65	1,518,000	Indofood CBP Sukses Makmur Tbk PT	1,110,587	1.45
101,600	Shenzhen International Group Holdings Limited	961,939	1.26		Total Indonesia	4,014,372	5.24
	Total Cayman Islands	4,427,417	5.78				
CHINA				PHILIPPINES			
1,544,200	Baoshan Iron & Steel Company Limited - A	1,376,087	1.80	615,170	BDO Unibank Inc.	1,690,734	2.21
3,467,000	China Construction Bank Corp.	2,090,892	2.73		Total Philippines	1,690,734	2.21
291,200	Fuyao Glass Industry Group - H	1,465,964	1.91				
200,242	Inner Mongolia Yili Industrial Group Company Limited - A	766,998	1.00				
1,706,000	Petrochina Company Limited	1,458,280	1.91				
600,000	Zijin Mining Group Company Limited - H	1,197,479	1.56				
	Total China	8,355,700	10.91				
HONG KONG				REPUBLIC OF KOREA (SOUTH)			
233,000	AIA Group Limited	1,564,460	2.04	38,082	KB Financial Group Inc.	1,988,598	2.60
268,000	Galaxy Entertainment Group Limited	1,345,746	1.76	100,033	Samsung Electronics Company Limited Pfd	4,993,263	6.52
45,822	Hong Kong Exchanges and Clearing Limited	1,333,716	1.74	38,634	SK Telecom Company Limited	1,529,568	2.00
1,266,000	Lenovo Group Limited	1,467,157	1.91		Total Republic of Korea (South)	8,511,429	11.12
	Total Hong Kong	5,711,079	7.45				
INDIA				SINGAPORE			
18,025	Bajaj Auto Limited	1,977,096	2.58	530,600	CapitaLand Ascendas REIT	1,089,035	1.42
389,964	Embassy Office Parks REIT	1,728,174	2.26	74,500	DBS Group Holdings Limited	1,988,911	2.60
458,093	Gail India Limited	994,423	1.30	168,300	Keppel Corp. Limited	915,324	1.20
90,809	HDFC Bank Limited	1,576,473	2.06		Total Singapore	3,993,270	5.22
				TAIWAN			
				168,000	Chroma ATE Inc.	1,325,498	1.73
				93,000	Delta Electronics Inc.	995,295	1.30
				164,000	E Ink Holdings Inc.	1,163,263	1.52
				10,000	eMemory Technology Inc.	749,928	0.98
				31,000	MediaTek Inc.	1,123,642	1.47
				320,000	Taiwan Semiconductor Manufacturing Company Limited	7,689,263	10.05
				141,000	Unimicron Technology Corp.	837,107	1.09
				19,000	Wiwynn Corp.	1,300,188	1.70
					Total Taiwan	15,184,184	19.84

The accompanying notes form an integral part of these financial statements.

CT (Lux) Asian Equity Income

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
THAILAND			
781,400	Thai Oil pcl	1,258,180	1.64
8,401,041	WHA Corp pcl	1,105,187	1.44
	Total Thailand	2,363,367	3.08
	Total Equities	76,008,129	99.26
	Total Transferable securities and money market instruments admitted to an official exchange listing	76,008,129	99.26
	Total value of investments	76,008,129	99.26

(Total cost: USD 69,651,462)

*Minor differences due to rounding.

CT (Lux) Global Technology

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
GERMANY				UNITED STATES (continued)			
321,918	TeamViewer AG	4,799,604	0.46	962,187	Gen Digital Inc.	21,552,989	2.08
	Total Germany	4,799,604	0.46	153,450	Global Payments Inc.	20,510,127	1.98
				220,711	GoDaddy Inc.	26,193,981	2.53
				54,989	Juniper Networks Inc.	2,037,892	0.20
				108,772	Kulicke & Soffa Industries Inc.	5,472,319	0.53
				62,057	Lam Research Corp.	60,292,720	5.83
				93,289	Lumentum Holdings Lite US	4,417,234	0.43
				191,900	Lyft Inc. - A	3,713,265	0.36
				254,758	Marvell Technology Inc.	18,057,247	1.75
				103,566	Match Group Inc.	3,757,374	0.36
				48,735	Meta Platforms Inc.	23,664,741	2.29
				126,625	Microsoft Corp.	53,273,670	5.14
				199,753	NetApp Inc.	20,968,072	2.02
				44,010	Nvidia Corp.	39,765,676	3.84
				240,524	ON Semiconductor Corp.	17,690,540	1.71
				183,298	Oracle Corp.	23,024,062	2.22
				36,595	Palo Alto Networks Inc.	10,397,737	1.01
				308,553	Pinterest Inc.	10,697,533	1.03
				76,598	Qorvo Inc.	8,795,748	0.85
				281,918	Ringcentral Inc. - A	9,793,831	0.95
				32,805	Salesforce.com Inc.	9,880,210	0.96
				264,520	Semtech Corp.	7,271,655	0.70
				65,200	Shift4 Payments Inc.	4,307,764	0.42
				43,787	Skyworks Solutions Inc.	4,743,008	0.46
				202,392	Synaptics Inc.	19,745,364	1.91
				38,512	Synopsys Inc.	22,009,608	2.13
				139,214	Tenable Holdings Inc.	6,881,348	0.67
				255,091	Teradyne Inc.	28,781,918	2.78
				55,259	T-Mobile USA Inc.	9,019,374	0.87
				195,500	TripAdvisor Inc.	5,432,945	0.53
				60,400	Varonis Systems Inc.	2,849,068	0.28
				64,500	Verint Systems Inc.	2,138,175	0.21
				91,040	Visa Inc. - A	25,407,443	2.46
				35,200	Walt Disney Company	4,307,072	0.42
				208,475	Western Digital Corp.	14,226,334	1.38
					Total United States	964,040,057	93.22
					Total Equities	1,022,022,576	98.82
					Total Transferable securities and money market instruments admitted to an official exchange listing	1,022,022,576	98.82
					Total value of investments	1,022,022,576	98.82
					(Total cost: USD 733,896,102)		

*Minor differences due to rounding.

The accompanying notes form an integral part of these financial statements.

CT (Lux) UK Equities

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value GBP	% of Net Asset Value*	Quantity	Investment	Market Value GBP	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
CANADA				UNITED KINGDOM (continued)			
13,635	Wheaton Precious Metals Corp.	522,221	1.37	9,280	London Stock Exchange Group plc	880,672	2.31
	Total Canada	522,221	1.37	42,232	Mondi plc	589,348	1.55
				96,250	Pets At Home Group plc	258,335	0.68
				73,063	Prudential plc	542,858	1.43
				9,231	Reckitt Benckiser Group plc	416,503	1.09
				45,266	Relx plc	1,549,907	4.07
				160,956	Rotork plc	529,223	1.39
				43,265	RS Group plc	314,450	0.83
				69,611	Sage Group plc	880,927	2.31
				61,414	Segro plc	555,060	1.46
				209,969	Shaftesbury Capital plc	302,985	0.80
				84,367	Shell plc	2,214,633	5.82
				6,438	Spectris plc	212,905	0.56
				113,354	Spire Healthcare Group plc	262,981	0.69
				36,022	SSE plc	594,363	1.56
				141,807	SSP Group plc	310,841	0.82
				98,978	Standard Chartered plc	664,538	1.74
				75,511	Tate & Lyle plc	466,280	1.22
				223,652	Tesco plc	663,352	1.74
				34,992	Unilever plc	1,391,107	3.65
				36,181	Watches of Switzerland Group plc	129,745	0.34
					Total United Kingdom	31,622,033	83.02
					Total Equities	35,488,529	93.17
					Total Transferable securities and money market instruments admitted to an official exchange listing	35,488,529	93.17
					Undertakings for collective investments in transferable securities		
					Funds		
					IRELAND		
				177,468	BlackRock ICS Sterling Liquidity Fund	177,468	0.47
					Total Ireland	177,468	0.47
					Total Funds	177,468	0.47
					Total Undertakings for collective investments in transferable securities	177,468	0.47
					Total value of investments	35,665,997	93.64
					(Total cost: GBP 31,963,308)		

*Minor differences due to rounding.

The accompanying notes form an integral part of these financial statements.

CT (Lux) UK Equity Income

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value GBP	% of Net Asset Value*	Quantity	Investment	Market Value GBP	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
GUERNSEY - CHANNEL ISLANDS				UNITED KINGDOM (continued)			
4,312,753	Sherborne Investors Guernsey	2,469,051	1.09	219,991	Victrex plc	2,857,683	1.26
	Total Guernsey - Channel Islands	2,469,051	1.09	93,510	Whitbread plc	3,098,921	1.37
				1,029,250	Wincanton plc	6,175,500	2.73
					Total United Kingdom	222,411,010	98.32
UNITED KINGDOM				Total Equities			
72,054	Astrazeneca plc	7,693,926	3.40			224,880,061	99.41
291,106	Britvic plc	2,392,891	1.06	Total Transferable securities and money market instruments admitted to an official exchange listing			
4,244,509	BT Group plc	4,654,104	2.06			224,880,061	99.41
255,876	Burberry Group plc	3,103,776	1.37	Other transferable securities and money market instruments			
4,055,561	Centrica plc	5,176,924	2.29	Equities			
792,587	Chesnara plc	2,084,504	0.92	UNITED KINGDOM			
118,999	Compass Group	2,764,347	1.22	39,376	Unbound Group plc**	0	0.00
2,367,843	Direct Line Insurance Group plc	4,618,478	2.04		Total United Kingdom	0	0.00
1,391,419	DS Smith plc	5,519,759	2.44	Total Equities			
1,233,245	Elementis plc	1,830,136	0.81	0			
2,237,543	Firstgroup plc	4,036,528	1.78	Total Other transferable securities and money market instruments			
772,568	GSK plc	13,200,097	5.83	0			
503,520	Hargreaves Lansdown plc	3,705,907	1.64	Undertakings for collective investments in transferable securities			
4,159,680	Hays plc	3,928,818	1.74	Funds			
183,392	Hikma Pharmaceuticals plc	3,518,376	1.56	IRELAND			
269,183	Imi plc	4,885,671	2.16	111,010	BlackRock ICS Sterling Liquidity Fund	111,010	0.05
773,100	Imperial Brands plc	13,683,870	6.05		Total Ireland	111,010	0.05
1,410,693	International Distributions Services plc	3,234,719	1.43	Total Funds			
7,498,047	ITV plc	5,541,057	2.45	111,010			
191,818	Johnson Matthey plc	3,431,624	1.52	Total Undertakings for collective investments in transferable securities			
852,531	Land Securities Group plc	5,611,359	2.48	111,010			
2,482,054	Legal & General Group plc	6,314,345	2.79	Total value of investments			
2,437,353	Marks & Spencer Group plc	6,461,423	2.86	224,991,071			
858,481	Morgan Advanced Materials plc	2,446,671	1.08	(Total cost: GBP 217,700,400)			
162,751	Morgan Sindall Group plc	3,775,823	1.67	<i>*Minor differences due to rounding.</i>			
153,046	Oxford Instruments plc	3,252,228	1.44	<i>**Fair valued security.</i>			
990,920	Pearson plc	10,325,386	4.56				
1,063,759	Phoenix Group Holdings plc	5,878,332	2.60				
869,871	Rank Group plc	601,951	0.27				
233,338	Relx plc	7,989,493	3.53				
1,714,115	Rentokil Initial plc	8,085,480	3.57				
1,297,377	RS Group plc	9,429,336	4.17				
480,218	Segro plc	4,340,210	1.92				
454,478	Smith & Nephew plc	4,506,604	1.99				
286,598	Smiths Group plc	4,704,506	2.08				
198,215	SSE plc	3,270,548	1.45				
664,262	Tate & Lyle plc	4,101,818	1.81				
1,822,261	Tesco plc	5,404,826	2.39				
499,300	Travis Perkins plc	3,641,894	1.61				
279,994	Unilever plc	11,131,161	4.92				

The accompanying notes form an integral part of these financial statements.

CT (Lux) Japan Equities*

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value JPY	% of Net Asset Value**	Quantity	Investment	Market Value JPY	% of Net Asset Value**	
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Equities				Equities (continued)				
JAPAN				JAPAN (continued)				
7,900	Chugai Pharmaceutical Company Limited	45,551,400	1.22	1,900	Toho Holdings Company Limited	6,821,000	0.18	
11,300	Dai-ichi Life Holdings Inc.	43,505,000	1.16	18,300	Tokio Marine Holdings Inc.	86,467,500	2.31	
14,800	Daiichi Sankyo Company Limited	71,010,400	1.90	4,900	Tokyo Electron Limited	192,374,000	5.14	
40,200	Daiwabo Holdings Company Limited	101,464,800	2.71	22,000	Toppa Holdings Inc.	83,072,000	2.22	
1,500	Disco Corp.	82,785,000	2.21	60,500	Toyota Motor Corp.	230,263,000	6.16	
8,800	DMG Mori Company Limited	35,032,800	0.94	75,200	USS Company Limited	93,962,400	2.51	
31,000	Gunma Bank Limited	26,536,000	0.71	Total Japan			3,687,246,650	98.51
10,700	Hitachi Limited	147,178,500	3.92	Total Equities			3,687,246,650	98.51
14,000	Hosiden Corp.	26,866,000	0.72	Total Transferable securities and money market instruments admitted to an official exchange listing			3,687,246,650	98.51
4,800	Hoya Corp.	90,408,000	2.41	Total value of investments			3,687,246,650	98.51
18,700	Infroneer Holdings Inc.	27,077,600	0.72	(Total cost: JPY 3,377,868,123)				
21,500	Inpex Corp.	49,439,250	1.32	<i>*See note 1.</i>				
24,300	Itochu Corp.	157,075,200	4.19	<i>**Minor differences due to rounding.</i>				
2,200	Keyence Corp.	154,198,000	4.12					
12,800	Kinden Corp.	33,651,200	0.90					
26,900	Komatsu Limited	120,054,700	3.21					
7,000	Macnica Holdings Inc.	51,632,000	1.37					
34,300	Marubeni Corp.	89,540,150	2.39					
16,900	MatsukiyoCocokara & Company	40,974,050	1.09					
31,300	Mazda Motor Corp.	55,134,950	1.47					
133,500	Mitsubishi UFJ Financial Group Inc.	204,922,500	5.48					
12,100	Mitsui & Company Limited	85,220,300	2.28					
7,600	Nintendo Company Limited	62,768,400	1.68					
71,900	Nippon Telegraph & Telephone Corp.	12,942,000	0.35					
45,600	Nishi-Nippon Financial Holdings Inc.	86,138,400	2.30					
1,100	Obic Company Limited	25,096,500	0.67					
35,200	Orix Corp.	116,089,600	3.11					
24,400	Otsuka Corp.	78,104,400	2.09					
34,700	Pal Group Holdings Company Limited	89,283,100	2.39					
24,700	Recruit Holdings Company Limited	163,736,300	4.37					
16,300	Renesas Electronics Corp.	43,749,200	1.17					
30,800	Sangetsu Company Limited	101,640,000	2.72					
39,300	Sankyo Company Limited	64,903,950	1.73					
37,900	Sanwa Holdings Corp.	99,790,700	2.67					
19,600	Shin-Etsu Chemical Company Limited	129,477,600	3.46					
9,000	Sony Group Corp.	116,370,000	3.11					
10,400	Suntory Beverage & Food Limited	53,164,800	1.42					
2,800	TBS Holdings Inc.	11,774,000	0.31					

The accompanying notes form an integral part of these financial statements.

CT (Lux) Credit Opportunities

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
AUSTRALIA				GERMANY (continued)					
EUR	948,000	APA Infrastructure Limited 1.25% 15/03/2033	765,758	0.44	EUR	1,000,000	Alstria Office REIT AG 1.50% 15/11/2027	787,450	0.45
EUR	1,098,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	897,977	0.51	EUR	1,400,000	Amprion GmbH 0.63% 23/09/2033	1,077,066	0.61
EUR	900,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	736,047	0.42	EUR	1,276,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	1,237,021	0.71
EUR	1,920,000	AusNet Services Holdings Pty Limited 0.63% 25/08/2030	1,610,540	0.92	EUR	1,000,000	Commerzbank AG FRN 05/10/2033	1,077,391	0.61
EUR	1,207,000	NBN Company Limited 4.38% 15/03/2033	1,294,287	0.74	EUR	206,000	Douglas Service GmbH 6.00% 08/04/2026	209,275	0.12
		Total Australia	5,304,609	3.03	EUR	1,081,000	Gruenenthal GmbH 3.63% 15/11/2026	1,061,709	0.60
					EUR	1,200,000	Hamburg Commercial Bank AG 4.88% 30/03/2027	1,209,231	0.69
BELGIUM					EUR	379,857	IHO Verwaltungs GmbH 8.75% 15/05/2028	412,415	0.23
EUR	562,000	Anheuser-Busch Inbev 3.75% 22/03/2037	576,036	0.33	EUR	558,000	Ineos Styrolution Group GmbH 2.25% 16/01/2027	517,314	0.29
EUR	900,000	Elia Transmission Belgium SA 3.75% 16/01/2036	910,540	0.52	EUR	1,300,000	Mahle GmbH 2.38% 14/05/2028	1,139,398	0.65
		Total Belgium	1,486,576	0.85	EUR	418,000	PCF GmbH 4.75% 15/04/2026	317,690	0.18
					EUR	211,000	Progroup AG 5.13% 15/04/2029	211,691	0.12
CAYMAN ISLANDS					EUR	308,000	Progroup AG 5.38% 15/04/2031	308,140	0.18
GBP	1,175,000	Thames Water Utilities Finance plc 2.88% 03/05/2027	953,881	0.53	EUR	1,300,000	Schaeffler AG 3.38% 12/10/2028	1,256,751	0.72
		Total Cayman Islands	953,881	0.53	EUR	823,000	Techem Verwaltungsgesellschaft 675 mbH 2.00% 15/07/2025	808,907	0.46
					EUR	475,200	TK Elevator Holdingco GmbH 6.63% 15/07/2028	461,747	0.26
FRANCE					EUR	263,000	Wepa Hygieneprodukte GmbH 5.63% 15/01/2031	265,868	0.15
EUR	265,000	Altice France SA 2.50% 15/01/2025	239,004	0.14			Total Germany	12,993,645	7.39
EUR	1,300,000	BNP Paribas SA FRN 26/09/2032	1,355,106	0.77	GIBRALTAR				
USD	3,500,000	BNP Paribas SA - Perp FRN	2,929,909	1.67	EUR	1,262,000	888 Acquisitions Limited 7.56% 15/07/2027	1,224,901	0.70
EUR	1,200,000	BPCE SA FRN 13/10/2046	990,258	0.56			Total Gibraltar	1,224,901	0.70
EUR	400,000	BPCE SA 3.88% 25/01/2036	406,898	0.23	GREECE				
EUR	200,000	Credit Agricole SA 3.75% 22/01/2034	204,405	0.12	EUR	600,000	Eurobank SA FRN 05/05/2027	572,115	0.33
EUR	1,165,000	Elior Group SA 3.75% 15/07/2026	1,094,450	0.62	EUR	491,000	Eurobank SA FRN 28/11/2029	517,890	0.29
EUR	1,454,000	Getlink SE 3.50% 30/10/2025	1,442,684	0.82	EUR	510,000	Eurobank SA FRN 26/01/2029	556,209	0.32
EUR	1,542,000	Iliad Holding SASU 5.13% 15/10/2026	1,528,490	0.87	EUR	696,000	National Bank of Greece SA FRN 03/01/2034	760,136	0.43
EUR	250,000	Loxam SAS 2.88% 15/04/2026	244,082	0.14			Total Greece	2,406,350	1.37
EUR	735,000	Paprec Holding SA 7.25% 17/11/2029	785,340	0.45					
EUR	539,000	Rexel SA 5.25% 15/09/2030	559,356	0.32					
		Total France	11,779,982	6.71					
GERMANY									
EUR	700,000	Alstria Office Reit AG 0.50% 26/09/2025	634,581	0.36					

The accompanying notes form an integral part of these financial statements.

CT (Lux) Credit Opportunities

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
IRELAND				LUXEMBOURG (continued)					
EUR	524,000	Eircom Finance DAC 3.50% 15/05/2026	512,236	0.29	EUR	574,000	Eurofins Scientific SE - Perp FRN	602,947	0.34
EUR	1,477,000	Permanent TSB Group Holdings plc FRN 25/04/2028	1,571,253	0.89	GBP	565,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	468,773	0.27
	Total Ireland		2,083,489	1.18	EUR	2,000,000	Grand City Properties SA - Perp FRN	1,296,062	0.74
ITALY				NETHERLANDS					
EUR	609,000	Autostrade per l'Italia SpA 4.75% 24/01/2031	636,249	0.36	EUR	1,569,000	InPost SA 2.25% 15/07/2027	1,472,409	0.84
EUR	1,344,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	1,278,200	0.73	EUR	507,000	Loarre Investments Sarl 6.50% 15/05/2029	510,351	0.29
EUR	1,425,000	FIS Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027	1,382,784	0.79	EUR	539,000	Loarre Investments Sarl FRN 15/05/2029	542,455	0.30
EUR	392,000	Lottomatica SpA 7.13% 01/06/2028	414,271	0.24	EUR	641,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	626,650	0.36
EUR	1,096,000	Lottomatica SpA 9.75% 30/09/2027	1,174,970	0.67		Total Luxembourg		12,327,599	7.02
EUR	583,000	Nexi SpA 1.63% 30/04/2026	554,261	0.32	EUR	129,000	ASR Nederland NV 3.63% 12/12/2028	129,433	0.07
EUR	711,000	Telecom Italia SpA 4.00% 11/04/2024	710,518	0.40	EUR	702,000	ASR Nederland NV FRN 07/12/2043	812,024	0.46
EUR	860,000	Telecom Italia SpA 6.88% 15/02/2028	911,720	0.52	EUR	1,005,000	Constellium NV 4.25% 15/02/2026	1,003,144	0.57
	Total Italy		7,062,973	4.03	EUR	1,662,000	Darling Global Finance BV 3.63% 15/05/2026	1,645,586	0.93
JERSEY - CHANNEL ISLANDS				NETHERLANDS					
GBP	203,000	Aston Martin Capital Holdings 10.38% 31/03/2029	242,142	0.14	EUR	1,000,000	Digital Dutch Finco BV 1.00% 15/01/2032	795,278	0.45
	Total Jersey - Channel Islands		242,142	0.14	GBP	618,000	E.ON International Finance BV 6.25% 03/06/2030	777,308	0.44
LUXEMBOURG				NETHERLANDS					
EUR	364,000	Altice Financing SA 3.00% 15/01/2028	299,945	0.17	EUR	1,038,000	House of HR Group BV 9.00% 03/11/2029	1,094,935	0.61
EUR	1,700,000	Aroundtown SA 1.45% 09/07/2028	1,401,598	0.80	EUR	1,600,000	ING Groep NV FRN 12/02/2035	1,632,987	0.93
GBP	1,855,000	Aroundtown SA 3.00% 16/10/2029	1,676,573	0.95	USD	4,600,000	ING Groep NV - Perp FRN	3,586,359	2.04
EUR	1,165,000	Canpack SA 2.38% 01/11/2027	1,082,236	0.62	EUR	1,300,000	OI European Group BV 2.88% 15/02/2025	1,284,532	0.73
EUR	412,000	Cirsa Finance International Sarl 6.50% 15/03/2029	423,083	0.24	EUR	1,391,000	Sagax Euro MTN BV 0.75% 26/01/2028	1,225,105	0.70
EUR	580,000	Cirsa Finance International Sarl 7.88% 31/07/2028	615,491	0.35	EUR	1,599,000	Stedin Holding NV - Perp FRN	1,466,083	0.83
EUR	174,600	Cirsa Finance International Sarl 10.38% 30/11/2027	188,659	0.11	EUR	107,000	Summer Bidco BV 10.75% 15/02/2029	108,941	0.06
EUR	502,000	Ephios Subco 3 Sarl 7.88% 31/01/2031	527,655	0.30	EUR	1,100,000	Telefonica Europe BV - Perp FRN	1,017,051	0.58
EUR	611,000	Eurofins Scientific SE - Perp FRN	592,712	0.34	EUR	800,000	Telefonica Europe BV - Perp FRN	811,520	0.46
					EUR	213,000	TenneT Holding BV - Perp FRN	212,419	0.12
					EUR	1,800,000	Triodos Bank NV FRN 05/02/2032	1,488,994	0.85
					EUR	246,000	United Group BV 5.25% 01/02/2030	238,119	0.13

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CT (Lux) Credit Opportunities

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
UNITED KINGDOM (continued)				UNITED STATES (continued)					
GBP	1,769,000	Telereal Securitisation plc FRN 10/12/2033	1,928,146	1.10	USD	1,059,000	JPMorgan Chase & Company FRN 22/04/2032	829,798	0.47
GBP	3,060,642	Tesco Property Finance 3 plc 5.74% 13/04/2040	3,652,737	2.07	USD	480,000	JPMorgan Chase & Company FRN 25/01/2033	379,648	0.22
GBP	96,000	Thames Water Utilities Finance plc 5.13% 28/09/2037	93,778	0.05	USD	174,000	Microchip Technology Inc. 5.05% 15/03/2029	161,302	0.09
GBP	144,000	Thames Water Utilities Finance plc 7.75% 30/04/2044	169,715	0.10	EUR	1,455,000	Silgan Holdings Inc. 3.25% 15/03/2025	1,441,514	0.82
EUR	296,000	United Utilities Water Finance plc 3.75% 23/05/2034	297,589	0.17	EUR	562,000	Spectrum Brands Inc. 4.00% 01/10/2026	558,072	0.32
EUR	1,390,000	Victoria plc 3.63% 26/08/2026	1,117,451	0.64	USD	881,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	677,004	0.38
EUR	600,000	Virgin Money UK plc FRN 29/10/2028	616,620	0.35			Total United States	13,996,425	7.94
GBP	413,000	Virgin Money UK plc FRN 23/08/2029	526,182	0.30			Total Bonds	145,997,400	82.99
GBP	500,000	Virgin Money UK plc - Perp FRN	658,502	0.37			Total Transferable securities and money market instruments admitted to an official exchange listing	145,997,400	82.99
GBP	1,467,000	Vmed O2 UK Financing 4.00% 31/01/2029	1,509,290	0.86			Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities		
USD	2,586,000	Vodafone Group plc FRN 03/10/2078	2,391,563	1.35			Bonds		
EUR	1,091,000	Vodafone Group plc FRN 30/08/2084	1,176,635	0.67			AUSTRALIA		
GBP	1,277,000	Zenith Finco plc 6.50% 30/06/2027	1,113,573	0.63	USD	885,000	NBN Company Limited 5.75% 06/10/2028	846,086	0.48
		Total United Kingdom	45,090,679	25.62			Total Australia	846,086	0.48
		UNITED STATES					DENMARK		
USD	732,000	Amgen Inc. 5.25% 02/03/2030	688,741	0.39	USD	2,005,000	Danske Bank A/S 1.55% 10/09/2027	1,692,757	0.96
USD	2,128,000	Amgen Inc. 5.25% 02/03/2033	1,985,778	1.13			Total Denmark	1,692,757	0.96
EUR	1,402,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	1,199,573	0.68			NETHERLANDS		
USD	2,067,000	Bank of America Corp. FRN 22/04/2032	1,623,240	0.92	GBP	786,000	Boost Newco Borrower LLC 8.50% 15/01/2031	994,053	0.57
USD	571,000	Bristol-Myers Squibb Company 5.10% 22/02/2031	534,599	0.30			Total Netherlands	994,053	0.57
USD	544,000	Bristol-Myers Squibb Company 5.20% 22/02/2034	511,224	0.29			UNITED KINGDOM		
USD	344,000	Campbell Soup Company 5.40% 21/03/2034	321,097	0.18	GBP	540,000	Market Bidco Finco plc 5.50% 04/11/2027	576,954	0.33
EUR	450,000	Carrier Global Corp. 4.50% 29/11/2032	477,877	0.27			Total United Kingdom	576,954	0.33
EUR	1,430,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	1,361,572	0.77					
EUR	744,000	Digital Euro Finco LLC 1.13% 09/04/2028	669,485	0.38					
EUR	570,000	Honeywell International Inc. 3.75% 01/03/2036	575,901	0.33					

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CT (Lux) Credit Opportunities

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Other transferable securities and money market instruments (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES				UNITED STATES (continued)					
USD	1,219,000	Jersey Central Power & Light Company 2.75% 01/03/2032	943,815	0.54	EUR	613,000	Olympus Water US Holding Corp. 9.63% 15/11/2028	658,650	0.37
USD	234,000	Roche Holdings Inc. 4.99% 08/03/2034	218,530	0.12	Total United States				
USD	2,061,000	Roche Holdings Inc. 5.34% 13/11/2028	1,952,122	1.12	Total Bonds				
Total United States				3,114,467	1.78	Total Other transferable securities and money market instruments			
Total Bonds				7,224,317	4.12	9,232,274			
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				7,224,317	4.12	5.23			
Other transferable securities and money market instruments				Undertakings for collective investments in transferable securities					
Bonds				Funds					
BERMUDA				IRELAND					
USD	1,991,000	Bacardi Limited 4.70% 15/05/2028	1,797,202	1.02	56,637	BlackRock ICS Euro Liquidity Fund	5,805,394	3.30	
Total Bermuda				1,797,202	1.02	51	BlackRock ICS Sterling Liquidity Fund	60	0.00
PORTUGAL				581 BlackRock ICS US Dollar Liquidity Fund				537	0.00
EUR	12,900,000	Banco Espirito Santo SA 0.00% 21/01/2099**	2,838,000	1.61	16	Insight Liquidity Funds plc	19	0.00	
Total Portugal				2,838,000	1.61	Total Ireland			
UNITED KINGDOM				Total Funds					
GBP	1,361,000	Pinewood Finance Company Limited 3.25% 30/09/2025	1,567,173	0.88	5,806,010				
GBP	1,039,000	Sherwood Financing plc 6.00% 15/11/2026	1,083,684	0.62	Total Undertakings for collective investments in transferable securities				
GBP	337,000	Thames Water Kemble Finance plc 4.63% 19/05/2026	64,646	0.04	Total value of investments				
Total United Kingdom				2,715,503	1.54	168,260,001			
UNITED STATES				(Total cost: EUR 174,381,656)					
EUR	1,161,000	EMRLD Borrower LP 6.38% 15/12/2030	1,222,919	0.69	<i>*Minor differences due to rounding.</i>				
				<i>**Fair valued security.</i>					

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Investment Grade Credit Opportunities

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*			
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)						
Bonds				Bonds (continued)						
AUSTRALIA				ITALY						
EUR	128,000	AusNet Services Holdings Pty Limited 0.63% 25/08/2030	107,369	2.56	EUR	100,000	Autostrade per l'Italia SpA 2.00% 15/01/2030	90,737	2.16	
EUR	100,000	NBN Company Limited 4.38% 15/03/2033	107,232	2.55	Total Italy					
Total Australia				214,601	5.11	90,737				2.16
BELGIUM				LUXEMBOURG						
EUR	100,000	Elia Transmission Belgium SA 0.88% 28/04/2030	86,568	2.06	EUR	100,000	Aroundtown SA 1.45% 09/07/2028	82,447	1.96	
Total Belgium				86,568	2.06	EUR	100,000	Grand City Properties SA 0.13% 11/01/2028	84,848	2.02
CAYMAN ISLANDS				NETHERLANDS						
GBP	100,000	Southern Water Services Finance Limited 2.38% 28/05/2028	102,722	2.45	USD	200,000	ING Groep NV - Perp FRN	155,929	3.72	
Total Cayman Islands				102,722	2.45	EUR	100,000	Stedin Holding NV - Perp FRN	91,688	2.18
FRANCE				UNITED KINGDOM						
EUR	100,000	Credit Agricole SA 3.75% 22/01/2034	102,203	2.43	EUR	100,000	Triodos Bank NV FRN 05/02/2032	82,722	1.97	
Total France				102,203	2.43	EUR	100,000	Wolters Kluwer NV 3.25% 18/03/2029	100,050	2.38
GERMANY				Total Netherlands						
EUR	100,000	Alstria Office REIT AG 1.50% 15/11/2027	78,745	1.88	EUR	100,000	Triodos Bank NV FRN 05/02/2032	82,722	1.97	
EUR	100,000	Amprion GmbH 0.63% 23/09/2033	76,933	1.83	EUR	100,000	Wolters Kluwer NV 3.25% 18/03/2029	100,050	2.38	
EUR	100,000	Commerzbank AG FRN 29/12/2031	91,321	2.18	Total United Kingdom					
EUR	100,000	Hamburg Commercial Bank AG 4.88% 30/03/2027	100,769	2.40	GBP	100,000	Arqiva Financing plc 7.21% 30/06/2028	126,048	3.01	
EUR	100,000	Vier Gas Transport GmbH 4.63% 26/09/2032	107,454	2.56	USD	200,000	Bae Systems plc 5.13% 26/03/2029	185,929	4.44	
EUR	30,000	Volkswagen Leasing GmbH 4.75% 25/09/2031	31,811	0.76	EUR	100,000	BUPA Finance plc 5.00% 12/10/2030	105,990	2.53	
Total Germany				487,033	11.61	GBP	100,000	Co-Operative Bank Finance plc FRN 06/04/2027	115,938	2.76
IRELAND				Total United Kingdom						
EUR	100,000	Permanent TSB Group Holdings plc FRN 25/04/2028	106,381	2.53	EUR	100,000	DS Smith plc 4.50% 27/07/2030	104,611	2.49	
Total Ireland				106,381	2.53	GBP	32,106	Marston's Issuer plc FRN 15/10/2027	35,253	0.84
				Total United Kingdom						
				1,095,962				26.12		

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Investment Grade Credit Opportunities

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*			
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Undertakings for collective investments in transferable securities						
Bonds (continued)				Funds						
UNITED STATES				IRELAND						
USD	145,000	Amgen Inc. 5.25% 02/03/2033	135,309	3.23	992	BlackRock ICS Euro Liquidity Fund	101,648	2.42		
USD	93,000	Bank of America Corp. FRN 22/04/2032	73,034	1.74	Total Ireland			101,648	2.42	
USD	33,000	Bristol-Myers Squibb Company 5.10% 22/02/2031	30,896	0.74	Total Funds				101,648	2.42
USD	31,000	Bristol-Myers Squibb Company 5.20% 22/02/2034	29,132	0.69	Total Undertakings for collective investments in transferable securities				101,648	2.42
USD	17,000	Campbell Soup Company 5.40% 21/03/2034	15,868	0.38	Total value of investments				3,907,774	93.10
EUR	100,000	Carrier Global Corp. 4.50% 29/11/2032	106,195	2.53	(Total cost: EUR 3,973,768)					
EUR	189,000	Digital Euro Finco LLC 1.13% 09/04/2028	170,071	4.05	<i>*Minor differences due to rounding.</i>					
EUR	100,000	Honeywell International Inc. 3.38% 01/03/2030	100,220	2.39						
USD	51,000	JPMorgan Chase & Company FRN 22/04/2032	39,962	0.95						
USD	20,000	JPMorgan Chase & Company FRN 25/01/2033	15,819	0.38						
USD	9,000	Microchip Technology Inc. 5.05% 15/03/2029	8,343	0.20						
GBP	65,000	Time Warner Cable Inc. 5.75% 02/06/2031	73,833	1.76						
USD	16,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	12,295	0.29						
		Total United States	810,977	19.33						
Total Bonds			3,759,671	89.57						
Total Transferable securities and money market instruments admitted to an official exchange listing			3,759,671	89.57						
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities										
Bonds										
UNITED STATES										
USD	60,000	Jersey Central Power & Light Company 2.75% 01/03/2032	46,455	1.11						
		Total United States	46,455	1.11						
Total Bonds			46,455	1.11						
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			46,455	1.11						

The accompanying notes form an integral part of these financial statements.

CT (Lux) Pan European Absolute Alpha

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
DENMARK				NETHERLANDS			
9,419	Pandora A/S	1,407,352	3.70	11,025	Airbus SE	1,882,188	4.95
	Total Denmark	1,407,352	3.70	941	Ferrari NV	380,164	1.00
FRANCE				3,435	IMCD Group NV	561,107	1.47
26,900	Bureau Veritas SA	760,732	2.00	6,160	Wolters Kluwer NV	894,432	2.35
26,162	Compagnie de Saint-Gobain SA	1,881,833	4.95		Total Netherlands	3,717,891	9.77
15,862	Compagnie Generale des Etablissements Michelin SCA	563,418	1.48	SPAIN			
6,275	Dassault Systemes SE	257,526	0.68	41,225	Industria de Diseno Textil SA	1,923,970	5.06
156	Hermes International	369,095	0.97		Total Spain	1,923,970	5.06
2,844	Legrand SA	279,338	0.73	SWEDEN			
617	L'Oreal SA	270,647	0.71	19,674	Alfa Laval AB	716,907	1.88
325	LVMH Moet Hennessy Louis Vuitton SE	270,953	0.71	34,175	Atlas Copco AB	535,059	1.41
17,992	Publicis Groupe SA	1,818,092	4.78	12,654	Sandvik AB	260,466	0.68
9,409	Safran SA	1,976,360	5.19	13,008	SKF AB	246,126	0.65
8,716	Schneider Electric SE	1,827,309	4.81	10,931	Volvo AB	274,601	0.72
	Total France	10,275,303	27.01		Total Sweden	2,033,159	5.34
GERMANY				SWITZERLAND			
1,983	Beiersdorf AG	267,606	0.70	1,896	Compagnie Financiere Richemont SA - Reg	268,002	0.70
9,954	Daimler Truck Holding AG	467,440	1.23		Total Switzerland	268,002	0.70
1,806	Deutsche Boerse AG	342,508	0.90	UNITED KINGDOM			
16,271	Dr Ing hc F Porsche AG	1,501,488	3.95	58,364	3i Group plc	1,917,619	5.04
7,529	Hannover Rueckversicherung AG - Reg	1,910,107	5.02	10,598	Compass Group	287,964	0.76
3,762	Mercedes-Benz Group AG - Reg	277,673	0.73	58,084	Informa plc	564,713	1.48
4,248	Muenchener Rueckversicherungs-Gesellschaft AG - Reg	1,921,371	5.05	2,773	InterContinental Hotels Group plc	267,330	0.70
1,568	SAP SE	282,961	0.74	7,459	Next plc	805,456	2.12
34,619	Siemens Energy AG	588,696	1.55	26,687	RELX plc	1,068,806	2.81
	Total Germany	7,559,850	19.87	436,059	Rolls-Royce Holdings plc	2,176,375	5.73
IRELAND				19,071	Sage Group plc	282,294	0.74
3,353	Kingspan Group plc	283,194	0.74		Total United Kingdom	7,370,557	19.38
	Total Ireland	283,194	0.74	Total Equities			
ITALY				Total Transferable securities and money market instruments admitted to an official exchange listing			
4,382	Moncler SpA	303,147	0.80	35,878,147			
15,204	Prysmian SpA	735,722	1.93	94.30			
	Total Italy	1,038,869	2.73				

The accompanying notes form an integral part of these financial statements.

CT (Lux) Pan European Absolute Alpha

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
421	BlackRock ICS Euro Liquidity Fund	43,171	0.11
	Total Ireland	43,171	0.11
	Total Funds	43,171	0.11
	Total Undertakings for collective investments in transferable securities	43,171	0.11
	Total value of investments	35,921,318	94.41
(Total cost: EUR 29,929,037)			

*Minor differences due to rounding.

CT (Lux) Global Extended Alpha

Portfolio Statement

as at March 31, 2024

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
AUSTRALIA				JAPAN			
4,091	CSL Limited	768,449	0.81	4,100	Keyence Corp.	1,898,768	2.00
	Total Australia	768,449	0.81	8,200	Recruit Holdings Company Limited	359,165	0.38
CANADA				Total Japan			
14,209	Nutrien Limited	772,688	0.81			2,257,933	2.38
6,367	Waste Connections Inc.	1,095,188	1.16				
	Total Canada	1,867,876	1.96	MEXICO			
DENMARK				75,394	Grupo Financiero Banorte SAB de CV	799,989	0.84
9,008	Novo Nordisk A/S	1,149,460	1.21	Total Mexico			
	Total Denmark	1,149,460	1.21	NETHERLANDS			
FRANCE				10,742	Akzo Nobel NV	802,582	0.85
34,061	AXA SA	1,280,700	1.35	Total Netherlands			
3,632	EssilorLuxottica SA	822,561	0.87	802,582 0.85			
1,566	L'Oreal SA	741,880	0.78	NORWAY			
1,534	LVMH Moet Hennessy Louis Vuitton SE	1,381,207	1.46	41,227	Equinor ASA	1,088,384	1.15
5,057	Schneider Electric SE	1,145,016	1.21	Total Norway			
12,940	TotalEnergies SE	887,006	0.93	1,088,384 1.15			
	Total France	6,258,370	6.60	SINGAPORE			
GERMANY				33,400	DBS Group Holdings Limited	891,673	0.94
5,705	Adidas AG	1,275,410	1.34	Total Singapore			
	Total Germany	1,275,410	1.34	891,673 0.94			
HONG KONG				SWITZERLAND			
114,800	AIA Group Limited	770,815	0.81	5,286	DSM-Firmenich AG	601,716	0.63
	Total Hong Kong	770,815	0.81	Total Switzerland			
INDIA				601,716 0.63			
44,386	HDFC Bank Limited	770,555	0.81	TAIWAN			
	Total India	770,555	0.81	102,000	Taiwan Semiconductor Manufacturing Company Limited	2,450,951	2.58
INDONESIA				Total Taiwan			
951,249	Bank Rakyat Indonesia	362,971	0.38	2,450,951 2.58			
	Total Indonesia	362,971	0.38	UNITED KINGDOM			
IRELAND				20,454	Anglo American plc	504,316	0.53
15,113	CRH plc	1,303,647	1.37	12,760	Ashtead Group plc	909,116	0.96
3,920	Linde plc	1,820,134	1.92	45,105	Compass Group	1,323,620	1.40
	Total Ireland	3,123,781	3.29	32,262	Genus plc	719,325	0.76
				8,360	London Stock Exchange Group plc	1,002,217	1.06
				18,564	Reckitt Benckiser Group plc	1,058,108	1.12
				23,586	RELX plc	1,020,181	1.07
				60,364	Shell plc	2,001,689	2.10
				Total United Kingdom			
				8,538,572 9.00			

The accompanying notes form an integral part of these financial statements.

CT (Lux) Global Extended Alpha

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value*	Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Undertakings for collective investments in transferable securities			
Equities (continued)				Funds			
UNITED STATES				IRELAND			
469	Adobe Inc.	236,657	0.25	1,866,170	BlackRock ICS US Dollar Liquidity Fund	1,866,171	1.97
5,446	Advanced Micro Devices Inc.	982,949	1.04		Total Ireland	1,866,171	1.97
313	Alphabet Inc. - A	47,241	0.05				
22,858	Amazon.com Inc.	4,123,125	4.35		Total Funds	1,866,171	1.97
1,256	Autodesk Inc.	327,088	0.34		Total Undertakings for collective investments in transferable securities	1,866,171	1.97
19,276	Bio-Techne Corp.	1,356,838	1.43		Total value of investments	81,571,272	86.00
16,133	Boston Scientific Corp.	1,104,949	1.16		(Total cost: USD 65,873,506)		
37,537	Cooper Cos Inc	3,808,503	4.01				
2,040	CrowdStrike Holdings Inc. - A	654,004	0.69				
7,961	Dexcom Inc.	1,104,191	1.16				
6,390	Ecolab Inc.	1,475,451	1.56				
9,301	Electronic Arts Inc.	1,233,964	1.30				
2,561	Elevance Health Inc.	1,327,981	1.40				
1,650	Eli Lilly & Company	1,283,634	1.35				
560	Equinix Inc.	462,185	0.49				
7,220	IntercontinentalExchange Inc.	992,245	1.05				
1,220	Intuit Inc.	793,000	0.84				
2,774	Intuitive Surgical Inc.	1,107,076	1.17				
6,202	Marvell Technology Inc.	439,598	0.46				
2,994	Mastercard Inc. - A	1,441,821	1.52				
403	Mercadolibre Inc.	609,320	0.64				
2,274	Microsoft Corp.	956,717	1.01				
16,669	NextEra Energy Inc.	1,065,316	1.12				
4,790	Nvidia Corp.	4,328,051	4.56				
8,792	ON Semiconductor Corp.	646,652	0.68				
8,913	Procter & Gamble Company	1,446,134	1.52				
9,429	Qualcomm Inc.	1,596,330	1.69				
2,930	S&P Global Inc.	1,246,569	1.32				
4,056	Thermo Fisher Scientific Inc.	2,357,387	2.50				
22,707	T-Mobile USA Inc.	3,706,236	3.91				
15,502	Trimble Inc.	997,709	1.05				
5,853	Uber Technologies Inc.	450,622	0.48				
5,819	Union Pacific Corp.	1,431,067	1.52				
6,074	Xylem Inc.	785,004	0.83				
	Total United States	45,925,614	48.45				
	Total Equities	79,705,101	84.03				
	Total Transferable securities and money market instruments admitted to an official exchange listing	79,705,101	84.03				

*Minor differences due to rounding.

The accompanying notes form an integral part of these financial statements.

CT (Lux) Enhanced Commodities

Portfolio Statement

as at March 31, 2024

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)			
Supranationals, Governments and Local Public Authorities, Debt Instruments				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)			
UNITED STATES				UNITED STATES (continued)			
USD 16,000,000	United States Treasury Bill 0.00% 02/05/2024	15,920,403	10.10	USD 19,000,000	United States Treasury Bill 0.00% 06/06/2024	18,810,249	11.93
USD 16,000,000	United States Treasury Bill 0.00% 09/05/2024	15,904,149	10.09	Total United States			
USD 15,000,000	United States Treasury Bill 0.00% 16/05/2024	14,895,560	9.45	Total Supranationals, Governments and Local Public Authorities, Debt Instruments			
USD 21,000,000	United States Treasury Bill 0.00% 13/06/2024	20,769,026	13.18	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			
USD 21,000,000	United States Treasury Bill 0.00% 27/06/2024	20,726,088	13.15	Total value of investments			
USD 5,000,000	United States Treasury N/B 0.00% 05/09/2024	4,886,273	3.10	(Total cost: USD 150,176,529)			
Total United States		93,101,499	59.07	<i>*Minor differences due to rounding.</i>			
Total Supranationals, Governments and Local Public Authorities, Debt Instruments		93,101,499	59.07				

Structured Instruments - Commodities

IRELAND			
1,563	Invesco Physical Gold ETC 0.00%	334,779	0.21
Total Ireland		334,779	0.21
Total Structured Instruments - Commodities		334,779	0.21
Total Transferable securities and money market instruments admitted to an official exchange listing		93,436,278	59.28

Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities

Supranationals, Governments and Local Public Authorities, Debt Instruments

UNITED STATES			
USD 15,000,000	United States Treasury Bill 0.00% 30/04/2024	14,930,091	9.47
USD 11,000,000	United States Treasury Bill 0.00% 21/05/2024	10,914,900	6.92
USD 13,000,000	United States Treasury Bill 0.00% 28/05/2024	12,886,387	8.18

The accompanying notes form an integral part of these financial statements.

Notes to the Financial Statements

1 GENERAL

Columbia Threadneedle (Lux) I (the "SICAV") is an investment company with variable capital (*Société d'Investissement à Capital Variable*) governed by Part I of the law of December 17, 2010, relating to Undertakings for Collective Investment, as amended.

The SICAV offers investors the opportunity to invest in separate Portfolios (the "Portfolios"). Each Portfolio has a different investment objective and is a separate portfolio of assets represented by separate Shares. Each Portfolio may have one or more Classes of Shares (the "Share Classes") related to it. The SICAV as a whole, including all of the existing Portfolios and all future Portfolios, is one legal entity. However, with regard to third parties and, in particular, with regard to the SICAV's creditors and as between Shareholders, each Portfolio shall be exclusively responsible for all liabilities attributable to it.

Significant events during the year:

New Prospectuses

New Prospectuses have been issued in September and November 2023.

Names changes

With effect from November 20, 2023 Threadneedle (Lux) was renamed Columbia Threadneedle (Lux) I and the Portfolios were renamed as follows:

Current Portfolio Name	New Portfolio Name
Threadneedle (Lux) - Global Corporate Bond	CT (Lux) Global Corporate Bond
Threadneedle (Lux) - European Corporate Bond	CT (Lux) European Corporate Bond
Threadneedle (Lux) - European High Yield Bond	CT (Lux) European High Yield Bond
Threadneedle (Lux) - European Short-Term High Yield Bond	CT (Lux) European Short-Term High Yield Bond
Threadneedle (Lux) - European Social Bond	CT (Lux) European Social Bond
Threadneedle (Lux) - European Strategic Bond	CT (Lux) European Strategic Bond
Threadneedle (Lux) - Emerging Market Corporate Bonds	CT (Lux) Emerging Market Corporate Bonds
Threadneedle (Lux) - Emerging Market Debt	CT (Lux) Emerging Market Debt
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	CT (Lux) Global Emerging Market Short-Term Bonds
Threadneedle (Lux) - US High Yield Bond	CT (Lux) US High Yield Bond
Threadneedle (Lux) - Flexible Asian Bond	CT (Lux) Flexible Asian Bond
Threadneedle (Lux) - Global Dynamic Real Return	CT (Lux) Global Dynamic Real Return
Threadneedle (Lux) - Global Multi Asset Income	CT (Lux) Global Multi Asset Income
Threadneedle (Lux) - Global Focus	CT (Lux) Global Focus
Threadneedle (Lux) - Global Emerging Market Equities	CT (Lux) Global Emerging Market Equities
Threadneedle (Lux) - Global Equity Income	CT (Lux) Global Equity Income
Threadneedle (Lux) - Global Select	CT (Lux) Global Select
Threadneedle (Lux) - Global Smaller Companies	CT (Lux) Global Smaller Companies
Threadneedle (Lux) - American	CT (Lux) American
Threadneedle (Lux) - American Select	CT (Lux) American Select
Threadneedle (Lux) - American Smaller Companies	CT (Lux) American Smaller Companies
Threadneedle (Lux) - Asia Contrarian Equity	CT (Lux) Asia Contrarian Equity
Threadneedle (Lux) - Asia Equities	CT (Lux) Asia Equities
Threadneedle (Lux) - US Contrarian Core Equities	CT (Lux) US Contrarian Core Equities
Threadneedle (Lux) - US Disciplined Core Equities	CT (Lux) US Disciplined Core Equities
Threadneedle (Lux) - Pan European ESG Equities	CT (Lux) Pan European ESG Equities
Threadneedle (Lux) - Pan European Equity Dividend	CT (Lux) Pan European Equity Dividend
Threadneedle (Lux) - Pan European Small Cap Opportunities	CT (Lux) Pan European Small Cap Opportunities
Threadneedle (Lux) - Pan European Smaller Companies	CT (Lux) Pan European Smaller Companies
Threadneedle (Lux) - European Select	CT (Lux) European Select
Threadneedle (Lux) - European Smaller Companies	CT (Lux) European Smaller Companies
Threadneedle (Lux) - Asian Equity Income	CT (Lux) Asian Equity Income
Threadneedle (Lux) - Global Technology	CT (Lux) Global Technology
Threadneedle (Lux) - UK Equities	CT (Lux) UK Equities
Threadneedle (Lux) - UK Equity Income	CT (Lux) UK Equity Income
Threadneedle (Lux) - Credit Opportunities	CT (Lux) Credit Opportunities
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	CT (Lux) Global Investment Grade Credit Opportunities
Threadneedle (Lux) - Pan European Absolute Alpha	CT (Lux) Pan European Absolute Alpha
Threadneedle (Lux) - American Extended Alpha	CT (Lux) American Extended Alpha

Notes to the Financial Statements

(continued)

1 GENERAL

(continued)

Current Portfolio Name	New Portfolio Name
Threadneedle (Lux) - Global Extended Alpha	CT (Lux) Global Extended Alpha
Threadneedle (Lux) - Enhanced Commodities	CT (Lux) Enhanced Commodities

Fees reduction

As from September 20, 2023 the Asset Management fee of Class N of CT (Lux) Global Smaller Companies has been reduced from 0.55% to 0.45%.

With effect from October 18, 2023 the Asset Management fees and the Operating Expenses fees will be reduced to some Share Classes of several Portfolios as follows:

Portfolio	Share Class	Until October 17, 2023			From October 18, 2023		
		Asset Management Fee	Operating Expenses	TER	Asset Management Fee	Operating Expenses	TER
CT (Lux) US High Yield Bond	I Shares	0.55%	0.10%	0.65%	0.45%	0.10%*	0.55%
CT (Lux) US High Yield Bond	T Shares	0.55%	0.10%	0.65%	0.45%	0.10%*	0.55%
CT (Lux) US High Yield Bond	Z Shares	0.60%	0.15%	0.75%	0.45%	0.15%*	0.60%
CT (Lux) Global Equity Income	I Shares	0.75%	0.20%	0.95%	0.75%*	0.10%	0.85%
CT (Lux) American Select	I Shares	0.80%	0.20%	1.00%	0.80%*	0.10%	0.90%
CT (Lux) American Select	Z Shares	0.75%	0.35%	1.10%	0.75%*	0.15%	0.90%
CT (Lux) US Contrarian Core Equities	Z Shares	0.75%	0.35%	1.10%	0.75%*	0.15%	0.90%
CT (Lux) Asian Equity Income	I Shares	0.75%	0.20%	0.95%	0.75%*	0.10%	0.85%
CT (Lux) Asian Equity Income	X Shares	n/a	0.15%	0.15%	n/a	0.10%	0.10%
CT (Lux) Global Technology	I Shares	0.85%	0.20%	1.05%	0.85%*	0.10%	0.95%
CT (Lux) Global Technology	Z Shares	0.85%	0.30%	1.15%	0.85%*	0.15%	1.00%

*no change

Launching and closing of Portfolios

The CT (Lux) Global Social Bond Portfolio launched on December 6, 2023.

The CT (Lux) Japan Equities Portfolio launched on December 15, 2023.

With effect from April 28, 2023 the Threadneedle (Lux) - Euro Dynamic Real Return Portfolio was put into liquidation and the final redemption occurred on the same day.

With effect from July 13, 2023 the Threadneedle (Lux) - American Absolute Alpha Portfolio was put into liquidation and the final redemption occurred on July 21, 2023.

With effect from July 13, 2023 the Threadneedle (Lux) - Emerging Market ESG Equities Portfolio was put into liquidation and, as from June 21, 2023, its Shares were no longer available for subscription. The liquidation became necessary as the portfolio was too small to be managed in an economically efficient manner and was unlikely to attract new investors in the future. Due to a number of outstanding operational actions, the Management Company was not able to finalize the liquidation within the statutory deadline of nine months following the date on which the Board of Directors resolved to liquidate the portfolio. The Management Company therefore obtained regulatory approval for the extension of the above mentioned deadline and continues to engage with relevant stakeholders in order to complete the liquidation as soon as possible.

With effect from October 11, 2023 the CT (Lux) Asia Contrarian Equity Portfolio was put into liquidation. Due to an outstanding operational action, the Management Company was not able to finalize the liquidation within the statutory deadline of nine months following the date on which the Board of Directors resolved to liquidate the portfolio. The Management Company therefore obtained regulatory approval for the extension of the above mentioned deadline. As of the publication of the accounts, such action has been closed and the liquidation has been completed.

Launching and closing of Share Classes

The following Share Classes were launched during the year ended March 31, 2024:

Share Class	Portfolio	Effective Date
IJC	CT (Lux) Global Corporate Bond	February 22, 2024
XVC	CT (Lux) Global Corporate Bond	September 14, 2023
NE	CT (Lux) European Corporate Bond	September 21, 2023

Notes to the Financial Statements

(continued)

1 GENERAL

(continued)

Share Class	Portfolio	Effective Date
NEP	CT (Lux) European Corporate Bond	September 21, 2023
IG	CT (Lux) Global Smaller Companies	June 8, 2023
AE	CT (Lux) American Smaller Companies	April 13, 2023
IEH	CT (Lux) American Smaller Companies	February 22, 2024
IFH	CT (Lux) American Smaller Companies	April 6, 2023
NE	CT (Lux) American Smaller Companies	September 21, 2023
ZE	CT (Lux) American Smaller Companies	April 13, 2023
ZEH	CT (Lux) American Smaller Companies	February 22, 2024
ZFH	CT (Lux) American Smaller Companies	February 22, 2024
IEP	CT (Lux) European Select	February 22, 2024
ASC	CT (Lux) Asian Equity Income	April 6, 2023
IJ	CT (Lux) Global Technology	February 22, 2024

The following Share Classes were closed during the year ended March 31, 2024:

Share Class	Portfolio	Effective Date
AEC	CT (Lux) US High Yield Bond	December 18, 2023
AEH	CT (Lux) US High Yield Bond	December 18, 2023
AKH	CT (Lux) US High Yield Bond	December 18, 2023
ANH	CT (Lux) US High Yield Bond	December 18, 2023
ASH	CT (Lux) US High Yield Bond	December 18, 2023
AU	CT (Lux) US High Yield Bond	December 18, 2023
AUP	CT (Lux) US High Yield Bond	December 18, 2023
DEC	CT (Lux) US High Yield Bond	December 18, 2023
DEH	CT (Lux) US High Yield Bond	December 18, 2023
DU	CT (Lux) US High Yield Bond	December 18, 2023
AE	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
AEC	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
AU	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
AUP	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
IE	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
IEH	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
IG	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
IU	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
LG	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
XU	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
ZE	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
ZEC	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
ZEH	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
ZUP	Threadneedle (Lux) - Emerging Market ESG Equities	June 29, 2023
XGH	Threadneedle (Lux) - American Absolute Alpha	July 5, 2023
ZE	Threadneedle (Lux) - American Absolute Alpha	June 29, 2023
ZEH	Threadneedle (Lux) - American Absolute Alpha	June 29, 2023
ZU	Threadneedle (Lux) - American Absolute Alpha	June 29, 2023

As at March 31, 2024 the active Portfolios of the SICAV are as follows:

The Bond Portfolios:

- CT (Lux) Global Social Bond
- CT (Lux) Global Corporate Bond
- CT (Lux) European Corporate Bond
- CT (Lux) European High Yield Bond
- CT (Lux) European Short-Term High Yield Bond
- CT (Lux) European Social Bond

Notes to the Financial Statements

(continued)

1 GENERAL

(continued)

- CT (Lux) European Strategic Bond
- CT (Lux) Emerging Market Corporate Bonds
- CT (Lux) Emerging Market Debt
- CT (Lux) Global Emerging Market Short-Term Bonds
- CT (Lux) US High Yield Bond
- CT (Lux) Flexible Asian Bond

The Asset Allocation Portfolios:

- CT (Lux) Global Dynamic Real Return
- CT (Lux) Global Multi Asset Income

The Equity Portfolios:

- CT (Lux) Global Focus¹
- CT (Lux) Global Emerging Market Equities
- CT (Lux) Global Equity Income
- CT (Lux) Global Select
- CT (Lux) Global Smaller Companies
- CT (Lux) American
- CT (Lux) American Select
- CT (Lux) American Smaller Companies
- CT (Lux) Asia Equities
- CT (Lux) US Contrarian Core Equities
- CT (Lux) US Disciplined Core Equities
- CT (Lux) Pan European ESG Equities
- CT (Lux) Pan European Equity Dividend
- CT (Lux) Pan European Small Cap Opportunities
- CT (Lux) Pan European Smaller Companies
- CT (Lux) European Select
- CT (Lux) European Smaller Companies
- CT (Lux) Asian Equity Income¹
- CT (Lux) Global Technology¹
- CT (Lux) UK Equities
- CT (Lux) UK Equity Income
- CT (Lux) Japan Equities

The Absolute Return Portfolios:

- CT (Lux) Credit Opportunities
- CT (Lux) Global Investment Grade Credit Opportunities
- CT (Lux) Pan European Absolute Alpha

The Extended Alpha Portfolios:

- CT (Lux) American Extended Alpha
- CT (Lux) Global Extended Alpha

The Specialist Portfolio:

- CT (Lux) Enhanced Commodities

¹As at March 31, 2024, these Portfolios have been authorised by the Securities and Futures Commission in Hong Kong and are available to the public of Hong Kong.

2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The financial statements are prepared and presented in accordance with generally accepted accounting principles applicable to UCITS (Undertakings for Collective Investments in Transferable Securities) investment funds in Luxembourg and require management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

The financial statements are presented on the basis of the Net Asset Value of the Portfolios which are calculated as of March 31, 2024. The last official trading Net Asset Value of the corresponding Portfolios has been calculated as of March 28, 2024.

Notes to the Financial Statements

(continued)

2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

(continued)

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to investment funds under the going concern basis of accounting except for the Threadneedle (Lux) - Euro Dynamic Real Return Portfolio, which was put into liquidation on April 28, 2023, for the Threadneedle (Lux) - Emerging Market ESG Equities Portfolio and the Threadneedle (Lux) - American Absolute Alpha Portfolio which were put into liquidation on July 13, 2023, and for the CT (Lux) Asia Contrarian Equity Portfolio, which was put in liquidation on October 11, 2023. As such, the financial statements for those Portfolios have been prepared on a non-going concern basis and any additional costs in respect of the termination of those Portfolios will be borne by the Management Company.

I) Valuation of securities

Transferable securities, money market instruments and any financial assets listed or dealt in on a regulated market are valued at their last exchange price in the relevant market at the time of closure of the market. If such prices are not representative of their fair market value, such securities are stated at the fair value at which it is expected they may be resold, as determined in good faith by or under the direction of the Board of Directors.

Fixed income securities not traded on such markets are valued at the last available price or yield equivalents obtained from one or more dealers or pricing services approved by the Board of Directors, or any other price deemed appropriate by the Board of Directors.

Money Market Instruments (or other instruments in line with market convention in the jurisdiction in which the instrument is held) with a remaining maturity of 90 days or less will be valued by the amortised cost method, which approximates market value. Under this valuation method, the relevant Portfolio's investments are valued at their acquisition cost or the last market value prior to the 90 day period commencing (where an instrument at purchase date originally had more than 90 days to maturity) and adjusted for amortisation of premium or accretion of discount rather than at market value.

Units or shares of open-ended undertakings for collective investments ("UCIs") are valued at their last determined and available net asset value (the "Net Asset Value") or, if such price is not representative of the fair market value of such assets, then the price shall be determined by the SICAV, on a fair and equitable basis. Units or shares of closed-ended UCIs are valued at their last available stock market value.

The directors of the SICAV (the "Directors"), in their discretion, may permit some other method of valuation to be used if they consider that such valuation better reflects the fair value of any asset of the SICAV.

II) Forward Currency Exchange Contracts

For the purpose of hedging against specific currency risk or investing in other currencies, the SICAV may enter into forward currency exchange contracts. At the year-end, open forward currency exchange contracts are valued at the forward rates applicable for the remaining period until maturity. The net movement in the unrealised gain/(loss) arising on forward currency exchange contracts is recorded in the Statement of Operations and Changes in Net Assets. The contracts outstanding as at March 31, 2024 are disclosed in Note 9.

III) Futures Contracts

The SICAV may enter into futures exchange contracts. Open futures contracts are valued at the prices on the exchange for which the contracts are traded on. The net movement in the unrealised gain/(loss) arising on futures contracts is recorded in the Statement of Operations and Changes in Net Assets. The contracts outstanding as at March 31, 2024 are disclosed in Note 11.

IV) Swaps

The SICAV may enter into Interest Rate Swaps ("IRS"), Credit Default Swaps ("CDS") and Total Return Swaps ("TRS"). IRS are valued on the basis of their market value established by reference to the applicable interest rate curve. CDS are valued by reference to the net present value of the expected future cash flows based on the market interest rates and the markets expected default and recovery rate of the underlying asset. An upfront payment, if any, made by the SICAV is recorded as an asset in the Statement of Net Assets. An upfront payment, if any, received by the SICAV is recorded as a liability in the Statement of Net Assets. TRS are valued by reference to the mark to market value based on the market value of the underlying asset. The net movement in the unrealised gain or loss arising on swaps is recorded in the Statement of Operations and Changes in Net Assets. The contracts outstanding as at March 31, 2024 are disclosed in Note 10. Dividends payable on swaps short positions, if any, are recorded as a liability in the Statement of Net Assets.

V) Options

Options traded on a regulated market are valued at the market price on the valuation date. Such options open as at March 31, 2024 are shown in the Schedule of Investments. Over-the-counter ("OTC") options are valued based on prices received from third party pricing agents/models. Such options open as at March 31, 2024 are shown in Note 12. Unrealised gains or losses arising at the time of reporting from the valuation of options trades are taken into account in the Statement of Operations and Changes in Net Assets.

Notes to the Financial Statements

(continued)

2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

(continued)

VI) Translation of currencies

The accounts of each Portfolio are kept in the currency in which its net assets are expressed. The relevant Statement of Net Assets, Statement of Operations and Changes in Net Assets and the Schedule of Investments are expressed in this currency (the "base currency").

During the year, transactions, income and expenses denominated in a currency other than the base currency are recorded on the basis of exchange rates prevailing on the date they occur or accrue to the Portfolio.

At the date of the Statement of Net Assets, monetary assets and liabilities denominated in a currency other than the base currency are translated into the base currency on the basis of exchange rates prevailing on that date. Exchange differences are included in the Statement of Operations and Changes in Net Assets.

The aggregated Statement of Net Assets and Statement of Operations and Changes in Net Assets are presented in USD based on the exchange rates ruling at the date of the Statement of Net Assets. Exchange rates used as at March 31, 2024 are: 1 USD = 1.532802 AUD, 1 USD = 0.925926 EUR, 1 USD = 0.791609 GBP, 1 USD = 0.900700 CHF, 1 USD = 10.692557 SEK, 1 USD = 6.906507 DKK, 1 USD = 10.848576 NOK, 1 USD = 1.349601 SGD, 1 USD = 151.345003 JPY.

The difference between the opening net assets stated at exchange rates ruling at the beginning of the year and their value at the end of the year is shown as a currency translation adjustment in the Aggregated Statement of Operations and Changes in Net Assets under the heading Exchange differences.

VII) Cash at bank

The cash at bank reflected in the Statements of Net Assets includes also the margins on futures contracts and cash collateral paid by the Portfolios for swaps transactions and forward currency exchange contracts.

Cash and margins on futures contracts are valued at cost, which approximates the market value.

VIII) Term deposits

Term deposits are valued at cost, which approximates the market value.

IX) Investment transactions and investment income

Securities are recorded at cost, and where applicable on the basis of exchange rates prevailing on the date they are purchased.

Results on sales of securities are determined on the basis of the average cost method. Investment transactions are accounted for on the trade date. Dividends are accounted for on the ex-dividend date. Interest income is recorded on an accrual basis. Discounts/Premium on zero coupon bonds are accreted as adjustments to interest income.

Interest, dividends and capital gains on securities may be subject to withholding or capital gains taxes in certain countries.

X) Distribution policy

The policy of the SICAV in respect of all Share Classes of Portfolios, with the exception of Classes whose denomination ends in 'C', 'M', 'P' or 'T', is to make no distributions, to accumulate in such Portfolios all net earnings and to reinvest these within the same Portfolio and Class. In respect of Classes whose denomination ends in 'C', 'M', 'P' or 'T', the SICAV intends to make distributions, with a frequency, at least annually, and in an amount to be determined by the Directors. The Shareholders of these Share Classes have the option to receive the dividend or to reinvest it in the same Share Class.

XI) Asset management fee rebates

Cross investments and investments in other Columbia Threadneedle funds are either made in non-fee paying Share Classes or any management fee paid is fully rebated. Please also refer to note 18 for details on cross investments.

3 TAXATION

Under current laws and practice, the SICAV is not liable to any Luxembourg income tax, or any Luxembourg capital gains on the realised capital appreciation of the assets of the SICAV nor are dividends paid by the SICAV liable to any Luxembourg withholding tax.

Under the prevailing law and regulations, the SICAV is subject, in the Grand Duchy of Luxembourg, to an annual subscription tax ("*taxe d'abonnement*") of 0.05%, payable on a quarterly basis and assessed on its Net Asset Value at the end of each quarter. No tax is due on the assets held by the SICAV in other UCITS already subject to that tax in Luxembourg.

In respect of the Institutional Share Classes, a reduced annual subscription tax of 0.01% is levied on the Net Asset Value at the last day of each calendar quarter in accordance with the law of December 17, 2010, as amended.

Notes to the Financial Statements

(continued)

3 TAXATION

(continued)

In addition, those portfolios whose sole object is the collective investment in money market instruments and the placing of deposits with credit institutions are also subject to a reduced tax of 0.01%. Again, no such tax is due on the portion of the assets of the SICAV invested in other Luxembourg UCITS, if any, which are themselves subject to that tax.

For the avoidance of doubt, this *taxe d'abonnement* forms part of the SICAVs Operating Expenses.

Although the SICAV's realised capital gains are not taxable in Luxembourg, whether short-or-long term, these realised capital gains may be subject to tax in the countries of origin.

4 MISCELLANEOUS FEES

The miscellaneous fees are mainly composed of penalties due under the Central Securities Depositories Regulation and compensation to investors negatively impacted by a NAV error.

5 RELATED PARTY TRANSACTIONS

The SICAV may, on behalf of the different Portfolios, enter into borrowing arrangements (subject to the restrictions set out under "Investment Restrictions" in Appendix A of the Prospectus) with, and buy from or sell transferable securities, foreign exchange or other financial instruments through Threadneedle Asset Management Limited ("TAML"), a related entity and its affiliates, provided that such transactions are carried out at normal commercial terms and are in the best interests of the relevant Portfolio and its Shareholders.

For the year ending March 31, 2024, the SICAV did not enter into transactions with connected persons.

The SICAV has appointed Threadneedle Management Luxembourg S.A. (the "Management Company") to serve as its designated Management Company in accordance with Chapter 15 of the law of December 17, 2010, as amended. Under the Management Company Services Agreement, the Management Company provides investment management, administrative and marketing services to the SICAV, subject to the overall supervision and control of the Board of Directors.

Neither the Management Company nor TAML earned commissions related to brokerage transactions. Please also refer to note 6 for details on commission sharing arrangements.

Certain officers and/or directors of the Management Company, the SICAV and other Columbia Threadneedle Group entities are also officers and/or directors of TAML.

The Management Company (on behalf of the SICAV) has delegated certain marketing and/or distribution functions to other Columbia Threadneedle Group entities. The Management Company receives a monthly fee for asset management services at an annual rate detailed in this note, expressed as a percentage of the average daily net assets for each of the Portfolios. The Management Company is responsible for paying sub-distribution fees out of this fee. Some of the sub-advisors are related entities.

As described in Note 8, the Management Company may also receive performance fees with respect to all A, D, I and Z Shares of the Threadneedle (Lux) - American Absolute Alpha* Portfolio, with respect to all J and Y Shares of the CT (Lux) Global Investment Grade Credit Opportunities Portfolio and with respect to all A, D, I, L and Z Shares of the CT (Lux) Pan European Absolute Alpha Portfolio.

All expenses incurred in the operation of the SICAV and defined below (hereafter the "Operating Expenses", "Asset Management Fee" or "Portfolio Charges", together, the "Expenses") are fixed at the rates shown in the tables from page 234 onwards. All expenses are accrued daily based on the Net Asset Value of the relevant Share Class in the relevant Portfolio. The Operating Expenses and the Asset Management Fee are paid out of the assets of the relevant Portfolio and the Initial Sales Charge and Exchange Fee is paid directly by investors.

The Operating Expenses include, among other things, taxes, expenses for legal and auditing services, costs of printing proxies, stock certificates, Shareholders' reports and notices, Prospectuses and Key Investor Information and other promotional expenses, fees and charges of the Depository and its correspondents, and of the Domiciliary Agent, Administrative Agent, Registrar and Transfer Agent and of any paying agent, expenses of the issue and redemption of Shares, registration fees and expenses in various jurisdictions, listing fees, fees of unaffiliated Directors of the SICAV, expenses of the Directors and officers of the SICAV and the Sub-Advisors relating to attendance at meetings of the Directors and of the Shareholders of the SICAV, translation costs, accounting and pricing costs (including the calculation of Net Asset Value per Share), insurance, litigation and other extraordinary or non-recurring expenses, and all other expenses properly payable by the SICAV. The Operating Expenses also include the service fee payable to the Management Company. The Management Company will bear the excess of any Operating Expenses above the annual rate. Conversely the Management Company will be entitled to retain any amount by which the annual rate of Operating Expenses exceeds the actual expenses incurred by the SICAV.

Furthermore, the Management Company is entitled to receive an asset management fee (the "Asset Management Fee") as more fully described in the tables from page 234 onwards which are accrued daily and paid monthly. An Asset Management Fee is not payable for X Shares and 4 Shares. For the avoidance of doubt, Operating Expenses do not include either Asset Management Fees or performance fees which are separate and distinct.

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

A SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Bond Portfolios	Maximum 3.0%	Maximum 0.75%
Equity Portfolios and Asset Allocation Portfolios	Maximum 5.0%	Maximum 0.75%
Absolute Return Portfolios	Maximum 5.0%	Maximum 0.75%
Extended Alpha Portfolios	Maximum 5.0%	Maximum 0.75%
Specialist Portfolio	Maximum 5.0%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	CT (Lux) Global Social Bond*	0.40%	0.15%	USD
	CT (Lux) Global Corporate Bond	0.60%	0.20%	USD
	CT (Lux) European Corporate Bond	0.60%	0.20%	EUR
	CT (Lux) European High Yield Bond	1.25%	0.20%	EUR
	CT (Lux) European Short-Term High Yield Bond	0.75%	0.15%	EUR
	CT (Lux) European Social Bond	0.40%	0.15%	EUR
	CT (Lux) European Strategic Bond	0.90%	0.20%	EUR
	CT (Lux) Emerging Market Corporate Bonds	1.35%	0.20%	USD
	CT (Lux) Emerging Market Debt	1.35%	0.20%	USD
	CT (Lux) Global Emerging Market Short-Term Bonds	1.30%	0.20%	USD
	CT (Lux) US High Yield Bond	1.25%	0.20%	USD
	CT (Lux) Flexible Asian Bond	0.90%	0.20%	USD
Asset Allocation Portfolios				
	Threadneedle (Lux) - Euro Dynamic Real Return*	1.25%	0.30%	EUR
	CT (Lux) Global Dynamic Real Return	1.35%	0.30%	USD
	CT (Lux) Global Multi Asset Income	1.25%	0.30%	USD
Equity Portfolios				
	Threadneedle (Lux) - Emerging Market ESG Equities*	1.50%	0.20%	USD
	CT (Lux) Global Focus	1.50%	0.20%	USD
	CT (Lux) Global Emerging Market Equities	1.50%	0.20%	USD
	CT (Lux) Global Equity Income	1.50%	0.30%	USD
	CT (Lux) Global Smaller Companies	1.50%	0.30%	EUR
	CT (Lux) American	1.50%	0.30%	USD
	CT (Lux) American Select	1.50%	0.30%	USD
	CT (Lux) American Smaller Companies	1.50%	0.30%	USD
	CT (Lux) Asia Contrarian Equity*	1.50%	0.30%	USD
	CT (Lux) Asia Equities	1.50%	0.30%	USD
	CT (Lux) US Contrarian Core Equities	1.50%	0.35%	USD
	CT (Lux) US Disciplined Core Equities	0.55%	0.15%	USD
	CT (Lux) Pan European ESG Equities	1.30%	0.20%	EUR
	CT (Lux) Pan European Equity Dividend	1.50%	0.30%	EUR
	CT (Lux) Pan European Small Cap Opportunities	1.50%	0.35%	EUR
	CT (Lux) European Select	1.50%	0.30%	EUR
	CT (Lux) Asian Equity Income	1.50%	0.30%	USD
	CT (Lux) Global Technology	1.65%	0.30%	USD
	CT (Lux) UK Equities	1.50%	0.30%	GBP
	CT (Lux) UK Equity Income	1.50%	0.30%	GBP
	CT (Lux) Japan Equities*	1.40%	0.20%	JPY

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Absolute Return Portfolios				
	Threadneedle (Lux) - American Absolute Alpha*	1.50%	0.30%	USD
	CT (Lux) Credit Opportunities	1.00%	0.20%	EUR
	CT (Lux) Global Investment Grade Credit Opportunities	0.90%	0.20%	EUR
	CT (Lux) Pan European Absolute Alpha	1.50%	0.35%	EUR
Extended Alpha Portfolios				
	CT (Lux) American Extended Alpha	1.50%	0.30%	USD
	CT (Lux) Global Extended Alpha	1.50%	0.30%	USD
Specialist Portfolio				
	CT (Lux) Enhanced Commodities	1.00%	0.20%	USD

B SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	Nil

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Equity Portfolio				
	CT (Lux) Global Technology*	2.00%	0.35%	USD

*B Shares of the CT (Lux) Global Technology Portfolio are available only for further subscription by existing Shareholders.

D SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 1.00%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	CT (Lux) Global Corporate Bond	1.35%	0.20%	USD
	CT (Lux) European Strategic Bond	1.45%	0.20%	EUR
	CT (Lux) Emerging Market Corporate Bonds	1.45%	0.20%	USD
	CT (Lux) Emerging Market Debt	1.45%	0.20%	USD
	CT (Lux) Global Emerging Market Short-Term Bonds	1.45%	0.20%	USD
	CT (Lux) US High Yield Bond	1.45%	0.20%	USD
	CT (Lux) Flexible Asian Bond	1.20%	0.20%	USD
Asset Allocation Portfolios				
	Threadneedle (Lux) - Euro Dynamic Real Return*	2.00%	0.30%	EUR
	CT (Lux) Global Dynamic Real Return	2.00%	0.30%	USD
	CT (Lux) Global Multi Asset income	2.00%	0.30%	USD
Equity Portfolios				
	CT (Lux) Global Focus	2.25%	0.20%	USD
	CT (Lux) Global Emerging Market Equities	2.25%	0.20%	USD
	CT (Lux) Global Equity Income	2.00%	0.30%	USD
	CT (Lux) Global Smaller Companies	2.00%	0.30%	EUR
	CT (Lux) American	1.85%	0.30%	USD
	CT (Lux) American Select	2.25%	0.30%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Equity Portfolios (continued)				
	CT (Lux) American Smaller Companies	2.00%	0.30%	USD
	CT (Lux) Asia Contrarian Equity*	2.25%	0.30%	USD
	CT (Lux) Asia Equities	2.00%	0.30%	USD
	CT (Lux) US Contrarian Core Equities	2.00%	0.35%	USD
	CT (Lux) US Disciplined Core Equities	0.75%	0.15%	USD
	CT (Lux) Pan European ESG Equities	1.50%	0.20%	EUR
	CT (Lux) Pan European Equity Dividend	1.85%	0.30%	EUR
	CT (Lux) Pan European Small Cap Opportunities	2.40%	0.35%	EUR
	CT (Lux) European Select	2.00%	0.35%	EUR
	CT (Lux) Asian Equity Income	2.25%	0.30%	USD
	CT (Lux) Global Technology	2.00%	0.30%	USD
	CT (Lux) UK Equities	2.25%	0.35%	GBP
	CT (Lux) UK Equity Income	2.25%	0.30%	GBP
	CT (Lux) Japan Equities*	2.00%	0.20%	JPY
Absolute Return Portfolios				
	Threadneedle (Lux) - American Absolute Alpha*	2.00%	0.30%	USD
	CT (Lux) Global Investment Grade Credit Opportunities	1.45%	0.20%	EUR
	CT (Lux) Pan European Absolute Alpha	2.00%	0.35%	EUR
Extended Alpha Portfolios				
	CT (Lux) American Extended Alpha	2.00%	0.30%	USD
	CT (Lux) Global Extended Alpha	2.00%	0.30%	USD
Specialist Portfolio				
	CT (Lux) Enhanced Commodities	1.25%	0.20%	USD

I SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	Maximum 0.75%

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	CT (Lux) Global Social Bond*	0.30%	0.10%	USD
	CT (Lux) Global Corporate Bond	0.40%	0.10%	USD
	CT (Lux) European Corporate Bond	0.40%	0.10%	EUR
	CT (Lux) European High Yield Bond	0.55%	0.10%	EUR
	CT (Lux) European Short-Term High Yield Bond	0.40%	0.10%	EUR
	CT (Lux) European Social Bond	0.30%	0.10%	EUR
	CT (Lux) European Strategic Bond	0.40%	0.10%	EUR
	CT (Lux) Emerging Market Corporate Bonds	0.65%	0.10%	USD
	CT (Lux) Emerging Market Debt	0.65%	0.10%	USD
	CT (Lux) Global Emerging Market Short-Term Bonds	0.65%	0.10%	USD
	CT (Lux) US High Yield Bond	0.45% ¹	0.10%	USD
	CT (Lux) Flexible Asian Bond	0.40%	0.10%	USD
Asset Allocation Portfolio				
	CT (Lux) Global Dynamic Real Return	0.75%	0.20%	USD
Equity Portfolios				
	Threadneedle (Lux) - Emerging Market ESG Equities*	0.65%	0.10%	USD
	CT (Lux) Global Focus	0.75%	0.10%	USD
	CT (Lux) Global Emerging Market Equities	0.75%	0.10%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Equity Portfolios (continued)				
	CT (Lux) Global Equity Income	0.75%	0.10% ²	USD
	CT (Lux) Global Select	0.75%	0.10%	USD
	CT (Lux) Global Smaller Companies	0.75%	0.20%	EUR
	CT (Lux) American	0.70%	0.20%	USD
	CT (Lux) American Select	0.80%	0.10% ²	USD
	CT (Lux) American Smaller Companies	0.75%	0.20%	USD
	CT (Lux) Asia Contrarian Equity*	0.75%	0.20%	USD
	CT (Lux) Asia Equities	0.75%	0.20%	USD
	CT (Lux) US Contrarian Core Equities	0.80%	0.25%	USD
	CT (Lux) US Disciplined Core Equities	0.25%	0.10%	USD
	CT (Lux) Pan European ESG Equities	0.65%	0.10%	EUR
	CT (Lux) Pan European Equity Dividend	0.50%	0.15%	EUR
	CT (Lux) Pan European Small Cap Opportunities	0.85%	0.25%	EUR
	CT (Lux) Pan European Smaller Companies	0.75%	0.20%	EUR
	CT (Lux) European Select	0.75%	0.20%	EUR
	CT (Lux) European Smaller Companies	0.75%	0.20%	EUR
	CT (Lux) Asian Equity Income	0.75%	0.10% ²	USD
	CT (Lux) Global Technology	0.85%	0.10% ²	USD
	CT (Lux) UK Equities	0.65%	0.20%	GBP
	CT (Lux) UK Equity Income	0.65%	0.20%	GBP
	CT (Lux) Japan Equities*	0.60%	0.10%	JPY
Absolute Return Portfolios				
	Threadneedle (Lux) - American Absolute Alpha*	0.75%	0.20%	USD
	CT (Lux) Credit Opportunities	0.50%	0.10%	EUR
	CT (Lux) Global Investment Grade Credit Opportunities	0.35%	0.10%	EUR
	CT (Lux) Pan European Absolute Alpha	0.75%	0.20%	EUR
Extended Alpha Portfolios				
	CT (Lux) American Extended Alpha	0.75%	0.15%	USD
	CT (Lux) Global Extended Alpha	0.75%	0.15%	USD
Specialist Portfolio				
	CT (Lux) Enhanced Commodities	0.80%	0.10%	USD

J SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	Maximum 0.75%

A performance fee is also payable for J Shares, as described in the section with the heading "Performance fee" in the main body of the Prospectus.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Absolute Return Portfolio				
	CT (Lux) Global Investment Grade Credit Opportunities	0.25%	0.10%	EUR

L SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	0.75%

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	CT (Lux) Global Social Bond*	0.20%	0.10%	USD
	CT (Lux) European Social Bond	0.30%	0.10%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Emerging Market ESG Equities*	0.35%	0.10%	USD
	CT (Lux) UK Equity Income	0.50%	0.20%	GBP
	CT (Lux) Japan Equities*	0.35%	0.10%	JPY
Absolute Return Portfolios				
	CT (Lux) Global Investment Grade Credit Opportunities	0.20%	0.10%	EUR
	CT (Lux) Pan European Absolute Alpha	0.375%	0.20%	EUR

N SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	CT (Lux) Global Corporate Bond	0.30%	0.10%	USD
	CT (Lux) European Corporate Bond	0.08%	0.10%	EUR
	CT (Lux) European Social Bond	0.30%	0.10%	EUR
Equity Portfolios				
	CT (Lux) Global Smaller Companies	0.45% ³	0.20%	EUR
	CT (Lux) American Smaller Companies	0.40%	0.20%	USD
	CT (Lux) US Disciplined Core Equities	0.10%	0.10%	USD
	CT (Lux) UK Equities	0.60%	0.08%	GBP
Specialist Portfolio				
	CT (Lux) Enhanced Commodities	0.45%	0.10%	USD

S SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 5.0%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolio				
	CT (Lux) Emerging Market Debt	1.50%	0.20%	USD

T SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	5.00%	0.75%

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolio				
	CT (Lux) US High Yield Bond	0.45% ¹	0.10%	USD
Equity Portfolios				
	CT (Lux) Global Equity Income	0.90%	0.19%	USD
	CT (Lux) UK Equities	0.60%	0.12%	GBP

W SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 5.0%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	CT (Lux) Emerging Market Corporate Bonds	1.00%	0.20%	USD
	CT (Lux) Emerging Market Debt	1.00%	0.20%	USD
Asset Allocation Portfolio				
	CT (Lux) Global Dynamic Real Return	1.40%	0.35%	USD
Equity Portfolios				
	CT (Lux) Global Focus	1.40%	0.20%	USD
	CT (Lux) American	1.15%	0.35%	USD
	CT (Lux) American Select	1.40%	0.35%	USD
	CT (Lux) Pan European ESG Equities	1.40%	0.20%	EUR
	CT (Lux) Pan European Small Cap Opportunities	1.55%	0.35%	EUR
	CT (Lux) Asian Equity Income	1.65%	0.35%	USD

X SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	Maximum 0.75%

Portfolio Type	Name of Portfolio	Operating Expenses	Base Currency
Bond Portfolios			
	CT (Lux) Global Corporate Bond	0.10%	USD
	CT (Lux) European Corporate Bond	0.10%	EUR
	CT (Lux) European High Yield Bond	0.10%	EUR
	CT (Lux) European Short-Term High Yield Bond	0.10%	EUR
	CT (Lux) Emerging Market Corporate Bonds	0.10%	USD
	CT (Lux) Emerging Market Debt	0.10%	USD
	CT (Lux) Global Emerging Market Short-Term Bonds	0.10%	USD
	CT (Lux) US High Yield Bond	0.10%	USD
	CT (Lux) Flexible Asian Bond	0.10%	USD
Equity Portfolios			
	Threadneedle (Lux) - Emerging Market ESG Equities*	0.10%	USD
	CT (Lux) Global Focus	0.10%	USD
	CT (Lux) Global Emerging Market Equities	0.10%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Operating Expenses	Base Currency
Equity Portfolios (continued)			
	CT (Lux) Global Smaller Companies	0.15%	EUR
	CT (Lux) Asia Contrarian Equity*	0.15%	USD
	CT (Lux) US Contrarian Core Equities	0.15%	USD
	CT (Lux) US Disciplined Core Equities	0.10%	USD
	CT (Lux) Pan European ESG Equities	0.10%	EUR
	CT (Lux) Pan European Small Cap Opportunities	0.15%	EUR
	CT (Lux) Asian Equity Income	0.10% ⁴	USD
	CT (Lux) Japan Equities*	0.10%	JPY
Absolute Return Portfolios			
	Threadneedle (Lux) - American Absolute Alpha*	0.15%	USD
	CT (Lux) Global Investment Grade Credit Opportunities	0.10%	EUR
	CT (Lux) Pan European Absolute Alpha	0.15%	EUR
Specialist Portfolio			
	CT (Lux) Enhanced Commodities	0.10%	USD

Y SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	5.00%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Absolute Return Portfolio				
	CT (Lux) Global Investment Grade Credit Opportunities	0.35%	0.15%	EUR

Z SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	5.00%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	CT (Lux) Global Social Bond*	0.30%	0.15%	USD
	CT (Lux) Global Corporate Bond	0.40%	0.15%	USD
	CT (Lux) European Corporate Bond	0.40%	0.15%	EUR
	CT (Lux) European High Yield Bond	0.60%	0.15%	EUR
	CT (Lux) European Short-Term High Yield Bond	0.40%	0.15%	EUR
	CT (Lux) European Social Bond	0.30%	0.15%	EUR
	CT (Lux) European Strategic Bond	0.40%	0.15%	EUR
	CT (Lux) Emerging Market Corporate Bonds	0.60%	0.15%	USD
	CT (Lux) Emerging Market Debt	0.60%	0.15%	USD
	CT (Lux) Global Emerging Market Short-Term Bonds	0.60%	0.15%	USD
	CT (Lux) US High Yield Bond	0.45% ⁵	0.15%	USD
	CT (Lux) Flexible Asian Bond	0.40%	0.15%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Asset Allocation Portfolios				
	CT (Lux) Global Dynamic Real Return	0.75%	0.25%	USD
	CT (Lux) Global Multi Asset Income	0.75%	0.30%	USD
Equity Portfolios				
	Threadneedle (Lux) - Emerging Market ESG Equities*	0.75%	0.15%	USD
	CT (Lux) Global Focus	0.75%	0.15%	USD
	CT (Lux) Global Emerging Market Equities	0.75%	0.15%	USD
	CT (Lux) Global Equity Income	0.75%	0.30%	USD
	CT (Lux) Global Select	0.75%	0.15%	USD
	CT (Lux) Global Smaller Companies	0.75%	0.30%	EUR
	CT (Lux) American	0.75%	0.25%	USD
	CT (Lux) American Select	0.75%	0.15% ⁶	USD
	CT (Lux) American Smaller Companies	0.75%	0.30%	USD
	CT (Lux) Asia Contrarian Equity*	0.75%	0.30%	USD
	CT (Lux) Asia Equities	0.75%	0.30%	USD
	CT (Lux) US Contrarian Core Equities	0.75%	0.15% ⁶	USD
	CT (Lux) US Disciplined Core Equities	0.30%	0.15%	USD
	CT (Lux) Pan European ESG Equities	0.75%	0.15%	EUR
	CT (Lux) Pan European Equity Dividend	0.75%	0.30%	EUR
	CT (Lux) Pan European Small Cap Opportunities	0.75%	0.35%	EUR
	CT (Lux) Pan European Smaller Companies	0.75%	0.35%	EUR
	CT (Lux) European Select	0.75%	0.30%	EUR
	CT (Lux) European Smaller Companies	0.75%	0.35%	EUR
	CT (Lux) Asian Equity Income	0.75%	0.30%	USD
	CT (Lux) Global Technology	0.85%	0.15% ⁷	USD
	CT (Lux) UK Equities	0.75%	0.30%	GBP
	CT (Lux) UK Equity Income	0.75%	0.30%	GBP
	CT (Lux) Japan Equities*	0.70%	0.15%	JPY
Absolute Return Portfolios				
	Threadneedle (Lux) - American Absolute Alpha*	0.75%	0.30%	USD
	CT (Lux) Credit Opportunities	0.55%	0.15%	EUR
	CT (Lux) Global Investment Grade Credit Opportunities	0.45%	0.15%	EUR
	CT (Lux) Pan European Absolute Alpha	0.75%	0.30%	EUR
Extended Alpha Portfolios				
	CT (Lux) American Extended Alpha	0.75%	0.30%	USD
	CT (Lux) Global Extended Alpha	0.75%	0.30%	USD
Specialist Portfolio				
	CT (Lux) Enhanced Commodities	0.75%	0.15%	USD

1 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 5.0%	N/A

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	CT (Lux) European Corporate Bond	1.00%	0.19%	EUR
	CT (Lux) European High Yield Bond	1.20%	0.18%	EUR
Equity Portfolios				
	CT (Lux) Global Emerging Market Equities	1.50%	0.21%	USD
	CT (Lux) Global Equity Income	1.50%	0.18%	USD
	CT (Lux) Global Select	1.50%	0.18%	USD
	CT (Lux) American	1.50%	0.17%	USD
	CT (Lux) American Select	1.50%	0.17%	USD
	CT (Lux) American Smaller Companies	1.50%	0.18%	USD
	CT (Lux) Asia Equities	1.50%	0.20%	USD
	CT (Lux) Pan European ESG Equities	1.30%	0.23%	EUR
	CT (Lux) Pan European Equity Dividend	1.50%	0.20%	EUR
	CT (Lux) Pan European Smaller Companies	1.50%	0.22%	EUR
	CT (Lux) European Select	1.50%	0.15%	EUR
	CT (Lux) European Smaller Companies	1.50%	0.22%	EUR
	CT (Lux) UK Equity Income	1.50%	0.14%	GBP
Absolute Return Portfolio				
	CT (Lux) Credit Opportunities	1.00%	0.17%	EUR
Extended Alpha Portfolios				
	CT (Lux) American Extended Alpha	1.50%	0.19%	USD
	CT (Lux) Global Extended Alpha	1.50%	0.19%	USD

2 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	N/A

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	CT (Lux) European Corporate Bond	0.50%	0.08%	EUR
	CT (Lux) European High Yield Bond	0.75%	0.07%	EUR
Equity Portfolios				
	CT (Lux) Global Emerging Market Equities	1.00%	0.10%	USD
	CT (Lux) Global Equity Income	1.00%	0.07%	USD
	CT (Lux) Global Select	1.00%	0.07%	USD
	CT (Lux) American	1.00%	0.06%	USD
	CT (Lux) American Select	1.00%	0.06%	USD
	CT (Lux) American Smaller Companies	1.00%	0.07%	USD
	CT (Lux) Asia Equities	1.00%	0.09%	USD
	CT (Lux) Pan European ESG Equities	1.00%	0.08%	EUR
	CT (Lux) Pan European Equity Dividend	1.00%	0.09%	EUR
	CT (Lux) Pan European Smaller Companies	1.00%	0.07%	EUR
	CT (Lux) European Select	1.00%	0.06%	EUR
	CT (Lux) European Smaller Companies	1.00%	0.07%	EUR
Absolute Return Portfolio				
	CT (Lux) Credit Opportunities	0.50%	0.06%	EUR
Extended Alpha Portfolios				
	CT (Lux) American Extended Alpha	0.75%	0.08%	USD
	CT (Lux) Global Extended Alpha	0.75%	0.08%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

3 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 3.0%	N/A

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	CT (Lux) European Corporate Bond	0.50%	0.19%	EUR
	CT (Lux) European High Yield Bond	0.60%	0.17%	EUR
Equity Portfolios				
	CT (Lux) Global Equity Income	0.75%	0.18%	USD
	CT (Lux) Global Select	0.75%	0.15%	USD
	CT (Lux) American	0.75%	0.13%	USD
	CT (Lux) American Select	0.75%	0.12%	USD
	CT (Lux) American Smaller Companies	0.75%	0.18%	USD
	CT (Lux) Asia Equities	0.75%	0.20%	USD
	CT (Lux) Pan European ESG Equities	0.75%	0.19%	EUR
	CT (Lux) Pan European Equity Dividend	0.75%	0.20%	EUR
	CT (Lux) Pan European Smaller Companies	0.75%	0.16%	EUR
	CT (Lux) European Select	0.75%	0.13%	EUR
	CT (Lux) European Smaller Companies	0.75%	0.18%	EUR
	CT (Lux) UK Equities	0.75%	0.12%	GBP
	CT (Lux) UK Equity Income	0.75%	0.13%	GBP
Extended Alpha Portfolio				
	CT (Lux) American Extended Alpha	0.75%	0.19%	USD

4 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	N/A

Portfolio Type	Name of Portfolio	Operating Expenses	Base Currency
Bond Portfolios			
	CT (Lux) European Corporate Bond	0.08%	EUR
	CT (Lux) European High Yield Bond	0.07%	EUR
Equity Portfolios			
	CT (Lux) Pan European ESG Equities	0.08%	EUR
	CT (Lux) Pan European Equity Dividend	0.09%	EUR
	CT (Lux) Pan European Smaller Companies	0.07%	EUR
Absolute Return Portfolio			
	CT (Lux) Credit Opportunities	0.06%	EUR

8 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	N/A

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	CT (Lux) European Corporate Bond	0.50%	0.12%	EUR
	CT (Lux) European High Yield Bond	0.75%	0.11%	EUR
Equity Portfolios				
	CT (Lux) Global Emerging Market Equities	1.00%	0.14%	USD
	CT (Lux) Global Equity Income	1.00%	0.11%	USD
	CT (Lux) Global Select	1.00%	0.11%	USD
	CT (Lux) American	1.00%	0.10%	USD
	CT (Lux) American Select	1.00%	0.10%	USD
	CT (Lux) American Smaller Companies	1.00%	0.11%	USD
	CT (Lux) Asia Equities	1.00%	0.13%	USD
	CT (Lux) Pan European ESG Equities	1.00%	0.12%	EUR
	CT (Lux) Pan European Equity Dividend	1.00%	0.13%	EUR
	CT (Lux) Pan European Smaller Companies	1.00%	0.11%	EUR
	CT (Lux) European Select	1.00%	0.10%	EUR
	CT (Lux) European Smaller Companies	1.00%	0.11%	EUR
Absolute Return Portfolio				
	CT (Lux) Credit Opportunities	0.50%	0.10%	EUR
Extended Alpha Portfolios				
	CT (Lux) American Extended Alpha	0.75%	0.12%	USD
	CT (Lux) Global Extended Alpha	0.75%	0.12%	USD

9 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	N/A

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	CT (Lux) European Corporate Bond	0.50%	0.10%	EUR
	CT (Lux) European High Yield Bond	0.60%	0.10%	EUR
Equity Portfolios				
	CT (Lux) Global Equity Income	0.75%	0.14%	USD
	CT (Lux) Global Select	0.75%	0.10%	USD
	CT (Lux) American	0.75%	0.09%	USD
	CT (Lux) American Select	0.75%	0.08%	USD
	CT (Lux) American Smaller Companies	0.75%	0.14%	USD
	CT (Lux) Asia Equities	0.75%	0.16%	USD
	CT (Lux) Pan European ESG Equities	0.75%	0.10%	EUR
	CT (Lux) Pan European Equity Dividend	0.75%	0.16%	EUR
	CT (Lux) Pan European Smaller Companies	0.75%	0.12%	EUR
	CT (Lux) European Select	0.75%	0.09%	EUR
	CT (Lux) European Smaller Companies	0.75%	0.14%	EUR
	CT (Lux) UK Equities	0.75%	0.08%	GBP
	CT (Lux) UK Equity Income	0.75%	0.09%	GBP

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Extended Alpha Portfolio				
	CT (Lux) American Extended Alpha	0.75%	0.15%	USD

*See note 1.

¹0.55% until October 17, 2023.

²0.20% until October 17, 2023.

³0.55% until September 19, 2023.

⁴0.15% until October 17, 2023.

⁵0.60% until October 17, 2023.

⁶0.35% until October 17, 2023.

⁷0.30% until October 17, 2023.

6 COMMISSION SHARING ARRANGEMENTS

The Management Company and certain Sub-Advisors may enter into commission sharing arrangements with broker-dealers under which certain business services are obtained from such broker-dealers directly or from third parties and are paid for by the broker-dealers out of the commissions they receive on transactions for the SICAV. Consistent with obtaining best execution, brokerage commissions on portfolio transactions for the SICAV may be specifically allocated by the Management Company or each relevant Sub-Advisor to broker-dealers in consideration of any research services rendered as well as for services rendered in the execution of orders by such broker-dealers. Additional information on each Sub-Advisor's practices with respect to commission sharing arrangements is detailed in the section of the Prospectus with the heading "Investment Advisory Arrangements".

Any commission sharing arrangement entered into by the Management Company or a Sub-Advisor will operate under the following conditions: (i) the Management Company or the Sub-Advisor will act at all times in the best interest of the SICAV and of its Shareholders when entering into commission sharing arrangements; (ii) the services provided will be in direct relationship to the activities of the Management Company or Sub-Advisor; (iii) brokerage commissions on portfolio transactions for the SICAV will be allocated by the Management Company or the Sub-Advisor to broker-dealers that are entities and not to individuals; (iv) commission sharing arrangements are not a determining factor in the selection of the broker-dealers; (v) the Management Company or the Sub-Advisor will provide reports to the Directors with respect to commission sharing arrangements including the nature of the services it receives; (vi) neither the Management Company, the Sub-Advisor nor any of their connected persons may retain cash or other rebates from broker-dealers; (vii) the goods or services received are of demonstrable benefit to the Shareholders; and (viii) periodic disclosure will be made in the SICAV's annual report in the form of statement describing any such commission sharing arrangements, including a description of the goods and services received. The goods and services received may include: research that can add value to a Sub-Advisor's decision making process and execution services that enhance the Sub-Advisor's ability to execute transactions.

Only the Sub-Advisor Columbia Management Investment Advisors, LLC may enter into commission sharing arrangements.

7 DIVIDENDS

The SICAV declared the following dividends during the year ended March 31, 2024:

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) Global Social Bond*	AEC	22/03/2024	EUR	0.099	10
	AUP	22/03/2024	USD	0.100	10
	IEC	22/03/2024	EUR	0.099	10
	IEP	22/03/2024	EUR	0.099	10
	IGC	22/03/2024	GBP	0.100	10
	IUP	22/03/2024	USD	0.100	10
	LEC	22/03/2024	EUR	0.099	10
	LGC	22/03/2024	GBP	0.097	3,129
	LUP	22/03/2024	USD	0.100	10
	ZEC	22/03/2024	EUR	0.099	10
	ZGC	22/03/2024	GBP	0.100	10
	ZUP	22/03/2024	USD	0.100	10

Notes to the Financial Statements

(continued)

7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) Global Corporate Bond	AEC	26/06/2023	EUR	0.084	146,449
	AEC	25/09/2023	EUR	0.094	162,588
	AEC	21/12/2023	EUR	0.080	145,097
	AEC	22/03/2024	EUR	0.090	174,540
	AUP	26/06/2023	USD	0.099	12,213
	AUP	25/09/2023	USD	0.109	13,681
	AUP	21/12/2023	USD	0.097	12,260
	AUP	22/03/2024	USD	0.113	14,250
	DEC	26/06/2023	EUR	0.075	7,027
	DEC	25/09/2023	EUR	0.085	7,745
	DEC	21/12/2023	EUR	0.073	6,658
	DEC	22/03/2024	EUR	0.081	6,544
	DUP	26/06/2023	USD	0.088	4,144
	DUP	25/09/2023	USD	0.096	2,813
	DUP	21/12/2023	USD	0.087	2,007
	DUP	22/03/2024	USD	0.094	1,685
	IEC	26/06/2023	EUR	0.083	1,338,998
	IEC	25/09/2023	EUR	0.093	1,974,347
	IEC	21/12/2023	EUR	0.080	1,781,538
	IEC	22/03/2024	EUR	0.092	2,050,532
	IEP	26/06/2023	EUR	0.097	8
	IEP	25/09/2023	EUR	0.110	9
	IEP	21/12/2023	EUR	0.097	8
	IEP	22/03/2024	EUR	0.111	9
	IGC	26/06/2023	GBP	0.086	68
	IGC	25/09/2023	GBP	0.099	75
	IGC	21/12/2023	GBP	0.085	1,785
	IGC	22/03/2024	GBP	0.097	2,071
	IJC	22/03/2024	JPY	0.344	3
	IUP	26/06/2023	USD	0.093	24,550
	IUP	25/09/2023	USD	0.099	27,834
	IUP	21/12/2023	USD	0.094	25,986
	IUP	22/03/2024	USD	0.101	78,048
	NEC	26/06/2023	EUR	0.084	42,360
	NEC	25/09/2023	EUR	0.091	48,286
	NEC	21/12/2023	EUR	0.082	44,272
	NEC	22/03/2024	EUR	0.093	49,724
	NGC	26/06/2023	GBP	0.084	4,400,405
	NGC	25/09/2023	GBP	0.096	5,042,361
	NGC	21/12/2023	GBP	0.083	4,498,987
NGC	22/03/2024	GBP	0.095	5,258,261	
NUP	26/06/2023	USD	0.095	10,908	
NUP	25/09/2023	USD	0.107	12,770	
NUP	21/12/2023	USD	0.094	13,362	
NUP	22/03/2024	USD	0.107	14,877	
XVC	21/12/2023	AUD	0.092	124	
XVC	22/03/2024	AUD	0.112	146	
					USD 27,462,413

Notes to the Financial Statements

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7 DIVIDENDS

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Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) European Corporate Bond	IEP	26/06/2023	EUR	0.054	28,915
	IEP	25/09/2023	EUR	0.069	36,946
	IEP	21/12/2023	EUR	0.060	32,127
	IEP	22/03/2024	EUR	0.063	33,734
	NEP	21/12/2023	EUR	0.072	7
	NEP	22/03/2024	EUR	0.076	14,483
					EUR 146,212
CT (Lux) European High Yield Bond	1UT	24/04/2023	USD	0.030	3,258
	1UT	24/05/2023	USD	0.036	3,979
	1UT	26/06/2023	USD	0.035	3,806
	1UT	25/07/2023	USD	0.035	3,764
	1UT	24/08/2023	USD	0.033	3,626
	1UT	25/09/2023	USD	0.033	3,690
	1UT	25/10/2023	USD	0.029	3,260
	1UT	24/11/2023	USD	0.032	3,509
	1UT	21/12/2023	USD	0.034	3,191
	1UT	25/01/2024	USD	0.040	3,779
	1UT	22/02/2024	USD	0.032	3,050
	1UT	22/03/2024	USD	0.036	3,250
	1EP	22/03/2024	EUR	0.369	340,939
	1GP	22/03/2024	GBP	0.354	1,362
	2EP	22/03/2024	EUR	0.381	1,099
	2GP	22/03/2024	GBP	0.364	32
	3EP	22/03/2024	EUR	0.384	427,906
	3FC	22/03/2024	CHF	0.377	2,518
	3GP	22/03/2024	GBP	0.361	11,656
	8EP	22/03/2024	EUR	0.381	1,322,922
	8GP	22/03/2024	GBP	0.362	2,120
	9EP	22/03/2024	EUR	0.385	2,916
	9FC	22/03/2024	CHF	0.376	36
9GP	22/03/2024	GBP	0.365	32	
IEP	22/03/2024	EUR	0.380	1,925,682	
ZEP	22/03/2024	EUR	0.379	32	
					EUR 4,081,414
CT (Lux) European Short-Term High Yield Bond	AEP	22/03/2024	EUR	3.682	85,704
	IEP	22/03/2024	EUR	3.746	165,416
	IGC	22/03/2024	GBP	3.780	35
	XGC	22/03/2024	GBP	3.934	190,802
					EUR 441,957
CT (Lux) European Social Bond	AEP	26/06/2023	EUR	0.038	1,723
	AEP	25/09/2023	EUR	0.043	229
	AEP	21/12/2023	EUR	0.043	393
	AEP	22/03/2024	EUR	0.052	1,057
	ASC	26/06/2023	SGD	0.042	3
	ASC	25/09/2023	SGD	0.044	3
ASC	21/12/2023	SGD	0.045	3	

Notes to the Financial Statements

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) European Social Bond <i>(continued)</i>	ASC	22/03/2024	SGD	0.053	4
	AUC	26/06/2023	USD	0.040	4
	AUC	25/09/2023	USD	0.043	4
	AUC	21/12/2023	USD	0.045	4
	AUC	22/03/2024	USD	0.051	5
	IEP	26/06/2023	EUR	0.040	101,894
	IEP	25/09/2023	EUR	0.045	115,613
	IEP	21/12/2023	EUR	0.045	115,636
	IEP	22/03/2024	EUR	0.053	138,607
	ISC	26/06/2023	SGD	0.042	3
	ISC	25/09/2023	SGD	0.044	3
	ISC	21/12/2023	SGD	0.045	3
	ISC	22/03/2024	SGD	0.054	4
	IUC	26/06/2023	USD	0.041	3,000
	IUC	25/09/2023	USD	0.045	3,186
	IUC	21/12/2023	USD	0.047	6,312
	IUC	22/03/2024	USD	0.055	5,393
	NEP	26/06/2023	EUR	3.841	452,499
	NEP	25/09/2023	EUR	4.504	532,765
	NEP	21/12/2023	EUR	4.522	945,542
	NEP	22/03/2024	EUR	5.346	1,143,342
	ZEP	26/06/2023	EUR	0.039	22,668
	ZEP	25/09/2023	EUR	0.045	26,069
	ZEP	21/12/2023	EUR	0.045	28,362
	ZEP	22/03/2024	EUR	0.054	33,580
	ZGC	26/06/2023	GBP	0.040	276,148
	ZGC	25/09/2023	GBP	0.046	335,302
ZGC	21/12/2023	GBP	0.047	351,161	
ZGC	22/03/2024	GBP	0.057	367,489	
					EUR 5,008,013
CT (Lux) European Strategic Bond	AEP	24/04/2023	EUR	0.043	31,972
	AEP	24/05/2023	EUR	0.043	29,128
	AEP	26/06/2023	EUR	0.043	29,358
	AEP	25/07/2023	EUR	0.043	29,650
	AEP	24/08/2023	EUR	0.043	29,825
	AEP	25/09/2023	EUR	0.043	30,154
	AEP	25/10/2023	EUR	0.043	29,893
	AEP	24/11/2023	EUR	0.043	29,952
	AEP	21/12/2023	EUR	0.047	33,224
	AEP	25/01/2024	EUR	0.047	34,038
	AEP	22/02/2024	EUR	0.047	34,128
	AEP	22/03/2024	EUR	0.047	34,833
	DEP	24/04/2023	EUR	0.032	42,932
	DEP	24/05/2023	EUR	0.032	42,450
	DEP	26/06/2023	EUR	0.032	42,899
DEP	25/07/2023	EUR	0.032	42,729	
DEP	24/08/2023	EUR	0.032	42,402	
DEP	25/09/2023	EUR	0.032	42,063	

Notes to the Financial Statements

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) European Strategic Bond <i>(continued)</i>	DEP	25/10/2023	EUR	0.032	41,940
	DEP	24/11/2023	EUR	0.032	41,826
	DEP	21/12/2023	EUR	0.035	46,385
	DEP	25/01/2024	EUR	0.035	46,637
	DEP	22/02/2024	EUR	0.035	46,788
	DEP	22/03/2024	EUR	0.035	47,049
					EUR 902,255
CT (Lux) Emerging Market Corporate Bonds	AEC	24/04/2023	EUR	0.042	25,157
	AEC	24/05/2023	EUR	0.042	24,695
	AEC	26/06/2023	EUR	0.045	26,516
	AEC	25/07/2023	EUR	0.045	27,263
	AEC	24/08/2023	EUR	0.045	26,888
	AEC	25/09/2023	EUR	0.041	24,042
	AEC	25/10/2023	EUR	0.041	23,380
	AEC	24/11/2023	EUR	0.041	23,786
	AEC	21/12/2023	EUR	0.043	25,085
	AEC	25/01/2024	EUR	0.043	24,638
	AEC	22/02/2024	EUR	0.043	24,103
	AEC	22/03/2024	EUR	0.043	24,042
	AUP	24/04/2023	USD	0.028	19,785
	AUP	24/05/2023	USD	0.028	19,969
	AUP	26/06/2023	USD	0.030	21,320
	AUP	25/07/2023	USD	0.030	21,190
	AUP	24/08/2023	USD	0.030	21,010
	AUP	25/09/2023	USD	0.028	19,440
	AUP	25/10/2023	USD	0.028	19,363
	AUP	24/11/2023	USD	0.028	19,310
	AUP	21/12/2023	USD	0.029	19,866
	AUP	25/01/2024	USD	0.029	19,755
	AUP	22/02/2024	USD	0.029	19,731
	AUP	22/03/2024	USD	0.029	14,695
	DEC	24/04/2023	EUR	0.031	1,380
	DEC	24/05/2023	EUR	0.031	1,355
	DEC	26/06/2023	EUR	0.032	1,423
	DEC	25/07/2023	EUR	0.032	1,438
	DEC	24/08/2023	EUR	0.032	1,354
	DEC	25/09/2023	EUR	0.030	1,247
	DEC	25/10/2023	EUR	0.030	1,263
	DEC	24/11/2023	EUR	0.030	1,295
	DEC	21/12/2023	EUR	0.031	1,351
DEC	25/01/2024	EUR	0.031	1,342	
DEC	22/02/2024	EUR	0.031	1,376	
DEC	22/03/2024	EUR	0.031	1,383	
IEC	24/04/2023	EUR	0.033	9,346	
IEC	24/05/2023	EUR	0.033	9,180	
IEC	26/06/2023	EUR	0.034	10,437	
IEC	25/07/2023	EUR	0.034	10,551	
IEC	24/08/2023	EUR	0.034	10,329	

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(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)	
CT (Lux) Emerging Market Corporate Bonds <i>(continued)</i>	IEC	25/09/2023	EUR	0.032	9,553	
	IEC	25/10/2023	EUR	0.032	9,500	
	IEC	24/11/2023	EUR	0.032	9,739	
	IEC	21/12/2023	EUR	0.033	10,143	
	IEC	25/01/2024	EUR	0.033	10,076	
	IEC	22/02/2024	EUR	0.033	9,987	
	IEC	22/03/2024	EUR	0.033	10,039	
	XUP	26/06/2023	USD	0.122	10	
	XUP	25/09/2023	USD	0.130	11	
	XUP	21/12/2023	USD	0.121	10	
	XUP	22/03/2024	USD	0.133	11	
						USD 670,158
	CT (Lux) Emerging Market Debt	AEC	24/04/2023	EUR	0.032	1,636
AEC		24/05/2023	EUR	0.032	1,602	
AEC		26/06/2023	EUR	0.033	1,681	
AEC		25/07/2023	EUR	0.033	1,701	
AEC		24/08/2023	EUR	0.033	1,666	
AEC		25/09/2023	EUR	0.031	1,491	
AEC		25/10/2023	EUR	0.031	1,484	
AEC		24/11/2023	EUR	0.031	1,519	
AEC		21/12/2023	EUR	0.033	1,634	
AEC		25/01/2024	EUR	0.033	1,501	
AEC		22/02/2024	EUR	0.033	1,488	
AEC		22/03/2024	EUR	0.032	1,450	
AUP		24/04/2023	USD	0.041	100,516	
AUP		24/05/2023	USD	0.041	99,866	
AUP		26/06/2023	USD	0.043	103,487	
AUP		25/07/2023	USD	0.043	102,782	
AUP		24/08/2023	USD	0.043	101,531	
AUP		25/09/2023	USD	0.040	93,474	
AUP		25/10/2023	USD	0.040	92,939	
AUP		24/11/2023	USD	0.040	91,730	
AUP		21/12/2023	USD	0.042	95,743	
AUP		25/01/2024	USD	0.042	94,663	
AUP		22/02/2024	USD	0.042	94,044	
AUP		22/03/2024	USD	0.042	90,253	
SUP		24/04/2023	USD	0.039	1,632	
SUP		24/05/2023	USD	0.039	1,632	
SUP		26/06/2023	USD	0.041	1,716	
SUP		25/07/2023	USD	0.041	1,676	
SUP		24/08/2023	USD	0.041	1,628	
SUP		25/09/2023	USD	0.038	1,492	
SUP	25/10/2023	USD	0.038	1,477		
SUP	24/11/2023	USD	0.038	1,477		
SUP	21/12/2023	USD	0.041	1,586		
SUP	25/01/2024	USD	0.041	1,586		
SUP	22/02/2024	USD	0.041	1,586		
SUP	22/03/2024	USD	0.041	1,555		

Notes to the Financial Statements

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(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) Emerging Market Debt <i>(continued)</i>	XUP	26/06/2023	USD	0.121	11
	XUP	25/09/2023	USD	0.127	11
	XUP	21/12/2023	USD	0.119	11
	XUP	22/03/2024	USD	0.133	12
					USD 1,198,969
CT (Lux) Global Emerging Market Short-Term Bonds	AEC	24/04/2023	EUR	0.017	50,276
	AEC	24/05/2023	EUR	0.017	50,373
	AEC	26/06/2023	EUR	0.018	54,782
	AEC	25/07/2023	EUR	0.018	55,862
	AEC	24/08/2023	EUR	0.018	55,162
	AEC	25/09/2023	EUR	0.017	50,718
	AEC	25/10/2023	EUR	0.017	50,716
	AEC	24/11/2023	EUR	0.017	51,993
	AEC	21/12/2023	EUR	0.017	52,933
	AEC	25/01/2024	EUR	0.017	53,006
	AEC	22/02/2024	EUR	0.017	52,722
	AEC	22/03/2024	EUR	0.017	53,338
	ASC	24/04/2023	SGD	0.024	670
	ASC	24/05/2023	SGD	0.024	667
	ASC	26/06/2023	SGD	0.025	701
	ASC	25/07/2023	SGD	0.025	709
	ASC	24/08/2023	SGD	0.025	714
	ASC	25/09/2023	SGD	0.024	683
	ASC	25/10/2023	SGD	0.024	685
	ASC	24/11/2023	SGD	0.024	699
	ASC	21/12/2023	SGD	0.024	698
	ASC	25/01/2024	SGD	0.024	677
	ASC	22/02/2024	SGD	0.024	630
	ASC	22/03/2024	SGD	0.024	619
	AUP	24/04/2023	USD	0.019	24,177
	AUP	24/05/2023	USD	0.019	23,860
	AUP	26/06/2023	USD	0.020	24,750
	AUP	25/07/2023	USD	0.020	24,465
	AUP	24/08/2023	USD	0.020	24,281
	AUP	25/09/2023	USD	0.019	22,901
	AUP	25/10/2023	USD	0.019	22,330
	AUP	24/11/2023	USD	0.019	22,185
AUP	21/12/2023	USD	0.019	22,099	
AUP	25/01/2024	USD	0.019	21,788	
AUP	22/02/2024	USD	0.019	21,628	
AUP	22/03/2024	USD	0.019	21,218	
XUP	24/04/2023	USD	0.034	6,287	
XUP	24/05/2023	USD	0.034	6,287	
XUP	26/06/2023	USD	0.036	6,656	
XUP	25/07/2023	USD	0.036	6,656	
XUP	24/08/2023	USD	0.036	6,656	
XUP	25/09/2023	USD	0.034	6,287	
XUP	25/10/2023	USD	0.034	6,287	
XUP	24/11/2023	USD	0.034	6,287	

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(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) Global Emerging Market Short-Term Bonds <i>(continued)</i>	XUP	21/12/2023	USD	0.034	6,287
	XUP	25/01/2024	USD	0.034	6,287
	XUP	22/02/2024	USD	0.034	6,287
	XUP	22/03/2024	USD	0.035	2,403
					USD 988,382
CT (Lux) US High Yield Bond	AEC	24/04/2023	EUR	0.049	740
	AEC	24/05/2023	EUR	0.049	389
	AEC	26/06/2023	EUR	0.051	412
	AEC	25/07/2023	EUR	0.051	417
	AEC	24/08/2023	EUR	0.051	408
	AEC	25/09/2023	EUR	0.051	401
	AEC	25/10/2023	EUR	0.051	399
	AEC	24/11/2023	EUR	0.051	286
	AUP	24/04/2023	USD	0.054	11,397
	AUP	24/05/2023	USD	0.054	11,156
	AUP	26/06/2023	USD	0.057	11,637
	AUP	25/07/2023	USD	0.057	11,493
	AUP	24/08/2023	USD	0.057	11,540
	AUP	25/09/2023	USD	0.057	11,478
	AUP	25/10/2023	USD	0.057	11,529
	AUP	24/11/2023	USD	0.057	11,061
	DEC	24/04/2023	EUR	0.037	517
	DEC	24/05/2023	EUR	0.037	508
	DEC	26/06/2023	EUR	0.038	531
	DEC	25/07/2023	EUR	0.038	536
	DEC	24/08/2023	EUR	0.038	525
	DEC	25/09/2023	EUR	0.038	450
	DEC	25/10/2023	EUR	0.038	448
	DEC	24/11/2023	EUR	0.038	459
	IEC	24/04/2023	EUR	0.036	4
	IEC	24/05/2023	EUR	0.036	4
	IEC	26/06/2023	EUR	0.038	4
	IEC	25/07/2023	EUR	0.038	4
	IEC	24/08/2023	EUR	0.038	4
	IEC	25/09/2023	EUR	0.038	4
	IEC	25/10/2023	EUR	0.038	4
	IEC	24/11/2023	EUR	0.038	4
	IEC	21/12/2023	EUR	0.038	4
	IEC	25/01/2024	EUR	0.038	4
	IEC	22/02/2024	EUR	0.038	4
	IEC	22/03/2024	EUR	0.041	4
	ISC	24/04/2023	SGD	0.040	11,974
	ISC	24/05/2023	SGD	0.040	12,575
	ISC	26/06/2023	SGD	0.043	14,301
	ISC	25/07/2023	SGD	0.043	15,098
	ISC	24/08/2023	SGD	0.043	15,140
	ISC	25/09/2023	SGD	0.042	15,401
	ISC	25/10/2023	SGD	0.042	15,660

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(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) US High Yield Bond <i>(continued)</i>	ISC	24/11/2023	SGD	0.042	16,693
	ISC	21/12/2023	SGD	0.042	7,231
	ISC	25/01/2024	SGD	0.042	6,531
	ISC	22/02/2024	SGD	0.042	6,341
	ISC	22/03/2024	SGD	0.046	6,647
	XUP	26/06/2023	USD	0.143	13
	XUP	25/09/2023	USD	0.146	13
	XUP	21/12/2023	USD	0.137	12
	XUP	22/03/2024	USD	0.161	14
					USD 242,409
CT (Lux) Flexible Asian Bond	ASC	24/04/2023	SGD	0.030	120
	ASC	24/05/2023	SGD	0.030	121
	ASC	26/06/2023	SGD	0.031	128
	ASC	25/07/2023	SGD	0.031	132
	ASC	24/08/2023	SGD	0.031	133
	ASC	25/09/2023	SGD	0.032	134
	ASC	25/10/2023	SGD	0.032	137
	ASC	24/11/2023	SGD	0.032	140
	ASC	21/12/2023	SGD	0.029	119
	ASC	25/01/2024	SGD	0.029	101
	ASC	22/02/2024	SGD	0.029	84
	ASC	22/03/2024	SGD	0.033	61
	AUP	24/04/2023	USD	0.031	16,781
	AUP	24/05/2023	USD	0.031	16,374
	AUP	26/06/2023	USD	0.033	16,926
	AUP	25/07/2023	USD	0.033	16,241
	AUP	24/08/2023	USD	0.033	16,297
	AUP	25/09/2023	USD	0.034	16,171
	AUP	25/10/2023	USD	0.034	16,231
	AUP	24/11/2023	USD	0.034	16,292
	AUP	21/12/2023	USD	0.031	14,431
	AUP	25/01/2024	USD	0.031	14,477
	AUP	22/02/2024	USD	0.031	13,666
	AUP	22/03/2024	USD	0.035	15,479
	AVC	24/04/2023	AUD	0.028	2
	AVC	24/05/2023	AUD	0.028	2
	AVC	26/06/2023	AUD	0.030	2
	AVC	25/07/2023	AUD	0.030	2
	AVC	24/08/2023	AUD	0.030	2
	AVC	25/09/2023	AUD	0.030	2
AVC	25/10/2023	AUD	0.030	2	
AVC	24/11/2023	AUD	0.030	2	
AVC	21/12/2023	AUD	0.028	2	
AVC	25/01/2024	AUD	0.028	2	
AVC	22/02/2024	AUD	0.028	2	
AVC	22/03/2024	AUD	0.032	2	
ZUP	24/04/2023	USD	0.030	3	
ZUP	24/05/2023	USD	0.030	3	
ZUP	26/06/2023	USD	0.032	3	

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(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) Flexible Asian Bond <i>(continued)</i>	ZUP	25/07/2023	USD	0.032	3
	ZUP	24/08/2023	USD	0.032	3
	ZUP	25/09/2023	USD	0.033	3
	ZUP	25/10/2023	USD	0.033	3
	ZUP	24/11/2023	USD	0.033	3
	ZUP	21/12/2023	USD	0.030	3
	ZUP	25/01/2024	USD	0.030	3
	ZUP	22/02/2024	USD	0.030	3
	ZUP	22/03/2024	USD	0.034	3
					USD 190,836
CT (Lux) Global Dynamic Real Return	AEC	24/04/2023	EUR	0.019	1,283
	AEC	24/05/2023	EUR	0.019	1,215
	AEC	26/06/2023	EUR	0.030	1,924
	AEC	25/07/2023	EUR	0.030	1,943
	AEC	24/08/2023	EUR	0.030	1,983
	AEC	25/09/2023	EUR	0.024	1,457
	AEC	25/10/2023	EUR	0.024	1,450
	AEC	24/11/2023	EUR	0.024	1,488
	AEC	21/12/2023	EUR	0.031	1,942
	AEC	25/01/2024	EUR	0.031	1,931
	AEC	22/02/2024	EUR	0.031	1,886
	AEC	22/03/2024	EUR	0.024	974
	AUP	24/04/2023	USD	0.024	6,661
	AUP	24/05/2023	USD	0.024	6,654
	AUP	26/06/2023	USD	0.036	9,656
	AUP	25/07/2023	USD	0.036	9,557
	AUP	24/08/2023	USD	0.036	9,527
	AUP	25/09/2023	USD	0.029	7,621
	AUP	25/10/2023	USD	0.029	7,614
	AUP	24/11/2023	USD	0.029	7,551
	AUP	21/12/2023	USD	0.038	9,835
AUP	25/01/2024	USD	0.038	9,791	
AUP	22/02/2024	USD	0.038	9,701	
AUP	22/03/2024	USD	0.029	7,230	
					USD 120,874
CT (Lux) Global Multi Asset Income	AEC	26/06/2023	EUR	0.086	394,185
	AEC	25/09/2023	EUR	0.083	362,701
	AEC	21/12/2023	EUR	0.088	385,551
	AEC	22/03/2024	EUR	0.090	376,349
	AEP	26/06/2023	EUR	0.110	267,356
	AEP	25/09/2023	EUR	0.110	263,897
	AEP	21/12/2023	EUR	0.113	274,551
	AEP	22/03/2024	EUR	0.117	264,042
	ASC	26/06/2023	SGD	0.104	1,264
	ASC	25/09/2023	SGD	0.101	1,688
	ASC	21/12/2023	SGD	0.106	1,417
	ASC	22/03/2024	SGD	0.108	1,516
	ASP	26/06/2023	SGD	0.104	1,453

Notes to the Financial Statements

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) Global Multi Asset Income <i>(continued)</i>	ASP	25/09/2023	SGD	0.103	402
	ASP	21/12/2023	SGD	0.106	1,938
	ASP	22/03/2024	SGD	0.110	438
	AUM	24/04/2023	USD	0.036	1,470
	AUM	24/05/2023	USD	0.036	1,470
	AUM	26/06/2023	USD	0.037	1,511
	AUM	25/07/2023	USD	0.037	568
	AUM	24/08/2023	USD	0.037	568
	AUM	25/09/2023	USD	0.036	552
	AUM	25/10/2023	USD	0.036	552
	AUM	24/11/2023	USD	0.036	552
	AUM	21/12/2023	USD	0.038	583
	AUM	25/01/2024	USD	0.038	583
	AUM	22/02/2024	USD	0.038	583
	AUM	22/03/2024	USD	0.039	598
	AUP	26/06/2023	USD	0.106	86,164
	AUP	25/09/2023	USD	0.103	83,232
	AUP	21/12/2023	USD	0.109	80,540
	AUP	22/03/2024	USD	0.112	64,433
	DEC	26/06/2023	EUR	0.080	189,331
	DEC	25/09/2023	EUR	0.078	172,836
	DEC	21/12/2023	EUR	0.082	183,101
	DEC	22/03/2024	EUR	0.083	176,840
	DEP	26/06/2023	EUR	0.102	22,033
	DEP	25/09/2023	EUR	0.102	21,282
	DEP	21/12/2023	EUR	0.105	25,427
	DEP	22/03/2024	EUR	0.108	26,425
	DUP	26/06/2023	USD	0.095	58,988
	DUP	25/09/2023	USD	0.092	54,077
	DUP	21/12/2023	USD	0.098	54,681
DUP	22/03/2024	USD	0.100	48,890	
ZEC	26/06/2023	EUR	0.096	10	
ZEC	25/09/2023	EUR	0.093	9	
ZEC	21/12/2023	EUR	0.098	10	
ZEC	22/03/2024	EUR	0.100	10	
ZUP	26/06/2023	USD	0.107	11	
ZUP	25/09/2023	USD	0.104	10	
ZUP	21/12/2023	USD	0.110	11	
ZUP	22/03/2024	USD	0.114	11	
					USD 3,956,700
CT (Lux) Global Focus	AEP	25/09/2023	EUR	0.157	746,850
	AEP	22/03/2024	EUR	0.096	506,179
	AUP	25/09/2023	USD	0.114	4,163
	AUP	22/03/2024	USD	0.072	3,663
	IUP	25/09/2023	USD	0.120	6,186
	IUP	22/03/2024	USD	0.075	5,611
	ZEP	25/09/2023	EUR	0.163	663,287
	ZEP	22/03/2024	EUR	0.101	257,924
					USD 2,193,863

Notes to the Financial Statements

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(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) Global Equity Income	AEC	26/06/2023	EUR	0.115	170
	AEC	25/09/2023	EUR	0.062	89
	AEC	21/12/2023	EUR	0.042	62
	AEC	22/03/2024	EUR	0.068	245
	AUP	26/06/2023	USD	0.129	11
	AUP	25/09/2023	USD	0.067	6
	AUP	21/12/2023	USD	0.048	4
	AUP	22/03/2024	USD	0.076	6
	DEC	26/06/2023	EUR	0.112	9
	DEC	25/09/2023	EUR	0.059	5
	DEC	21/12/2023	EUR	0.041	96
	DEC	22/03/2024	EUR	0.066	153
	DUP	26/06/2023	USD	0.127	6,261
	DUP	25/09/2023	USD	0.066	3,322
	DUP	21/12/2023	USD	0.048	1,843
	DUP	22/03/2024	USD	0.075	3,856
	1EP	26/06/2023	EUR	0.139	210,239
	1EP	25/09/2023	EUR	0.075	108,546
	1EP	21/12/2023	EUR	0.052	74,902
	1EP	22/03/2024	EUR	0.083	115,239
	1SC	26/06/2023	SGD	0.126	37,252
	1SC	25/09/2023	SGD	0.066	19,047
	1SC	21/12/2023	SGD	0.047	13,535
	1SC	22/03/2024	SGD	0.075	20,590
	1ST	24/04/2023	SGD	0.029	1,748
	1ST	24/05/2023	SGD	0.054	3,182
	1ST	26/06/2023	SGD	0.043	2,553
	1ST	25/07/2023	SGD	0.018	730
	1ST	24/08/2023	SGD	0.025	826
	1ST	25/09/2023	SGD	0.028	913
	1ST	25/10/2023	SGD	0.013	424
	1ST	24/11/2023	SGD	0.014	487
	1ST	21/12/2023	SGD	0.020	696
	1ST	25/01/2024	SGD	0.025	862
	1ST	22/02/2024	SGD	0.017	584
	1ST	22/03/2024	SGD	0.032	1,105
	1UP	26/06/2023	USD	0.133	50,548
	1UP	25/09/2023	USD	0.069	26,090
	1UP	21/12/2023	USD	0.049	16,398
	1UP	22/03/2024	USD	0.079	25,310
	1VT	24/04/2023	AUD	0.028	108
	1VT	24/05/2023	AUD	0.051	194
1VT	26/06/2023	AUD	0.041	159	
1VT	25/07/2023	AUD	0.012	47	
1VT	24/08/2023	AUD	0.024	89	
1VT	25/09/2023	AUD	0.028	97	
1VT	25/10/2023	AUD	0.013	44	
1VT	24/11/2023	AUD	0.013	46	
1VT	21/12/2023	AUD	0.018	66	
1VT	25/01/2024	AUD	0.024	85	

Notes to the Financial Statements

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) Global Equity Income <i>(continued)</i>	1VT	22/02/2024	AUD	0.016	56
	1VT	22/03/2024	AUD	0.031	110
	2EP	26/06/2023	EUR	0.141	11
	2EP	25/09/2023	EUR	0.075	6
	2EP	21/12/2023	EUR	0.053	4
	2EP	22/03/2024	EUR	0.085	7
	2UP	26/06/2023	USD	0.135	11
	2UP	25/09/2023	USD	0.070	6
	2UP	21/12/2023	USD	0.050	4
	2UP	22/03/2024	USD	0.080	7
	3EP	26/06/2023	EUR	0.142	1,124,222
	3EP	25/09/2023	EUR	0.076	589,540
	3EP	21/12/2023	EUR	0.054	430,567
	3EP	22/03/2024	EUR	0.085	676,819
	3UP	26/06/2023	USD	0.136	2,743
	3UP	25/09/2023	USD	0.071	1,433
	3UP	21/12/2023	USD	0.051	1,029
	3UP	22/03/2024	USD	0.080	1,681
	8EP	26/06/2023	EUR	0.140	36
	8EP	25/09/2023	EUR	0.075	19
	8EP	21/12/2023	EUR	0.053	14
	8EP	22/03/2024	EUR	0.084	22
	8UP	26/06/2023	USD	0.135	14,240
	8UP	25/09/2023	USD	0.071	7,489
	8UP	21/12/2023	USD	0.051	5,380
	8UP	22/03/2024	USD	0.081	8,544
	9EP	26/06/2023	EUR	0.142	11
	9EP	25/09/2023	EUR	0.076	6
	9EP	21/12/2023	EUR	0.053	4
	9EP	22/03/2024	EUR	0.085	7
	9UP	26/06/2023	USD	0.136	11
	9UP	25/09/2023	USD	0.071	6
9UP	21/12/2023	USD	0.051	4	
9UP	22/03/2024	USD	0.081	7	
					USD 3,612,935
CT (Lux) Global Smaller Companies	AEP	22/03/2024	EUR	0.142	3,540,079
	AUP	22/03/2024	USD	0.131	11,420
	IEP	22/03/2024	EUR	0.122	364,895
					EUR 3,916,394
CT (Lux) American	1EP	22/03/2024	EUR	0.218	72,365
					USD 72,365
CT (Lux) American Select	1EP	22/03/2024	EUR	0.078	32,593
					USD 32,593
CT (Lux) American Smaller Companies	1EP	22/03/2024	EUR	0.244	288,877
					USD 288,877

Notes to the Financial Statements

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) Asia Contrarian Equity*	XUP	25/09/2023	USD	0.228	13
					USD 13
CT (Lux) US Contrarian Core Equities	AEC	25/09/2023	EUR	0.115	6
	AEC	22/03/2024	EUR	0.128	7
	AUP	25/09/2023	USD	0.135	946
	AUP	22/03/2024	USD	0.151	1,106
					USD 2,065
CT (Lux) US Disciplined Core Equities	AUP	25/09/2023	USD	0.127	8
	AUP	22/03/2024	USD	0.127	8
	IEC	25/09/2023	EUR	0.114	7
	IEC	22/03/2024	EUR	0.110	7
					USD 30
CT (Lux) Pan European ESG Equities	1EP	22/03/2024	EUR	0.320	21
	1GP	22/03/2024	GBP	0.304	21
	3GP	22/03/2024	GBP	0.315	144
	9GP	22/03/2024	GBP	0.317	21
					EUR 207
CT (Lux) Pan European Equity Dividend	AEP	25/09/2023	EUR	0.289	12,306
	AEP	22/03/2024	EUR	0.093	4,044
	AUP	25/09/2023	USD	0.279	21
	AUP	22/03/2024	USD	0.092	7
	DEP	25/09/2023	EUR	0.282	4,958
	DEP	22/03/2024	EUR	0.092	1,596
	IEP	25/09/2023	EUR	0.304	197,052
	IEP	22/03/2024	EUR	0.099	60,632
	ZEP	25/09/2023	EUR	0.299	7,848
	ZEP	22/03/2024	EUR	0.097	2,619
	1EP	25/09/2023	EUR	0.029	289,539
	1EP	22/03/2024	EUR	0.009	85,578
	1GP	25/09/2023	GBP	0.025	9,531
	1GP	22/03/2024	GBP	0.008	2,942
	2EP	25/09/2023	EUR	0.299	22
	2EP	22/03/2024	EUR	0.097	7
	2GP	25/09/2023	GBP	0.296	21
	2GP	22/03/2024	GBP	0.095	7
	3EP	25/09/2023	EUR	0.047	4,086
	3EP	22/03/2024	EUR	0.015	1,304
3GP	25/09/2023	GBP	0.041	25,976	
3GP	22/03/2024	GBP	0.013	7,891	
4GP	25/09/2023	GBP	0.037	312,990	
4GP	22/03/2024	GBP	0.012	110,572	
8EP	25/09/2023	EUR	0.032	27,136	
8EP	22/03/2024	EUR	0.010	2,600	
8GP	25/09/2023	GBP	0.027	14,876	
8GP	22/03/2024	GBP	0.009	5,058	
9EP	25/09/2023	EUR	0.302	1,018	

Notes to the Financial Statements

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) Pan European Equity Dividend <i>(continued)</i>	9EP	22/03/2024	EUR	0.098	330
	9GP	25/09/2023	GBP	0.297	90
	9GP	22/03/2024	GBP	0.096	29
					EUR 1,192,686
CT (Lux) Pan European Smaller Companies	1EP	22/03/2024	EUR	0.193	94,015
	3EP	22/03/2024	EUR	0.201	126,940
	3GP	22/03/2024	GBP	0.191	21,914
	9EP	22/03/2024	EUR	0.202	25
	9GP	22/03/2024	GBP	0.192	13
					EUR 242,907
CT (Lux) European Select	1EP	22/03/2024	EUR	0.247	234,766
	2EP	22/03/2024	EUR	0.260	15
	8EP	22/03/2024	EUR	0.260	2,307
					EUR 237,088
CT (Lux) European Smaller Companies	1EP	22/03/2024	EUR	0.238	857,586
	3EP	22/03/2024	EUR	0.254	12,353
	9EP	22/03/2024	EUR	0.250	141,552
					EUR 1,011,491
CT (Lux) Asian Equity Income	ASC	22/03/2024	SGD	0.139	14
	AUP	25/09/2023	USD	0.281	33,556
	AUP	22/03/2024	USD	0.160	17,623
	DUP	25/09/2023	USD	0.269	7,528
	DUP	22/03/2024	USD	0.152	4,255
	IEP	25/09/2023	EUR	0.306	350,716
	IEP	22/03/2024	EUR	0.171	161,683
	XUP	25/09/2023	USD	0.301	795,557
	XUP	22/03/2024	USD	0.174	435,201
	ZGP	25/09/2023	GBP	0.273	19
	ZGP	22/03/2024	GBP	0.148	11
	ZUP	25/09/2023	USD	0.330	1,264
	ZUP	22/03/2024	USD	0.187	735
					USD 1,808,162
CT (Lux) Global Technology	AUP	22/03/2024	USD	0.203	30,526
					USD 30,526
CT (Lux) UK Equities	AGP	25/09/2023	GBP	0.424	12,639
	AGP	22/03/2024	GBP	0.211	4,478
	IGP	25/09/2023	GBP	0.632	132,639
	IGP	22/03/2024	GBP	0.317	68,240
	NGP	25/09/2023	GBP	0.253	14
	NGP	22/03/2024	GBP	0.126	7
	TGP	25/09/2023	GBP	0.253	14
	TGP	22/03/2024	GBP	0.126	7
	ZGP	25/09/2023	GBP	0.227	18,641
ZGP	22/03/2024	GBP	0.113	6,246	

Notes to the Financial Statements

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) UK Equities <i>(continued)</i>	9EP	25/09/2023	EUR	0.204	14
	9EP	22/03/2024	EUR	0.102	7
					GBP 242,946
CT (Lux) UK Equity Income	AEC	26/06/2023	EUR	0.129	5,076
	AEC	25/09/2023	EUR	0.074	2,942
	AEC	21/12/2023	EUR	0.055	2,250
	AEC	22/03/2024	EUR	0.072	2,979
	ASC	26/06/2023	SGD	0.140	42
	ASC	25/09/2023	SGD	0.078	24
	ASC	21/12/2023	SGD	0.061	19
	ASC	22/03/2024	SGD	0.077	6
	AUC	26/06/2023	USD	0.148	11,040
	AUC	25/09/2023	USD	0.082	5,226
	AUC	21/12/2023	USD	0.069	4,114
	AUC	22/03/2024	USD	0.083	4,978
	DEC	26/06/2023	EUR	0.123	1,348
	DEC	25/09/2023	EUR	0.070	775
	DEC	21/12/2023	EUR	0.054	596
	DEC	22/03/2024	EUR	0.068	743
	DGP	26/06/2023	GBP	0.135	109
	DGP	25/09/2023	GBP	0.079	38
	DGP	21/12/2023	GBP	0.060	29
	DGP	22/03/2024	GBP	0.076	36
	IGP	26/06/2023	GBP	0.146	200,154
	IGP	25/09/2023	GBP	0.088	120,061
	IGP	21/12/2023	GBP	0.065	85,621
	IGP	22/03/2024	GBP	0.085	110,304
LGP	26/06/2023	GBP	0.151	1,733,855	
LGP	25/09/2023	GBP	0.087	996,287	
LGP	21/12/2023	GBP	0.066	760,372	
LGP	22/03/2024	GBP	0.084	950,381	
ZGP	26/06/2023	GBP	0.155	14,395	
ZGP	25/09/2023	GBP	0.090	7,974	
ZGP	21/12/2023	GBP	0.068	5,350	
ZGP	22/03/2024	GBP	0.087	6,742	
					GBP 5,033,866
CT (Lux) Japan Equities*	AEC	22/03/2024	EUR	0.017	260
	IEP	22/03/2024	EUR	0.017	260
					JPY 520
CT (Lux) Credit Opportunities	1EP	22/03/2024	EUR	0.530	17,994
	2EP	22/03/2024	EUR	0.546	49
	2GC	22/03/2024	GBP	0.572	51
	8EP	22/03/2024	EUR	0.537	70,204
	8GC	22/03/2024	GBP	0.572	832
					EUR 89,130

Notes to the Financial Statements

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(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
CT (Lux) Global Investment Grade Credit Opportunities	IEP	26/06/2023	EUR	0.109	10
	IEP	25/09/2023	EUR	0.135	12
	IEP	21/12/2023	EUR	0.084	8
	IEP	22/03/2024	EUR	0.115	10
	LEP	26/06/2023	EUR	0.110	10
	LEP	25/09/2023	EUR	0.137	12
	LEP	21/12/2023	EUR	0.086	8
	LEP	22/03/2024	EUR	0.116	10
CT (Lux) Pan European Absolute Alpha	AEP	22/03/2024	EUR	0.214	3,007
					EUR 3,007

*See note 1.

Notes to the Financial Statements

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8 PERFORMANCE FEES

The Management Company shall receive a performance fee as set forth below with respect to the Share Classes of the Portfolios listed in the table below. Daily provisions shall be set up for the accrual of the performance fee in respect of the performance fee balance (as described below), whereby the amount accrued shall be paid to the Management Company at the end of each calendar year (i.e. December 31). The Management Company is responsible for paying all or part of the performance fee to the Sub-Advisors in accordance with their Sub-Advisory agreement. The amount of this performance fee depends on the performance of the Net Asset Value of the relevant Share Class within the relevant Portfolio compared to the performance of the relevant performance index (the "Performance Index", as per the table below). The Performance Index is subject to a minimum rate of return, to ensure that the Portfolios must deliver a minimum positive rate of return for a performance fee to be paid, in the event that the underlying benchmark return is negative. Accruals will only be made when the performance fee balance is positive and the NAV High Water Mark (defined below) is exceeded.

The performance reference period for each Share Class is the whole life of the Share Class, i.e. from launch until termination.

For the avoidance of doubt, performance of Share Classes includes dividends paid.

Portfolio	Share Classes	Performance Index	Performance Rate
Threadneedle (Lux) - American Absolute Alpha*	A Shares D Shares I Shares Z Shares	Higher of 90-day Average Secured Overnight Financing Rate (SOFR) plus 1.75%, subject to a minimum of 1.50%	20%
CT (Lux) Global Investment Grade Credit Opportunities	J Shares Y Shares	Higher of Compounded euro short-term rate (€STR) average rate, 1 month tenor plus 1.00%, subject to a minimum of 1.00%	10%
CT (Lux) Pan European Absolute Alpha	A Shares D Shares I Shares L Shares Z Shares	Higher of 3 month Euro Interbank Offered Rate (EURIBOR) ¹ plus 1.50%, subject to a minimum of 1.50%	20%

¹ The benchmark is provided by the European Money Markets Institute, an administrator included in the ESMA register of benchmark administrators. The Management Company maintains a written plan setting out the actions that will be taken in the event of the benchmark materially changing or ceasing to be provided. This plan is available on request from the Management Company.

The performance of the Threadneedle (Lux) - American Absolute Alpha* Portfolio, the CT (Lux) Global Investment Grade Credit Opportunities Portfolio and the CT (Lux) - Pan European Absolute Alpha Portfolio, including the impact of all applicable fees, is compared to the Performance Index.

NAV High Water Mark: in respect of each Share Class, is the Net Asset Value of a Share of such Share Class as at the last Valuation Date of the last relevant calendar year in which any accrued performance fee was paid. If a performance fee has never been paid, the NAV High Water Mark is the inception price of the relevant Share Class. The NAV High Water Mark can only be increased, and cannot be decreased under any circumstances.

The performance fee balance shall be calculated on the difference between the performance of the Performance Index and the performance of the Share Class concerned (the "Daily Difference"):

- (i) in the event the Daily Difference is positive, the performance fee balance will increase by an amount in respect of the Daily Difference, at the relevant performance rate;
- (ii) if the Daily Difference is negative, the performance fee balance will be reduced by an amount in respect of the Daily Difference, at the relevant performance rate.

If the performance fee balance is positive at the end of the calendar year, i.e. December 31, and the NAV High Water Mark has been exceeded, the accrued amount of the performance fee will be paid to the Management Company within the first quarter of the subsequent calendar year. A performance fee shall only be paid to the Management Company if the Net Asset Value of the relevant Share Class exceeds the NAV High Water Mark and the performance fee balance is positive.

If at the end of the calendar year the performance fee balance is negative and the NAV High Water Mark has not been exceeded, such negative amount will be carried forward and the Management Company shall not receive the payment of a performance fee until the amount of the accrued performance fee balance is positive and the NAV High Water Mark has been exceeded, at any subsequent calendar year's end.

If at the end of the calendar year the performance fee balance is negative and the NAV High Water Mark has been exceeded, such negative amount will be carried forward and the Management Company shall not receive the payment of a performance fee until the amount of the accrued performance fee balance is positive and the NAV High Water Mark has been exceeded, at any subsequent calendar year's end.

Notes to the Financial Statements

(continued)

8 PERFORMANCE FEES

(continued)

In the event that a Portfolio or a Share Class is liquidated or a Portfolio or Share Class becomes dormant, any outstanding performance fee accrual shall be realised and payable to the Management Company. Thereafter, when new Shareholders have invested in such a Portfolio or Share Class, the performance fee balance will be reset.

There is no maximum value on the performance fee that could be taken.

As at March 31, 2024, performance fees have been paid as follows:

Portfolio	Share Class	Amount per Share in the Portfolio base currency
CT (Lux) Pan European Absolute Alpha	AE	55,515
	AEP	1,005
	AUH	14
	DE	102,268
	IE	44,702
	IGH	3,407
	LE	4,992
	ZE	11,006
	ZFH	1
	ZGH	12
		EUR 222,922

*See note 1.

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

As at March 31, 2024, the SICAV has the following forward currency exchange contracts outstanding:

As at March 31, 2024, CT (Lux) Global Social Bond* has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	GBP	808	USD	1,030	Hedging	JP Morgan Chase New York	(9)
19/04/2024	GBP	808	USD	1,030	Hedging	JP Morgan Chase New York	(9)
19/04/2024	GBP	258,356	USD	328,460	Hedging	JP Morgan Chase New York	(2,050)
19/04/2024	USD	12	EUR	11	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	12	GBP	9	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	808	USD	1,030	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	938	USD	1,023	Hedging	JP Morgan Chase New York	(9)
19/04/2024	GBP	808	USD	1,030	Hedging	JP Morgan Chase New York	(9)
19/04/2024	GBP	808	USD	1,030	Hedging	JP Morgan Chase New York	(9)
19/04/2024	GBP	808	USD	1,030	Hedging	JP Morgan Chase New York	(9)
19/04/2024	CHF	874	USD	992	Hedging	JP Morgan Chase New York	(20)
19/04/2024	CHF	874	USD	992	Hedging	JP Morgan Chase New York	(20)
19/04/2024	EUR	938	USD	1,023	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	938	USD	1,023	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	938	USD	1,022	Hedging	JP Morgan Chase New York	(9)
19/04/2024	USD	12	GBP	9	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	12	EUR	11	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	12	EUR	11	Hedging	JP Morgan Chase New York	0
19/04/2024	CHF	874	USD	992	Hedging	JP Morgan Chase New York	(20)
19/04/2024	USD	12	EUR	11	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	938	USD	1,022	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	938	USD	1,022	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	938	USD	1,022	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	938	USD	1,023	Hedging	JP Morgan Chase New York	(9)
04/04/2024	CAD	359	USD	266	Trading	Citigroup Global Markets	(1)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
04/04/2024	CAD	239	USD	176	Trading	Citigroup Global Markets	0
04/04/2024	CAD	359	USD	267	Trading	HSBC	(1)
04/04/2024	CAD	888	USD	657	Trading	HSBC	(1)
04/04/2024	USD	42,434	AUD	65,237	Trading	Citigroup Global Markets	(135)
04/04/2024	USD	51,541	AUD	78,479	Trading	HSBC	331
04/04/2024	CAD	2,540	USD	1,872	Trading	HSBC	5
04/04/2024	CAD	90	USD	66	Trading	Goldman Sachs	0
04/04/2024	USD	674	AUD	1,033	Trading	Goldman Sachs	0
04/04/2024	CAD	219	USD	161	Trading	HSBC	1
04/04/2024	USD	633	CAD	859	Trading	Citigroup Global Markets	(2)
04/04/2024	EUR	105,900	USD	114,611	Trading	HSBC	(208)
04/04/2024	CAD	169	USD	125	Trading	HSBC	(1)
04/04/2024	CAD	597	USD	440	Trading	Goldman Sachs	1
04/04/2024	CAD	348	USD	257	Trading	Citigroup Global Markets	0
04/04/2024	CAD	140	USD	104	Trading	HSBC	(1)
04/04/2024	USD	80,749	AUD	123,858	Trading	HSBC	(71)
04/04/2024	USD	71	CAD	96	Trading	HSBC	0
04/04/2024	USD	494	CAD	670	Trading	HSBC	(1)
04/04/2024	USD	558	CAD	758	Trading	Goldman Sachs	(3)
04/04/2024	USD	447	CAD	608	Trading	HSBC	(2)
04/04/2024	GBP	97,684	USD	123,978	Trading	Citigroup Global Markets	(573)
04/04/2024	USD	184	CAD	250	Trading	Goldman Sachs	(1)
04/04/2024	USD	125	CAD	170	Trading	HSBC	0
04/04/2024	USD	2,734,351	EUR	2,524,569	Trading	Citigroup Global Markets	7,076
04/04/2024	USD	274	CAD	370	Trading	Goldman Sachs	0
04/04/2024	USD	200	CAD	270	Trading	HSBC	1
04/04/2024	USD	238	AUD	360	Trading	HSBC	3
04/04/2024	USD	15,583	EUR	14,229	Trading	HSBC	212
04/04/2024	USD	32,098	AUD	49,152	Trading	Goldman Sachs	25
04/04/2024	USD	32,633	AUD	50,252	Trading	HSBC	(158)
04/04/2024	USD	993,187	GBP	786,295	Trading	HSBC	(138)
04/04/2024	USD	253	AUD	382	Trading	Citigroup Global Markets	3
04/04/2024	USD	223	AUD	343	Trading	Citigroup Global Markets	(1)
04/04/2024	USD	5,538	GBP	4,310	Trading	Goldman Sachs	93
04/04/2024	USD	107,198	EUR	98,815	Trading	Citigroup Global Markets	448
03/04/2024	AUD	50,000	USD	32,469	Trading	HSBC	157
							USD 4,822

As at March 31, 2024, CT (Lux) Global Corporate Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	GBP	187,278	USD	238,626	Hedging	JP Morgan Chase New York	(2,018)
19/04/2024	EUR	20,225	USD	22,048	Hedging	JP Morgan Chase New York	(185)
19/04/2024	CHF	782	USD	888	Hedging	JP Morgan Chase New York	(18)
19/04/2024	GBP	266,813	USD	338,034	Hedging	JP Morgan Chase New York	(941)
19/04/2024	EUR	679,281	USD	738,019	Hedging	JP Morgan Chase New York	(3,750)
19/04/2024	EUR	1,523,917	USD	1,661,248	Hedging	JP Morgan Chase New York	(13,969)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	CHF	787	USD	894	Hedging	JP Morgan Chase New York	(18)
19/04/2024	EUR	55,029,712	USD	59,991,840	Hedging	JP Morgan Chase New York	(507,474)
19/04/2024	EUR	175,273,762	USD	191,078,512	Hedging	JP Morgan Chase New York	(1,616,341)
19/04/2024	GBP	152,202	USD	194,072	Hedging	JP Morgan Chase New York	(1,780)
19/04/2024	EUR	740	USD	807	Hedging	JP Morgan Chase New York	(7)
19/04/2024	EUR	2,599,480	USD	2,833,869	Hedging	JP Morgan Chase New York	(23,961)
19/04/2024	GBP	391,696,202	USD	499,452,219	Hedging	JP Morgan Chase New York	(4,581,671)
19/04/2024	GBP	43,189	USD	54,718	Hedging	JP Morgan Chase New York	(152)
19/04/2024	EUR	20,446	USD	22,138	Hedging	JP Morgan Chase New York	(37)
19/04/2024	GBP	47,240	USD	59,667	Hedging	JP Morgan Chase New York	16
19/04/2024	EUR	24,732,341	USD	26,962,501	Hedging	JP Morgan Chase New York	(228,077)
19/04/2024	NOK	7,554	USD	716	Hedging	JP Morgan Chase New York	(19)
19/04/2024	NOK	7,610	USD	721	Hedging	JP Morgan Chase New York	(19)
19/04/2024	EUR	22,285	USD	24,293	Hedging	JP Morgan Chase New York	(204)
19/04/2024	GBP	14,602,952	USD	18,620,238	Hedging	JP Morgan Chase New York	(170,811)
19/04/2024	GBP	30,040,736	USD	38,304,972	Hedging	JP Morgan Chase New York	(351,387)
19/04/2024	USD	749	EUR	689	Hedging	JP Morgan Chase New York	4
19/04/2024	GBP	223,965	USD	282,881	Hedging	JP Morgan Chase New York	76
19/04/2024	SEK	8,823,720	USD	855,116	Hedging	JP Morgan Chase New York	(29,172)
19/04/2024	GBP	282,115	USD	359,726	Hedging	JP Morgan Chase New York	(3,300)
19/04/2024	EUR	1,841,450	USD	2,007,497	Hedging	JP Morgan Chase New York	(16,981)
19/04/2024	GBP	4,089	USD	5,197	Hedging	JP Morgan Chase New York	(32)
19/04/2024	EUR	61,465	USD	66,987	Hedging	JP Morgan Chase New York	(546)
19/04/2024	EUR	4,253,140	USD	4,636,653	Hedging	JP Morgan Chase New York	(39,222)
19/04/2024	EUR	96,689	USD	104,688	Hedging	JP Morgan Chase New York	(173)
19/04/2024	EUR	45,700	USD	49,571	Hedging	JP Morgan Chase New York	(172)
19/04/2024	EUR	14,779	USD	16,014	Hedging	JP Morgan Chase New York	(39)
19/04/2024	EUR	5,964	USD	6,502	Hedging	JP Morgan Chase New York	(55)
19/04/2024	GBP	247,154	USD	312,549	Hedging	JP Morgan Chase New York	(294)
19/04/2024	EUR	9,472	USD	10,326	Hedging	JP Morgan Chase New York	(87)
19/04/2024	USD	10,547	EUR	9,678	Hedging	JP Morgan Chase New York	86
19/04/2024	USD	2,017	EUR	1,863	Hedging	JP Morgan Chase New York	3
19/04/2024	GBP	150,083	USD	189,405	Hedging	JP Morgan Chase New York	210
19/04/2024	AUD	20,566	USD	13,555	Hedging	JP Morgan Chase New York	(130)
19/04/2024	JPY	148,085	USD	1,004	Hedging	JP Morgan Chase New York	(22)
19/04/2024	EUR	1,988	USD	2,156	Hedging	JP Morgan Chase New York	(7)
19/04/2024	EUR	15,400,606	USD	16,789,306	Hedging	JP Morgan Chase New York	(142,021)
19/04/2024	SEK	7,449	USD	722	Hedging	JP Morgan Chase New York	(25)
19/04/2024	EUR	1,588,840	USD	1,732,108	Hedging	JP Morgan Chase New York	(14,652)
19/04/2024	GBP	11,926	USD	15,160	Hedging	JP Morgan Chase New York	(93)
19/04/2024	EUR	36	USD	39	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	13,561,247	USD	14,784,089	Hedging	JP Morgan Chase New York	(125,059)
19/04/2024	GBP	122,029	USD	153,805	Hedging	JP Morgan Chase New York	367
19/04/2024	EUR	108	USD	117	Hedging	JP Morgan Chase New York	(1)
19/04/2024	EUR	4,218	USD	4,570	Hedging	JP Morgan Chase New York	(11)
19/04/2024	EUR	2,009	USD	2,177	Hedging	JP Morgan Chase New York	(5)
19/04/2024	EUR	93	USD	101	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	13,621	USD	17,317	Hedging	JP Morgan Chase New York	(108)
19/04/2024	GBP	1,000	USD	1,271	Hedging	JP Morgan Chase New York	(8)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	GBP	101,066,986	USD	128,870,615	Hedging	JP Morgan Chase New York	(1,182,182)
19/04/2024	USD	14,348	EUR	13,228	Hedging	JP Morgan Chase New York	50
19/04/2024	USD	6,284	EUR	5,800	Hedging	JP Morgan Chase New York	15
19/04/2024	USD	4,367,753	EUR	4,017,679	Hedging	JP Morgan Chase New York	24,821
19/04/2024	USD	651,550	EUR	599,328	Hedging	JP Morgan Chase New York	3,703
19/04/2024	USD	4,120	EUR	3,789	Hedging	JP Morgan Chase New York	23
19/04/2024	USD	69,058	GBP	54,791	Hedging	JP Morgan Chase New York	(165)
19/04/2024	USD	51,700	GBP	40,598	Hedging	JP Morgan Chase New York	409
19/04/2024	USD	399,229	EUR	367,231	Hedging	JP Morgan Chase New York	2,268
19/04/2024	USD	6,859	EUR	6,310	Hedging	JP Morgan Chase New York	39
19/04/2024	USD	4,726	EUR	4,365	Hedging	JP Morgan Chase New York	8
19/04/2024	USD	23,407	EUR	21,619	Hedging	JP Morgan Chase New York	39
19/04/2024	USD	355,630	GBP	281,586	Hedging	JP Morgan Chase New York	(127)
19/04/2024	USD	3,907	EUR	3,594	Hedging	JP Morgan Chase New York	22
19/04/2024	USD	3,970	GBP	3,140	Hedging	JP Morgan Chase New York	4
19/04/2024	USD	464,232	EUR	427,978	Hedging	JP Morgan Chase New York	1,607
19/04/2024	USD	13,218	GBP	10,466	Hedging	JP Morgan Chase New York	(5)
19/04/2024	USD	216	EUR	198	Hedging	JP Morgan Chase New York	2
19/04/2024	USD	210,228	GBP	165,379	Hedging	JP Morgan Chase New York	1,288
19/04/2024	EUR	575,723	USD	627,637	Hedging	JP Morgan Chase New York	(5,309)
19/04/2024	USD	160,407	EUR	147,550	Hedging	JP Morgan Chase New York	911
19/04/2024	USD	115,734	GBP	91,033	Hedging	JP Morgan Chase New York	723
19/04/2024	USD	3,689	EUR	3,393	Hedging	JP Morgan Chase New York	21
19/04/2024	GBP	110,586	USD	140,828	Hedging	JP Morgan Chase New York	(1,113)
19/04/2024	EUR	251	USD	272	Hedging	JP Morgan Chase New York	(1)
19/04/2024	USD	133,686	GBP	104,843	Hedging	JP Morgan Chase New York	1,226
19/04/2024	EUR	347	USD	378	Hedging	JP Morgan Chase New York	(3)
19/04/2024	USD	29,131	EUR	26,908	Hedging	JP Morgan Chase New York	44
19/04/2024	USD	50,135	GBP	39,693	Hedging	JP Morgan Chase New York	(14)
19/04/2024	USD	5,882,018	GBP	4,668,095	Hedging	JP Morgan Chase New York	(15,670)
19/04/2024	USD	592,895	EUR	547,661	Hedging	JP Morgan Chase New York	900
19/04/2024	USD	23	EUR	22	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	29,222	GBP	22,934	Hedging	JP Morgan Chase New York	247
19/04/2024	USD	153,932	GBP	120,721	Hedging	JP Morgan Chase New York	1,411
04/04/2024	USD	784,099	CAD	1,061,414	Trading	Goldman Sachs	(324)
04/04/2024	USD	9,065	AUD	13,694	Trading	JP Morgan	129
04/04/2024	USD	3,255,352	EUR	2,986,639	Trading	JP Morgan	28,899
04/04/2024	USD	1,937,932	EUR	1,778,565	Trading	JP Morgan	16,556
04/04/2024	USD	27,603	CAD	37,195	Trading	HSBC	114
04/04/2024	USD	4,829,753	CAD	6,552,937	Trading	HSBC	(13,102)
04/04/2024	USD	72,501	CAD	98,568	Trading	Goldman Sachs	(344)
04/04/2024	USD	109,443	CAD	148,793	Trading	Goldman Sachs	(520)
04/04/2024	USD	448,823	CAD	606,317	Trading	Goldman Sachs	733
04/04/2024	USD	14,971	JPY	2,223,483	Trading	BMO	264
04/04/2024	USD	272,246,906	EUR	251,359,857	Trading	Citigroup Global Markets	704,420
04/04/2024	JPY	2,476,002	USD	16,366	Trading	HSBC	11
04/04/2024	USD	1,610,724	EUR	1,488,275	Trading	JP Morgan	2,950
04/04/2024	USD	4,673,119	EUR	4,307,690	Trading	Citigroup Global Markets	19,546
04/04/2024	USD	112,200	CAD	152,459	Trading	HSBC	(473)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
04/04/2024	CAD	134,580	USD	99,200	Trading	Goldman Sachs	260
04/04/2024	USD	25,155	AUD	38,520	Trading	HSBC	20
04/04/2024	AUD	40,092	USD	26,572	Trading	Goldman Sachs	(411)
04/04/2024	CAD	71,964	USD	53,459	Trading	HSBC	(275)
04/04/2024	USD	10,688	AUD	16,197	Trading	BMO	119
04/04/2024	USD	11,137	AUD	17,007	Trading	HSBC	40
04/04/2024	USD	29,434	AUD	44,526	Trading	Citigroup Global Markets	380
04/04/2024	USD	1,703,033	AUD	2,618,197	Trading	Citigroup Global Markets	(5,408)
04/04/2024	USD	17,383	AUD	26,727	Trading	HSBC	(57)
04/04/2024	CAD	51,508	USD	37,931	Trading	HSBC	135
04/04/2024	JPY	2,513,257	USD	16,820	Trading	HSBC	(197)
04/04/2024	CAD	92,834	USD	68,491	Trading	Citigroup Global Markets	116
04/04/2024	CAD	51,826	USD	38,470	Trading	HSBC	(169)
04/04/2024	JPY	1,942,240	USD	13,221	Trading	BMO	(374)
04/04/2024	USD	103,847,560	GBP	82,214,903	Trading	JP Morgan	(14,362)
04/04/2024	AUD	27,542	USD	17,956	Trading	HSBC	16
04/04/2024	CAD	55,108	USD	40,620	Trading	Citigroup Global Markets	107
04/04/2024	JPY	4,055,453	USD	26,790	Trading	JP Morgan	35
04/04/2024	USD	26,482	JPY	4,007,838	Trading	JP Morgan	(27)
04/04/2024	USD	2,477,793	JPY	371,166,331	Trading	HSBC	22,697
04/04/2024	USD	19,664	JPY	2,885,252	Trading	JP Morgan	579
04/04/2024	USD	14,796	AUD	22,702	Trading	JP Morgan	(18)
04/04/2024	USD	1,991,571	EUR	1,829,008	Trading	JP Morgan	15,703
04/04/2024	USD	144,187	CAD	195,768	Trading	Citigroup Global Markets	(493)
04/04/2024	AUD	24,874	USD	16,336	Trading	HSBC	(105)
04/04/2024	CAD	81,697	USD	60,584	Trading	Citigroup Global Markets	(207)
04/04/2024	AUD	36,276	USD	23,852	Trading	Barclays	(181)
04/04/2024	USD	11,893	AUD	18,214	Trading	Barclays	8
04/04/2024	USD	95,011	CAD	128,870	Trading	HSBC	(228)
04/04/2024	USD	548,026	GBP	432,274	Trading	BMO	1,935
04/04/2024	USD	63,701	CAD	86,503	Trading	HSBC	(228)
04/04/2024	CAD	188,531	USD	139,443	Trading	HSBC	(112)
04/04/2024	USD	9,280	AUD	14,023	Trading	HSBC	130
04/04/2024	USD	699,863	GBP	546,711	Trading	HSBC	9,204
							USD (8,251,609)

As at March 31, 2024, CT (Lux) European Corporate Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	999	EUR	916	Hedging	JP Morgan Chase New York	8
19/04/2024	GBP	707	EUR	827	Hedging	JP Morgan Chase New York	(1)
19/04/2024	NOK	8,030	EUR	698	Hedging	JP Morgan Chase New York	(13)
19/04/2024	NOK	8,086	EUR	703	Hedging	JP Morgan Chase New York	(13)
19/04/2024	CHF	2,239,635	EUR	2,297,080	Hedging	JP Morgan Chase New York	8,868
19/04/2024	CHF	844	EUR	879	Hedging	JP Morgan Chase New York	(10)
19/04/2024	CHF	6,457,460	EUR	6,727,012	Hedging	JP Morgan Chase New York	(78,354)
04/04/2024	EUR	11,743,569	USD	12,719,190	Trading	JP Morgan	(30,272)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
04/04/2024	EUR	2,100,373	USD	2,298,350	Trading	BMO	(27,159)
04/04/2024	EUR	23,255	GBP	19,816	Trading	JP Morgan	82
04/04/2024	EUR	343,881	USD	373,406	Trading	NatWest Markets	(1,772)
04/04/2024	EUR	607,028	GBP	519,250	Trading	NatWest Markets	(184)
04/04/2024	EUR	3,875,431	GBP	3,322,140	Trading	Lloyds	(9,491)
04/04/2024	EUR	69,923	USD	75,703	Trading	Barclays	(153)
04/04/2024	EUR	597,946	GBP	512,887	Trading	NatWest Markets	(1,826)
							EUR (140,290)

As at March 31, 2024, CT (Lux) European High Yield Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	CHF	897	EUR	935	Hedging	JP Morgan Chase New York	(11)
19/04/2024	EUR	2,653	CHF	2,573	Hedging	JP Morgan Chase New York	3
19/04/2024	CHF	891	EUR	928	Hedging	JP Morgan Chase New York	(11)
19/04/2024	USD	948,558	EUR	870,099	Hedging	JP Morgan Chase New York	7,423
19/04/2024	EUR	37	CHF	36	Hedging	JP Morgan Chase New York	0
19/04/2024	SEK	8,368	EUR	744	Hedging	JP Morgan Chase New York	(19)
19/04/2024	SEK	8,522	EUR	758	Hedging	JP Morgan Chase New York	(20)
19/04/2024	NOK	8,514	EUR	740	Hedging	JP Morgan Chase New York	(14)
19/04/2024	NOK	8,779	EUR	763	Hedging	JP Morgan Chase New York	(14)
19/04/2024	CHF	300,607	EUR	313,156	Hedging	JP Morgan Chase New York	(3,647)
19/04/2024	CHF	837	EUR	872	Hedging	JP Morgan Chase New York	(10)
19/04/2024	CHF	31,341	EUR	32,650	Hedging	JP Morgan Chase New York	(380)
19/04/2024	CHF	58,194	EUR	60,623	Hedging	JP Morgan Chase New York	(706)
04/04/2024	EUR	140,500	GBP	120,183	Trading	NatWest Markets	(43)
04/04/2024	EUR	48,904,826	GBP	41,904,614	Trading	JP Morgan	(98,579)
04/04/2024	EUR	2,169,270	GBP	1,862,482	Trading	Citigroup Global Markets	(8,725)
04/04/2024	EUR	1,109,063	GBP	948,321	Trading	NatWest Markets	94
04/04/2024	GBP	129,655	EUR	151,159	Trading	Goldman Sachs	460
04/04/2024	EUR	141,033	GBP	120,866	Trading	Lloyds	(308)
04/04/2024	EUR	6,145	USD	6,653	Trading	Barclays	(13)
04/04/2024	EUR	182,643	GBP	156,056	Trading	JP Morgan	151
04/04/2024	EUR	4,277	USD	4,660	Trading	JP Morgan	(37)
04/04/2024	EUR	1,629,322	USD	1,764,418	Trading	BMO	(3,956)
							EUR (108,362)

As at March 31, 2024, CT (Lux) European Short-Term High Yield Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	SEK	9,159	EUR	814	Hedging	JP Morgan Chase New York	(21)
19/04/2024	SEK	8,999	EUR	800	Hedging	JP Morgan Chase New York	(21)
19/04/2024	EUR	170,586	GBP	146,582	Hedging	JP Morgan Chase New York	(738)
19/04/2024	GBP	4,311,483	EUR	5,042,931	Hedging	JP Morgan Chase New York	(3,713)
19/04/2024	GBP	9,671,841	EUR	11,312,681	Hedging	JP Morgan Chase New York	(8,329)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	GBP	819	EUR	958	Hedging	JP Morgan Chase New York	(1)
19/04/2024	EUR	37	GBP	31	Hedging	JP Morgan Chase New York	0
19/04/2024	NOK	9,295	EUR	808	Hedging	JP Morgan Chase New York	(15)
19/04/2024	GBP	814	EUR	952	Hedging	JP Morgan Chase New York	(1)
19/04/2024	NOK	9,294	EUR	808	Hedging	JP Morgan Chase New York	(15)
04/04/2024	EUR	113,212	GBP	96,732	Trading	JP Morgan	93
04/04/2024	EUR	10,596,194	GBP	9,079,460	Trading	JP Morgan	(21,358)
04/04/2024	EUR	40,546	GBP	34,749	Trading	Citigroup Global Markets	(89)
04/04/2024	EUR	248,143	USD	268,718	Trading	BMO	(603)
04/04/2024	USD	118	EUR	108	Trading	BMO	1
04/04/2024	EUR	28,869	GBP	24,686	Trading	JP Morgan	1
04/04/2024	EUR	121	USD	132	Trading	Barclays	(2)
04/04/2024	GBP	490,091	EUR	573,716	Trading	BMO	(603)
04/04/2024	GBP	22,162	EUR	25,838	Trading	Goldman Sachs	79
04/04/2024	USD	260,680	EUR	239,177	Trading	BMO	2,127
04/04/2024	EUR	880	USD	953	Trading	Barclays	(2)
							EUR (33,210)

As at March 31, 2024, CT (Lux) European Social Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	GBP	113,343	EUR	132,480	Hedging	JP Morgan Chase New York	(6)
19/04/2024	GBP	50,755,293	EUR	59,365,992	Hedging	JP Morgan Chase New York	(43,713)
19/04/2024	GBP	776,419	EUR	907,239	Hedging	JP Morgan Chase New York	232
19/04/2024	NOK	50,000	EUR	4,319	Hedging	JP Morgan Chase New York	(53)
19/04/2024	GBP	7,110,603	EUR	8,316,926	Hedging	JP Morgan Chase New York	(6,124)
19/04/2024	GBP	1,603	EUR	1,875	Hedging	JP Morgan Chase New York	(1)
19/04/2024	GBP	674	EUR	788	Hedging	JP Morgan Chase New York	(1)
19/04/2024	GBP	756,402	EUR	882,378	Hedging	JP Morgan Chase New York	1,697
19/04/2024	EUR	102,742	GBP	88,127	Hedging	JP Morgan Chase New York	(260)
19/04/2024	USD	964,395	EUR	884,627	Hedging	JP Morgan Chase New York	7,547
19/04/2024	GBP	17,689	EUR	20,618	Hedging	JP Morgan Chase New York	57
19/04/2024	GBP	28,806	EUR	33,538	Hedging	JP Morgan Chase New York	131
19/04/2024	GBP	8	EUR	9	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	971	EUR	891	Hedging	JP Morgan Chase New York	8
19/04/2024	USD	61,628	EUR	56,919	Hedging	JP Morgan Chase New York	94
19/04/2024	SGD	886	EUR	609	Hedging	JP Morgan Chase New York	(1)
19/04/2024	USD	948	EUR	869	Hedging	JP Morgan Chase New York	7
19/04/2024	USD	901	EUR	826	Hedging	JP Morgan Chase New York	7
19/04/2024	USD	945	EUR	867	Hedging	JP Morgan Chase New York	7
19/04/2024	SGD	920	EUR	633	Hedging	JP Morgan Chase New York	(1)
19/04/2024	NOK	1,035,000	EUR	89,401	Hedging	JP Morgan Chase New York	(1,092)
19/04/2024	NOK	7,874	EUR	685	Hedging	JP Morgan Chase New York	(13)
19/04/2024	NOK	41,582,880	EUR	3,615,490	Hedging	JP Morgan Chase New York	(67,526)
19/04/2024	SGD	890	EUR	612	Hedging	JP Morgan Chase New York	(1)
19/04/2024	SGD	922	EUR	634	Hedging	JP Morgan Chase New York	(1)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	SEK	7,713	EUR	686	Hedging	JP Morgan Chase New York	(18)
19/04/2024	EUR	31,773	GBP	27,183	Hedging	JP Morgan Chase New York	2
19/04/2024	CHF	3,411	EUR	3,492	Hedging	JP Morgan Chase New York	20
19/04/2024	NOK	87	EUR	7	Hedging	JP Morgan Chase New York	0
19/04/2024	CHF	331	EUR	339	Hedging	JP Morgan Chase New York	2
19/04/2024	NOK	431,765	EUR	36,964	Hedging	JP Morgan Chase New York	(125)
19/04/2024	GBP	264,510	EUR	308,376	Hedging	JP Morgan Chase New York	781
19/04/2024	CHF	330,764	EUR	344,571	Hedging	JP Morgan Chase New York	(4,013)
19/04/2024	CHF	23,544,762	EUR	24,527,585	Hedging	JP Morgan Chase New York	(285,687)
19/04/2024	EUR	342,799	CHF	335,552	Hedging	JP Morgan Chase New York	(2,684)
19/04/2024	CHF	31,669	EUR	32,991	Hedging	JP Morgan Chase New York	(384)
19/04/2024	EUR	16,376	NOK	190,000	Hedging	JP Morgan Chase New York	165
19/04/2024	EUR	6,131	GBP	5,247	Hedging	JP Morgan Chase New York	(2)
19/04/2024	EUR	33,998	GBP	29,057	Hedging	JP Morgan Chase New York	36
19/04/2024	EUR	6,578	GBP	5,644	Hedging	JP Morgan Chase New York	(19)
19/04/2024	EUR	70,923	GBP	60,647	Hedging	JP Morgan Chase New York	40
19/04/2024	EUR	12,949	GBP	11,112	Hedging	JP Morgan Chase New York	(38)
19/04/2024	CHF	247,499	EUR	253,405	Hedging	JP Morgan Chase New York	1,422
19/04/2024	GBP	205,511	EUR	240,454	Hedging	JP Morgan Chase New York	(255)
19/04/2024	SEK	7,726	EUR	687	Hedging	JP Morgan Chase New York	(18)
04/04/2024	EUR	63,956	USD	69,242	Trading	HSBC	(139)
04/04/2024	EUR	712,792	CAD	1,046,954	Trading	BMO	(3,437)
04/04/2024	EUR	4,257	CAD	6,272	Trading	BMO	(34)
04/04/2024	EUR	54,023,734	GBP	46,311,479	Trading	HSBC	(133,080)
04/04/2024	EUR	482,219	SEK	5,392,683	Trading	HSBC	15,235
04/04/2024	EUR	338,594	GBP	289,481	Trading	Citigroup Global Markets	75
04/04/2024	EUR	11,159,358	USD	12,086,461	Trading	HSBC	(28,782)
04/04/2024	SEK	34,607	EUR	3,061	Trading	Citigroup Global Markets	(64)
04/04/2024	EUR	3,494	SEK	39,080	Trading	Citigroup Global Markets	110
04/04/2024	EUR	2,863	SEK	32,304	Trading	HSBC	66
							EUR (549,831)

As at March 31, 2024, CT (Lux) European Strategic Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
20/06/2024	EUR	732,050	GBP	629,632	Trading	Lloyds	(2,204)
20/06/2024	EUR	652,595	USD	708,639	Trading	Lloyds	(1,280)
20/06/2024	EUR	184,539	GBP	159,118	Trading	Lloyds	(1,020)
20/06/2024	JPY	58,434,559	EUR	363,248	Trading	Lloyds	(2,337)
20/06/2024	EUR	12,122,980	USD	13,264,659	Trading	HSBC	(116,918)
20/06/2024	EUR	14,716,674	GBP	12,632,528	Trading	NatWest Markets	(14,844)
20/06/2024	EUR	189,841	USD	206,103	Trading	JP Morgan	(335)
20/06/2024	EUR	105,789	AUD	175,664	Trading	NatWest Markets	(210)
19/04/2024	SEK	8,170	EUR	726	Hedging	JP Morgan Chase New York	(19)
19/04/2024	USD	977	EUR	896	Hedging	JP Morgan Chase New York	8
19/04/2024	NOK	8,290	EUR	721	Hedging	JP Morgan Chase New York	(13)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	22,328	EUR	20,481	Hedging	JP Morgan Chase New York	175
19/04/2024	NOK	8,386	EUR	729	Hedging	JP Morgan Chase New York	(14)
							EUR (139,011)

As at March 31, 2024, CT (Lux) Emerging Market Corporate Bonds has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	3,618	EUR	3,341	Hedging	JP Morgan Chase New York	6
19/04/2024	USD	9,784	EUR	9,036	Hedging	JP Morgan Chase New York	16
19/04/2024	SEK	7,765	USD	753	Hedging	JP Morgan Chase New York	(26)
19/04/2024	USD	5,075	EUR	4,668	Hedging	JP Morgan Chase New York	29
19/04/2024	USD	575	EUR	531	Hedging	JP Morgan Chase New York	1
19/04/2024	USD	918	EUR	848	Hedging	JP Morgan Chase New York	2
19/04/2024	NOK	7,891	USD	748	Hedging	JP Morgan Chase New York	(20)
19/04/2024	EUR	8,498	USD	9,238	Hedging	JP Morgan Chase New York	(53)
19/04/2024	EUR	13,715	USD	14,952	Hedging	JP Morgan Chase New York	(126)
19/04/2024	EUR	2,225,007	USD	2,425,640	Hedging	JP Morgan Chase New York	(20,519)
19/04/2024	EUR	124,410	USD	134,484	Hedging	JP Morgan Chase New York	(4)
19/04/2024	EUR	102	USD	111	Hedging	JP Morgan Chase New York	(1)
19/04/2024	EUR	305,507	USD	333,055	Hedging	JP Morgan Chase New York	(2,817)
19/04/2024	USD	8,886	EUR	8,201	Hedging	JP Morgan Chase New York	21
19/04/2024	EUR	4,586,405	USD	4,999,969	Hedging	JP Morgan Chase New York	(42,295)
19/04/2024	EUR	147,202	USD	160,476	Hedging	JP Morgan Chase New York	(1,357)
19/04/2024	EUR	5,312,341	USD	5,791,364	Hedging	JP Morgan Chase New York	(48,989)
19/04/2024	SGD	76,790	USD	57,561	Hedging	JP Morgan Chase New York	(605)
19/04/2024	EUR	11,913,341	USD	12,987,589	Hedging	JP Morgan Chase New York	(109,862)
19/04/2024	EUR	1,821,098	USD	1,985,310	Hedging	JP Morgan Chase New York	(16,794)
19/04/2024	USD	2,871	EUR	2,634	Hedging	JP Morgan Chase New York	24
19/04/2024	USD	4,549	EUR	4,194	Hedging	JP Morgan Chase New York	16
19/04/2024	USD	10,531	EUR	9,663	Hedging	JP Morgan Chase New York	86
19/04/2024	USD	4,219	EUR	3,871	Hedging	JP Morgan Chase New York	34
19/04/2024	USD	1,753	EUR	1,613	Hedging	JP Morgan Chase New York	9
19/04/2024	USD	9,335	EUR	8,587	Hedging	JP Morgan Chase New York	53
19/04/2024	USD	1,827	EUR	1,685	Hedging	JP Morgan Chase New York	6
							USD (243,165)

As at March 31, 2024, CT (Lux) Emerging Market Debt has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
24/04/2024	USD	492,629	MXN	8,550,924	Trading	BMO	(19,748)
24/04/2024	USD	1,010,633	EUR	941,879	Trading	NatWest Markets	(7,689)
19/04/2024	SGD	27,361	USD	20,510	Hedging	JP Morgan Chase New York	(215)
19/04/2024	SEK	7,342	USD	712	Hedging	JP Morgan Chase New York	(24)
19/04/2024	SEK	76	USD	7	Hedging	JP Morgan Chase New York	0
19/04/2024	SGD	278	USD	207	Hedging	JP Morgan Chase New York	0

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	EUR	294,340	USD	320,881	Hedging	JP Morgan Chase New York	(2,714)
19/04/2024	USD	266	EUR	246	Hedging	JP Morgan Chase New York	1
19/04/2024	USD	2,602	EUR	2,394	Hedging	JP Morgan Chase New York	14
19/04/2024	EUR	2,529	USD	2,741	Hedging	JP Morgan Chase New York	(7)
19/04/2024	EUR	4,988	USD	5,437	Hedging	JP Morgan Chase New York	(46)
19/04/2024	EUR	6,459	USD	7,000	Hedging	JP Morgan Chase New York	(19)
19/04/2024	EUR	2,779	USD	3,012	Hedging	JP Morgan Chase New York	(8)
19/04/2024	EUR	625,685	USD	682,104	Hedging	JP Morgan Chase New York	(5,770)
19/04/2024	NOK	80	USD	7	Hedging	JP Morgan Chase New York	0
19/04/2024	NOK	7,497	USD	711	Hedging	JP Morgan Chase New York	(19)
19/04/2024	EUR	269,002	USD	293,258	Hedging	JP Morgan Chase New York	(2,481)
19/04/2024	EUR	235,195	USD	256,403	Hedging	JP Morgan Chase New York	(2,169)
							USD (40,894)

As at March 31, 2024, CT (Lux) Global Emerging Market Short-Term Bonds has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
24/04/2024	USD	1,137,009	EUR	1,059,657	Trading	NatWest Markets	(8,650)
19/04/2024	SGD	299	USD	224	Hedging	JP Morgan Chase New York	(2)
19/04/2024	SGD	15	USD	11	Hedging	JP Morgan Chase New York	0
19/04/2024	SGD	126	USD	94	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	114	USD	123	Hedging	JP Morgan Chase New York	0
19/04/2024	NOK	8,131	USD	771	Hedging	JP Morgan Chase New York	(21)
19/04/2024	SGD	136,912	USD	102,629	Hedging	JP Morgan Chase New York	(1,078)
19/04/2024	USD	2,124	EUR	1,959	Hedging	JP Morgan Chase New York	7
19/04/2024	USD	193	EUR	177	Hedging	JP Morgan Chase New York	2
19/04/2024	USD	16	EUR	14	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	18,225	EUR	16,833	Hedging	JP Morgan Chase New York	30
19/04/2024	USD	1,210	EUR	1,118	Hedging	JP Morgan Chase New York	2
19/04/2024	USD	13,381	EUR	12,309	Hedging	JP Morgan Chase New York	76
19/04/2024	USD	1,811	EUR	1,661	Hedging	JP Morgan Chase New York	15
19/04/2024	SEK	8,016	USD	777	Hedging	JP Morgan Chase New York	(27)
19/04/2024	EUR	794	USD	866	Hedging	JP Morgan Chase New York	(7)
19/04/2024	EUR	719,371	USD	784,238	Hedging	JP Morgan Chase New York	(6,634)
19/04/2024	SGD	209,464	USD	157,013	Hedging	JP Morgan Chase New York	(1,649)
19/04/2024	USD	513	EUR	473	Hedging	JP Morgan Chase New York	1
19/04/2024	USD	2,252	SGD	3,029	Hedging	JP Morgan Chase New York	6
19/04/2024	USD	5,430	SGD	7,302	Hedging	JP Morgan Chase New York	13
19/04/2024	EUR	163,135	USD	176,810	Hedging	JP Morgan Chase New York	(469)
19/04/2024	EUR	9,385,448	USD	10,231,750	Hedging	JP Morgan Chase New York	(86,551)
19/04/2024	EUR	12,367,017	USD	13,482,174	Hedging	JP Morgan Chase New York	(114,046)
19/04/2024	EUR	99,990	USD	108,346	Hedging	JP Morgan Chase New York	(262)
19/04/2024	EUR	2,843,096	USD	3,099,463	Hedging	JP Morgan Chase New York	(26,218)
19/04/2024	EUR	64,921	USD	70,578	Hedging	JP Morgan Chase New York	(401)
19/04/2024	EUR	9,985	USD	10,811	Hedging	JP Morgan Chase New York	(18)
							USD (245,881)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

As at March 31, 2024, CT (Lux) US High Yield Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	1,788	SGD	2,389	Hedging	JP Morgan Chase New York	16
19/04/2024	USD	217	SGD	292	Hedging	JP Morgan Chase New York	1
19/04/2024	USD	3,712	SGD	4,983	Hedging	JP Morgan Chase New York	16
19/04/2024	SGD	96	USD	72	Hedging	JP Morgan Chase New York	0
19/04/2024	SGD	5,294	USD	3,959	Hedging	JP Morgan Chase New York	(32)
19/04/2024	SGD	2,807	USD	2,091	Hedging	JP Morgan Chase New York	(9)
19/04/2024	SGD	1,681,380	USD	1,260,351	Hedging	JP Morgan Chase New York	(13,237)
19/04/2024	USD	54,506	EUR	50,000	Hedging	JP Morgan Chase New York	458
19/04/2024	USD	4,411,471	EUR	4,074,908	Hedging	JP Morgan Chase New York	6,693
19/04/2024	USD	1,176	SGD	1,586	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	460	EUR	424	Hedging	JP Morgan Chase New York	2
19/04/2024	USD	15,618	EUR	14,398	Hedging	JP Morgan Chase New York	54
19/04/2024	USD	4,984	SGD	6,702	Hedging	JP Morgan Chase New York	12
19/04/2024	USD	3,764	SGD	5,072	Hedging	JP Morgan Chase New York	2
19/04/2024	EUR	35,864,125	USD	39,098,058	Hedging	JP Morgan Chase New York	(330,732)
19/04/2024	EUR	712	USD	777	Hedging	JP Morgan Chase New York	(7)
19/04/2024	EUR	59,816	USD	65,210	Hedging	JP Morgan Chase New York	(552)
19/04/2024	EUR	98	USD	106	Hedging	JP Morgan Chase New York	(1)
19/04/2024	SGD	17,122	USD	12,722	Hedging	JP Morgan Chase New York	(22)
19/04/2024	CHF	875	USD	994	Hedging	JP Morgan Chase New York	(20)
19/04/2024	EUR	1,429	USD	1,558	Hedging	JP Morgan Chase New York	(13)
19/04/2024	NOK	8,536	USD	809	Hedging	JP Morgan Chase New York	(22)
19/04/2024	SEK	8,418	USD	816	Hedging	JP Morgan Chase New York	(28)
19/04/2024	SGD	1,041	USD	780	Hedging	JP Morgan Chase New York	(8)
19/04/2024	GBP	726	USD	926	Hedging	JP Morgan Chase New York	(8)
19/04/2024	EUR	163	USD	177	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	7	USD	8	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	98	USD	107	Hedging	JP Morgan Chase New York	(1)
							USD (337,438)

As at March 31, 2024, CT (Lux) Flexible Asian Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	SGD	2,926	USD	2,176	Hedging	JP Morgan Chase New York	(5)
19/04/2024	SGD	1,235	USD	926	Hedging	JP Morgan Chase New York	(10)
19/04/2024	SGD	257	USD	192	Hedging	JP Morgan Chase New York	(1)
19/04/2024	SGD	424	USD	316	Hedging	JP Morgan Chase New York	(2)
19/04/2024	SGD	114	USD	85	Hedging	JP Morgan Chase New York	0
19/04/2024	SGD	5	USD	4	Hedging	JP Morgan Chase New York	0
19/04/2024	SGD	50	USD	37	Hedging	JP Morgan Chase New York	0
19/04/2024	SGD	280	USD	209	Hedging	JP Morgan Chase New York	(2)
19/04/2024	USD	18,882	EUR	17,426	Hedging	JP Morgan Chase New York	46
19/04/2024	USD	2,461	EUR	2,265	Hedging	JP Morgan Chase New York	13
19/04/2024	USD	59,940	EUR	55,360	Hedging	JP Morgan Chase New York	99
19/04/2024	USD	21,899	EUR	20,189	Hedging	JP Morgan Chase New York	76

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	SGD	114	USD	85	Hedging	JP Morgan Chase New York	(1)
19/04/2024	SGD	535,040	USD	401,062	Hedging	JP Morgan Chase New York	(4,212)
19/04/2024	SGD	21,756	USD	16,308	Hedging	JP Morgan Chase New York	(171)
19/04/2024	EUR	11,315	USD	12,252	Hedging	JP Morgan Chase New York	(20)
19/04/2024	EUR	9,549	USD	10,381	Hedging	JP Morgan Chase New York	(59)
19/04/2024	EUR	364	USD	397	Hedging	JP Morgan Chase New York	(3)
19/04/2024	AUD	834	USD	550	Hedging	JP Morgan Chase New York	(5)
19/04/2024	USD	7,536	EUR	6,961	Hedging	JP Morgan Chase New York	11
19/04/2024	USD	1,483	EUR	1,369	Hedging	JP Morgan Chase New York	2
19/04/2024	AUD	1,048	USD	691	Hedging	JP Morgan Chase New York	(7)
19/04/2024	EUR	147,412	USD	160,704	Hedging	JP Morgan Chase New York	(1,359)
19/04/2024	GBP	661	USD	843	Hedging	JP Morgan Chase New York	(8)
19/04/2024	SEK	7,536	USD	730	Hedging	JP Morgan Chase New York	(25)
19/04/2024	SGD	413	USD	307	Hedging	JP Morgan Chase New York	(1)
19/04/2024	EUR	322,070	USD	351,111	Hedging	JP Morgan Chase New York	(2,970)
19/04/2024	EUR	14,891,453	USD	16,234,242	Hedging	JP Morgan Chase New York	(137,326)
19/04/2024	EUR	327	USD	356	Hedging	JP Morgan Chase New York	(3)
19/04/2024	EUR	883,314	USD	962,964	Hedging	JP Morgan Chase New York	(8,146)
							USD (154,089)

As at March 31, 2024, CT (Lux) Global Dynamic Real Return has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
02/05/2024	JPY	155,000,000	USD	1,057,787	Trading	Lloyds	(28,081)
02/05/2024	GBP	1,300,000	USD	1,633,031	Trading	Barclays	9,514
02/05/2024	EUR	240,000	USD	258,625	Trading	Lloyds	941
19/04/2024	USD	8,145	EUR	7,473	Hedging	JP Morgan Chase New York	66
19/04/2024	USD	17,003	EUR	15,640	Hedging	JP Morgan Chase New York	97
19/04/2024	USD	7,820	EUR	7,222	Hedging	JP Morgan Chase New York	13
19/04/2024	EUR	163	USD	177	Hedging	JP Morgan Chase New York	(1)
19/04/2024	USD	30	EUR	27	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	10,955	EUR	10,052	Hedging	JP Morgan Chase New York	89
19/04/2024	EUR	114,718	USD	125,062	Hedging	JP Morgan Chase New York	(1,058)
19/04/2024	EUR	6,889,831	USD	7,511,099	Hedging	JP Morgan Chase New York	(63,537)
19/04/2024	EUR	484,839	USD	528,558	Hedging	JP Morgan Chase New York	(4,471)
19/04/2024	EUR	30	USD	33	Hedging	JP Morgan Chase New York	0
19/04/2024	SEK	7,904	USD	766	Hedging	JP Morgan Chase New York	(26)
19/04/2024	USD	80	EUR	73	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	1,311,266	USD	1,429,505	Hedging	JP Morgan Chase New York	(12,092)
19/04/2024	GBP	702	USD	895	Hedging	JP Morgan Chase New York	(8)
							USD (98,554)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

As at March 31, 2024, CT (Lux) Global Multi Asset Income has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
20/06/2024	KRW	2,265,902	USD	1,693	Trading	HSBC	(6)
20/06/2024	CAD	93,409	USD	69,112	Trading	HSBC	(2)
20/06/2024	KRW	106,989,963	USD	80,842	Trading	HSBC	(1,178)
20/06/2024	AUD	38,343	USD	25,269	Trading	NatWest Markets	(194)
20/06/2024	MXN	491,559	USD	29,011	Trading	UBS	170
20/06/2024	EUR	35,043	USD	38,343	Trading	Lloyds	(365)
20/06/2024	CNY	1,653,679	USD	233,399	Trading	HSBC	(4,715)
20/06/2024	CHF	24,402	USD	27,913	Trading	JP Morgan	(564)
20/06/2024	CNY	277,848	USD	39,043	Trading	Goldman Sachs	(620)
20/06/2024	JPY	68,660,334	USD	467,045	Trading	HSBC	(7,456)
20/06/2024	IDR	358,335,204	USD	22,892	Trading	HSBC	(374)
20/06/2024	NOK	48,675	USD	4,605	Trading	Goldman Sachs	(109)
20/06/2024	USD	21,630	EUR	19,919	Trading	Barclays	42
20/06/2024	USD	208,119	GBP	163,248	Trading	HSBC	1,800
20/06/2024	THB	564,597	USD	15,831	Trading	HSBC	(248)
20/06/2024	USD	2,765	GBP	2,188	Trading	NatWest Markets	(1)
20/06/2024	PLN	134,859	USD	34,077	Trading	HSBC	(289)
20/06/2024	NZD	12,325	USD	7,513	Trading	Barclays	(141)
20/06/2024	SGD	14,041	USD	10,547	Trading	HSBC	(103)
20/06/2024	SEK	204,432	USD	19,779	Trading	JP Morgan	(593)
02/05/2024	EUR	3,400,000	USD	3,663,857	Trading	Lloyds	13,328
02/05/2024	USD	5,904,036	GBP	4,700,000	Trading	Barclays	(34,389)
02/05/2024	JPY	75,600,000	USD	509,244	Trading	NatWest Markets	(7,013)
19/04/2024	USD	25,284	EUR	23,200	Hedging	JP Morgan Chase New York	206
19/04/2024	USD	13	EUR	12	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	1,094	EUR	1,007	Hedging	JP Morgan Chase New York	6
19/04/2024	USD	18,000	EUR	16,557	Hedging	JP Morgan Chase New York	102
19/04/2024	USD	357,372	EUR	327,814	Hedging	JP Morgan Chase New York	3,019
19/04/2024	USD	9,272	EUR	8,505	Hedging	JP Morgan Chase New York	78
19/04/2024	USD	9,169	EUR	8,411	Hedging	JP Morgan Chase New York	77
19/04/2024	USD	27,026	EUR	24,964	Hedging	JP Morgan Chase New York	41
19/04/2024	USD	37,160	EUR	34,203	Hedging	JP Morgan Chase New York	189
19/04/2024	USD	22,779	EUR	20,901	Hedging	JP Morgan Chase New York	186
19/04/2024	USD	23,372	EUR	21,445	Hedging	JP Morgan Chase New York	190
19/04/2024	USD	108	EUR	99	Hedging	JP Morgan Chase New York	1
19/04/2024	SGD	127	USD	94	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	9,346,409	USD	10,189,192	Hedging	JP Morgan Chase New York	(86,190)
19/04/2024	EUR	521,615	USD	568,650	Hedging	JP Morgan Chase New York	(4,810)
19/04/2024	SGD	7,248	USD	5,433	Hedging	JP Morgan Chase New York	(57)
19/04/2024	SGD	1,434	USD	1,065	Hedging	JP Morgan Chase New York	(1)
19/04/2024	SGD	160,753	USD	120,499	Hedging	JP Morgan Chase New York	(1,266)
19/04/2024	EUR	6,072	USD	6,574	Hedging	JP Morgan Chase New York	(11)
19/04/2024	EUR	27,558,459	USD	30,043,455	Hedging	JP Morgan Chase New York	(254,138)
19/04/2024	EUR	99,990	USD	108,346	Hedging	JP Morgan Chase New York	(262)
19/04/2024	CHF	888	USD	1,008	Hedging	JP Morgan Chase New York	(20)
19/04/2024	EUR	1,959,546	USD	2,136,242	Hedging	JP Morgan Chase New York	(18,071)
19/04/2024	EUR	731	USD	797	Hedging	JP Morgan Chase New York	(7)
19/04/2024	EUR	12,942,366	USD	14,109,402	Hedging	JP Morgan Chase New York	(119,351)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	12,015	EUR	11,088	Hedging	JP Morgan Chase New York	29
19/04/2024	USD	42,028	EUR	38,659	Hedging	JP Morgan Chase New York	239
19/04/2024	USD	2,684	EUR	2,479	Hedging	JP Morgan Chase New York	4
19/04/2024	USD	7,778	EUR	7,155	Hedging	JP Morgan Chase New York	44
19/04/2024	USD	45,664	EUR	42,098	Hedging	JP Morgan Chase New York	158
19/04/2024	USD	32,294	EUR	29,826	Hedging	JP Morgan Chase New York	53
19/04/2024	USD	33,100	EUR	30,575	Hedging	JP Morgan Chase New York	50
19/04/2024	USD	402,127	EUR	370,724	Hedging	JP Morgan Chase New York	1,392
04/04/2024	CAD	762	USD	566	Trading	HSBC	(3)
04/04/2024	CAD	829	USD	615	Trading	Citigroup Global Markets	(2)
04/04/2024	JPY	7,514	USD	51	Trading	Citigroup Global Markets	(1)
04/04/2024	AUD	299	USD	196	Trading	HSBC	(1)
04/04/2024	AUD	368	USD	244	Trading	Goldman Sachs	(4)
04/04/2024	AUD	292	USD	190	Trading	HSBC	0
04/04/2024	GBP	17,517	USD	22,052	Trading	NatWest Markets	77
04/04/2024	EUR	57,178	USD	61,882	Trading	HSBC	(113)
04/04/2024	EUR	189,552	USD	206,838	Trading	HSBC	(2,066)
04/04/2024	EUR	564,645	USD	611,659	Trading	HSBC	(1,677)
04/04/2024	CAD	559	USD	412	Trading	Citigroup Global Markets	1
04/04/2024	EUR	691,990	USD	751,118	Trading	UBS	(3,567)
04/04/2024	GBP	11,417	USD	14,495	Trading	Barclays	(72)
04/04/2024	USD	18,653	EUR	17,130	Trading	JP Morgan	147
04/04/2024	USD	4,006	JPY	600,069	Trading	HSBC	37
04/04/2024	USD	302	AUD	463	Trading	HSBC	0
04/04/2024	USD	142	AUD	217	Trading	NatWest Markets	0
04/04/2024	USD	143,911	GBP	112,355	Trading	Lloyds	1,973
04/04/2024	USD	5,400	GBP	4,243	Trading	Barclays	40
04/04/2024	USD	1,058	CAD	1,437	Trading	HSBC	(4)
04/04/2024	USD	464	CAD	631	Trading	Goldman Sachs	(2)
04/04/2024	USD	16,483	EUR	15,275	Trading	UBS	(18)
04/04/2024	AUD	436	USD	287	Trading	Barclays	(2)
04/04/2024	USD	677	CAD	915	Trading	Goldman Sachs	1
04/04/2024	USD	5,713	GBP	4,487	Trading	JP Morgan	44
04/04/2024	USD	1,259	CAD	1,711	Trading	Goldman Sachs	(6)
04/04/2024	USD	21,825	AUD	33,553	Trading	Citigroup Global Markets	(69)
04/04/2024	USD	3,711,013	GBP	2,936,616	Trading	UBS	1,192
04/04/2024	USD	96,252	GBP	75,475	Trading	JP Morgan	905
04/04/2024	USD	80,174	EUR	73,206	Trading	HSBC	1,089
04/04/2024	USD	123,867	GBP	97,963	Trading	Citigroup Global Markets	111
04/04/2024	USD	968,951	GBP	766,983	Trading	UBS	23
04/04/2024	USD	16,867	GBP	13,354	Trading	Citigroup Global Markets	(3)
04/04/2024	USD	379	CAD	511	Trading	HSBC	2
04/04/2024	USD	20,918,167	EUR	19,316,394	Trading	NatWest Markets	50,789
04/04/2024	USD	3,178,577	EUR	2,934,738	Trading	NatWest Markets	8,197
04/04/2024	USD	84,352	EUR	77,389	Trading	JP Morgan	749
04/04/2024	USD	1,081	CAD	1,466	Trading	HSBC	(3)
04/04/2024	USD	1,390	CAD	1,887	Trading	Citigroup Global Markets	(5)
04/04/2024	USD	360	AUD	545	Trading	Citigroup Global Markets	5
04/04/2024	USD	47,618	CAD	64,608	Trading	HSBC	(129)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
04/04/2024	CAD	524	USD	386	Trading	HSBC	1
04/04/2024	USD	134	AUD	204	Trading	HSBC	0
04/04/2024	USD	212	AUD	326	Trading	HSBC	(1)
04/04/2024	USD	177	AUD	272	Trading	JP Morgan	0
04/04/2024	USD	144	AUD	217	Trading	HSBC	2
04/04/2024	CAD	434	USD	322	Trading	HSBC	(1)
04/04/2024	CAD	1,522	USD	1,122	Trading	Goldman Sachs	3
04/04/2024	CAD	1,933	USD	1,430	Trading	HSBC	(1)
04/04/2024	USD	499	CAD	677	Trading	HSBC	(2)
04/04/2024	CAD	829	USD	612	Trading	Citigroup Global Markets	1
02/04/2024	NOK	98,756	EUR	8,453	Trading	Goldman Sachs	(27)
02/04/2024	USD	2,279	AUD	3,495	Trading	Citigroup Global Markets	(1)
02/04/2024	DKK	220,094	EUR	29,506	Trading	Lloyds	3
							USD (463,528)

As at March 31, 2024, CT (Lux) Global Focus has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	EUR	91	USD	99	Hedging	JP Morgan Chase New York	(1)
19/04/2024	EUR	13,496	USD	14,713	Hedging	JP Morgan Chase New York	(124)
19/04/2024	EUR	44,020	USD	47,987	Hedging	JP Morgan Chase New York	(404)
19/04/2024	EUR	18,016	USD	19,641	Hedging	JP Morgan Chase New York	(166)
19/04/2024	EUR	91,052	USD	99,232	Hedging	JP Morgan Chase New York	(809)
19/04/2024	EUR	979	USD	1,067	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	95,741,559	USD	104,374,748	Hedging	JP Morgan Chase New York	(882,909)
19/04/2024	EUR	29,889,709	USD	32,584,918	Hedging	JP Morgan Chase New York	(275,637)
19/04/2024	EUR	42,613,807	USD	46,456,371	Hedging	JP Morgan Chase New York	(392,975)
19/04/2024	EUR	3,039,841	USD	3,313,949	Hedging	JP Morgan Chase New York	(28,033)
19/04/2024	EUR	19,143	USD	20,765	Hedging	JP Morgan Chase New York	(72)
19/04/2024	EUR	118,061	USD	128,062	Hedging	JP Morgan Chase New York	(444)
19/04/2024	EUR	147,071	USD	160,332	Hedging	JP Morgan Chase New York	(1,356)
19/04/2024	EUR	855,247	USD	926,940	Hedging	JP Morgan Chase New York	(2,460)
19/04/2024	EUR	165,704	USD	180,142	Hedging	JP Morgan Chase New York	(1,025)
19/04/2024	EUR	2,061,861	USD	2,255,654	Hedging	JP Morgan Chase New York	(26,885)
19/04/2024	CHF	935	USD	1,062	Hedging	JP Morgan Chase New York	(21)
19/04/2024	CHF	19	USD	22	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	3,781	USD	4,097	Hedging	JP Morgan Chase New York	(10)
19/04/2024	EUR	64,582	USD	70,401	Hedging	JP Morgan Chase New York	(592)
19/04/2024	EUR	105,108	USD	113,804	Hedging	JP Morgan Chase New York	(188)
19/04/2024	EUR	2,552	USD	2,782	Hedging	JP Morgan Chase New York	(23)
19/04/2024	EUR	960,574	USD	1,050,857	Hedging	JP Morgan Chase New York	(12,525)
19/04/2024	EUR	66,678	USD	72,945	Hedging	JP Morgan Chase New York	(869)
19/04/2024	EUR	81,781	USD	88,852	Hedging	JP Morgan Chase New York	(451)
19/04/2024	EUR	191,959	USD	208,685	Hedging	JP Morgan Chase New York	(1,187)
19/04/2024	USD	5,697	EUR	5,228	Hedging	JP Morgan Chase New York	46
19/04/2024	USD	10,723	EUR	9,905	Hedging	JP Morgan Chase New York	16
19/04/2024	USD	1,290	EUR	1,192	Hedging	JP Morgan Chase New York	2

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	270,684	EUR	250,000	Hedging	JP Morgan Chase New York	446
19/04/2024	USD	35,683	EUR	32,961	Hedging	JP Morgan Chase New York	54
19/04/2024	USD	49,815	EUR	45,695	Hedging	JP Morgan Chase New York	421
19/04/2024	USD	19,385	EUR	17,890	Hedging	JP Morgan Chase New York	47
19/04/2024	USD	10,330	EUR	9,533	Hedging	JP Morgan Chase New York	25
19/04/2024	USD	295,688	EUR	271,989	Hedging	JP Morgan Chase New York	1,680
19/04/2024	USD	254,227	EUR	234,374	Hedging	JP Morgan Chase New York	880
19/04/2024	USD	2,388	SGD	3,219	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	40,889	EUR	37,612	Hedging	JP Morgan Chase New York	232
19/04/2024	USD	25,282	EUR	23,350	Hedging	JP Morgan Chase New York	42
19/04/2024	SGD	9,782	USD	7,285	Hedging	JP Morgan Chase New York	(30)
19/04/2024	SGD	58,378	USD	43,678	Hedging	JP Morgan Chase New York	(378)
19/04/2024	SGD	2,001	USD	1,485	Hedging	JP Morgan Chase New York	(1)
19/04/2024	EUR	306,696	USD	332,327	Hedging	JP Morgan Chase New York	(804)
19/04/2024	SGD	7,738	USD	5,764	Hedging	JP Morgan Chase New York	(24)
19/04/2024	SGD	33,382	USD	24,964	Hedging	JP Morgan Chase New York	(204)
19/04/2024	SGD	29,673	USD	22,131	Hedging	JP Morgan Chase New York	(121)
19/04/2024	USD	27,399	EUR	25,141	Hedging	JP Morgan Chase New York	223
19/04/2024	USD	57,227	EUR	52,672	Hedging	JP Morgan Chase New York	291
19/04/2024	SGD	2,633,667	USD	1,974,178	Hedging	JP Morgan Chase New York	(20,735)
19/04/2024	SGD	146,950	USD	109,980	Hedging	JP Morgan Chase New York	(984)
19/04/2024	SGD	5,000	USD	3,718	Hedging	JP Morgan Chase New York	(9)
							USD (1,648,060)

As at March 31, 2024, CT (Lux) Global Emerging Market Equities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	EUR	915,187	USD	997,712	Hedging	JP Morgan Chase New York	(8,439)
19/04/2024	EUR	69,275	USD	75,522	Hedging	JP Morgan Chase New York	(639)
19/04/2024	EUR	311,605	USD	339,703	Hedging	JP Morgan Chase New York	(2,874)
19/04/2024	EUR	99	USD	108	Hedging	JP Morgan Chase New York	(1)
19/04/2024	EUR	491	USD	535	Hedging	JP Morgan Chase New York	(5)
							USD (11,958)

As at March 31, 2024, CT (Lux) Global Equity Income has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	SGD	524,760	USD	393,357	Hedging	JP Morgan Chase New York	(4,131)
19/04/2024	SGD	418,514	USD	313,715	Hedging	JP Morgan Chase New York	(3,295)
19/04/2024	SGD	9,510	USD	7,057	Hedging	JP Morgan Chase New York	(3)
19/04/2024	SGD	4,148,858	USD	3,109,955	Hedging	JP Morgan Chase New York	(32,665)
19/04/2024	SGD	694	USD	520	Hedging	JP Morgan Chase New York	(5)
19/04/2024	SGD	992	USD	742	Hedging	JP Morgan Chase New York	(7)
19/04/2024	SGD	496	USD	371	Hedging	JP Morgan Chase New York	(3)
19/04/2024	SGD	126	USD	93	Hedging	JP Morgan Chase New York	0

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	AUD	58,123	USD	38,309	Hedging	JP Morgan Chase New York	(366)
19/04/2024	EUR	21,529	USD	23,470	Hedging	JP Morgan Chase New York	(199)
19/04/2024	EUR	34,422	USD	37,526	Hedging	JP Morgan Chase New York	(317)
19/04/2024	USD	337,961	SGD	455,585	Hedging	JP Morgan Chase New York	45
19/04/2024	SGD	39	USD	29	Hedging	JP Morgan Chase New York	0
19/04/2024	SGD	42	USD	31	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	161	SGD	215	Hedging	JP Morgan Chase New York	2
							USD (40,944)

As at March 31, 2024, CT (Lux) Global Select has the following forward currency exchange contract outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
02/04/2024	USD	39,652	DKK	273,018	Trading	Citigroup Global Markets	113
							USD 113

As at March 31, 2024, CT (Lux) Global Smaller Companies has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	GBP	5,274	EUR	6,164	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	753	EUR	881	Hedging	JP Morgan Chase New York	(1)
19/04/2024	GBP	50	EUR	59	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	40	EUR	47	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	23	EUR	27	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	89,487	EUR	104,054	Hedging	JP Morgan Chase New York	538
19/04/2024	GBP	2,942,522	EUR	3,441,725	Hedging	JP Morgan Chase New York	(2,534)
19/04/2024	GBP	275	EUR	321	Hedging	JP Morgan Chase New York	1
19/04/2024	GBP	2,098	EUR	2,447	Hedging	JP Morgan Chase New York	5
19/04/2024	GBP	5,000	EUR	5,821	Hedging	JP Morgan Chase New York	23
19/04/2024	CHF	28,641,314	EUR	29,836,881	Hedging	JP Morgan Chase New York	(347,527)
19/04/2024	EUR	594,350	CHF	571,311	Hedging	JP Morgan Chase New York	6,114
19/04/2024	CHF	6,691,111	EUR	6,970,416	Hedging	JP Morgan Chase New York	(81,189)
19/04/2024	CHF	181,977	EUR	187,276	Hedging	JP Morgan Chase New York	90
19/04/2024	CHF	784,232	EUR	807,063	Hedging	JP Morgan Chase New York	388
19/04/2024	EUR	73,517	GBP	62,929	Hedging	JP Morgan Chase New York	(34)
19/04/2024	EUR	19	GBP	16	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	6,824	GBP	5,853	Hedging	JP Morgan Chase New York	(17)
19/04/2024	EUR	95,826	GBP	82,228	Hedging	JP Morgan Chase New York	(281)
19/04/2024	EUR	141,033	CHF	135,566	Hedging	JP Morgan Chase New York	1,451
							EUR (422,973)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

As at March 31, 2024, CT (Lux) American has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	75	EUR	69	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	3,801	EUR	3,496	Hedging	JP Morgan Chase New York	22
19/04/2024	EUR	100	USD	109	Hedging	JP Morgan Chase New York	(1)
19/04/2024	USD	17,222	EUR	15,908	Hedging	JP Morgan Chase New York	26
19/04/2024	USD	42,370	EUR	39,138	Hedging	JP Morgan Chase New York	64
19/04/2024	USD	21,931	EUR	20,258	Hedging	JP Morgan Chase New York	33
19/04/2024	EUR	1,443	USD	1,569	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	42,626	USD	46,237	Hedging	JP Morgan Chase New York	(160)
19/04/2024	EUR	22,940,315	USD	25,008,884	Hedging	JP Morgan Chase New York	(211,551)
19/04/2024	EUR	263,470	USD	287,140	Hedging	JP Morgan Chase New York	(2,341)
19/04/2024	EUR	158,786	USD	173,104	Hedging	JP Morgan Chase New York	(1,464)
19/04/2024	EUR	19	USD	21	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	68,190	EUR	62,569	Hedging	JP Morgan Chase New York	556
19/04/2024	USD	893	EUR	824	Hedging	JP Morgan Chase New York	2
19/04/2024	USD	117,798	EUR	108,712	Hedging	JP Morgan Chase New York	285
19/04/2024	USD	23,457	EUR	21,577	Hedging	JP Morgan Chase New York	133
19/04/2024	USD	44,522	EUR	40,953	Hedging	JP Morgan Chase New York	253
19/04/2024	USD	5,582	EUR	5,134	Hedging	JP Morgan Chase New York	32
19/04/2024	USD	8,313	EUR	7,664	Hedging	JP Morgan Chase New York	29
19/04/2024	USD	27,266	EUR	25,137	Hedging	JP Morgan Chase New York	94
19/04/2024	USD	1,821	EUR	1,681	Hedging	JP Morgan Chase New York	3
19/04/2024	USD	4,753	EUR	4,387	Hedging	JP Morgan Chase New York	11
19/04/2024	USD	67,792	EUR	62,396	Hedging	JP Morgan Chase New York	344
19/04/2024	USD	392	EUR	360	Hedging	JP Morgan Chase New York	3
19/04/2024	EUR	1,911	USD	2,084	Hedging	JP Morgan Chase New York	(18)
19/04/2024	EUR	38,322	USD	41,492	Hedging	JP Morgan Chase New York	(68)
19/04/2024	EUR	1,714	USD	1,864	Hedging	JP Morgan Chase New York	(11)
19/04/2024	EUR	143,998,810	USD	156,983,442	Hedging	JP Morgan Chase New York	(1,327,928)
19/04/2024	EUR	28,602,867	USD	31,182,039	Hedging	JP Morgan Chase New York	(263,770)
19/04/2024	EUR	106,089	USD	115,649	Hedging	JP Morgan Chase New York	(972)
19/04/2024	USD	75,628	EUR	69,373	Hedging	JP Morgan Chase New York	639
19/04/2024	USD	75	EUR	69	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	15,477	EUR	14,284	Hedging	JP Morgan Chase New York	37
19/04/2024	EUR	19	USD	21	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	21,319	EUR	19,561	Hedging	JP Morgan Chase New York	174
19/04/2024	USD	970	EUR	890	Hedging	JP Morgan Chase New York	8
19/04/2024	EUR	906	USD	988	Hedging	JP Morgan Chase New York	(8)
19/04/2024	EUR	918,028	USD	1,000,808	Hedging	JP Morgan Chase New York	(8,466)
19/04/2024	EUR	18,007	USD	19,564	Hedging	JP Morgan Chase New York	(99)
19/04/2024	EUR	7,706	USD	8,344	Hedging	JP Morgan Chase New York	(14)
19/04/2024	EUR	51,008	USD	55,229	Hedging	JP Morgan Chase New York	(91)
19/04/2024	EUR	909	USD	991	Hedging	JP Morgan Chase New York	(8)
19/04/2024	EUR	486,053	USD	526,798	Hedging	JP Morgan Chase New York	(1,398)
19/04/2024	EUR	2,955,312	USD	3,203,046	Hedging	JP Morgan Chase New York	(8,502)
19/04/2024	EUR	1,907,050	USD	2,079,013	Hedging	JP Morgan Chase New York	(17,586)
19/04/2024	EUR	44,016	USD	47,822	Hedging	JP Morgan Chase New York	(243)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	EUR	18,895	USD	20,479	Hedging	JP Morgan Chase New York	(54)
19/04/2024	EUR	596,901	USD	646,937	Hedging	JP Morgan Chase New York	(1,717)
							USD (1,843,731)

As at March 31, 2024, CT (Lux) American Select has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	15,775	EUR	14,511	Hedging	JP Morgan Chase New York	90
19/04/2024	EUR	109,301	USD	119,157	Hedging	JP Morgan Chase New York	(1,008)
19/04/2024	EUR	400,774	USD	436,912	Hedging	JP Morgan Chase New York	(3,697)
19/04/2024	USD	28,570	EUR	26,339	Hedging	JP Morgan Chase New York	99
19/04/2024	USD	11,000	EUR	10,094	Hedging	JP Morgan Chase New York	90
19/04/2024	USD	326	EUR	299	Hedging	JP Morgan Chase New York	3
19/04/2024	EUR	545,102	USD	594,255	Hedging	JP Morgan Chase New York	(5,028)
19/04/2024	EUR	226,141	USD	246,532	Hedging	JP Morgan Chase New York	(2,085)
19/04/2024	EUR	43	USD	47	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	10,656	USD	11,519	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	854	USD	931	Hedging	JP Morgan Chase New York	(8)
19/04/2024	EUR	19,107	USD	20,830	Hedging	JP Morgan Chase New York	(176)
19/04/2024	EUR	11,884	USD	12,955	Hedging	JP Morgan Chase New York	(110)
							USD (11,830)

As at March 31, 2024, CT (Lux) American Smaller Companies has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	20	SGD	27	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	68,008	CHF	60,440	Hedging	JP Morgan Chase New York	739
19/04/2024	USD	33,400	EUR	30,792	Hedging	JP Morgan Chase New York	116
19/04/2024	EUR	11,778	USD	12,732	Hedging	JP Morgan Chase New York	0
19/04/2024	CHF	34,230	USD	38,202	Hedging	JP Morgan Chase New York	(105)
19/04/2024	USD	11	SGD	15	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	19,297	EUR	17,685	Hedging	JP Morgan Chase New York	180
19/04/2024	USD	72,059	EUR	66,283	Hedging	JP Morgan Chase New York	409
19/04/2024	USD	6,359,163	EUR	5,833,469	Hedging	JP Morgan Chase New York	53,427
19/04/2024	USD	17,668	EUR	16,317	Hedging	JP Morgan Chase New York	29
19/04/2024	USD	48,231	EUR	44,241	Hedging	JP Morgan Chase New York	407
19/04/2024	USD	1,762	EUR	1,622	Hedging	JP Morgan Chase New York	9
19/04/2024	USD	11,199	CHF	10,044	Hedging	JP Morgan Chase New York	21
19/04/2024	EUR	73,291	USD	79,416	Hedging	JP Morgan Chase New York	(192)
19/04/2024	CHF	8,010	USD	9,045	Hedging	JP Morgan Chase New York	(131)
19/04/2024	CHF	919	USD	1,044	Hedging	JP Morgan Chase New York	(21)
19/04/2024	CHF	5,819	USD	6,495	Hedging	JP Morgan Chase New York	(19)
19/04/2024	CHF	26,720,010	USD	30,345,251	Hedging	JP Morgan Chase New York	(607,083)
19/04/2024	CHF	11,466	USD	12,976	Hedging	JP Morgan Chase New York	(215)
19/04/2024	CHF	7,313	USD	8,303	Hedging	JP Morgan Chase New York	(163)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	CHF	26,270	USD	29,151	Hedging	JP Morgan Chase New York	86
19/04/2024	EUR	127,796	USD	138,369	Hedging	JP Morgan Chase New York	(228)
19/04/2024	EUR	11,242	USD	12,172	Hedging	JP Morgan Chase New York	(20)
19/04/2024	EUR	989,487	USD	1,071,354	Hedging	JP Morgan Chase New York	(1,768)
19/04/2024	CHF	28,489	USD	31,513	Hedging	JP Morgan Chase New York	195
19/04/2024	CHF	8,263	USD	9,384	Hedging	JP Morgan Chase New York	(188)
19/04/2024	SGD	34	USD	25	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	25,206	USD	27,470	Hedging	JP Morgan Chase New York	(224)
19/04/2024	EUR	79,925	USD	86,889	Hedging	JP Morgan Chase New York	(494)
19/04/2024	EUR	1,476,585	USD	1,605,244	Hedging	JP Morgan Chase New York	(9,129)
19/04/2024	EUR	960	USD	1,047	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	522,952	USD	570,106	Hedging	JP Morgan Chase New York	(4,820)
19/04/2024	EUR	61,672	USD	67,213	Hedging	JP Morgan Chase New York	(548)
19/04/2024	EUR	353,265	USD	382,442	Hedging	JP Morgan Chase New York	(581)
19/04/2024	EUR	5,572	USD	6,039	Hedging	JP Morgan Chase New York	(16)
19/04/2024	EUR	488,671	USD	529,510	Hedging	JP Morgan Chase New York	(1,281)
19/04/2024	EUR	8,431	USD	9,190	Hedging	JP Morgan Chase New York	(77)
19/04/2024	EUR	109,798	USD	118,867	Hedging	JP Morgan Chase New York	(181)
19/04/2024	EUR	394,329	USD	428,688	Hedging	JP Morgan Chase New York	(2,438)
19/04/2024	EUR	323,388	USD	351,565	Hedging	JP Morgan Chase New York	(2,000)
19/04/2024	EUR	57,065	USD	61,834	Hedging	JP Morgan Chase New York	(150)
19/04/2024	EUR	41,788	USD	45,430	Hedging	JP Morgan Chase New York	(258)
19/04/2024	EUR	6,184,631	USD	6,742,311	Hedging	JP Morgan Chase New York	(57,033)
19/04/2024	SGD	1,457	USD	1,092	Hedging	JP Morgan Chase New York	(11)
19/04/2024	SGD	23	USD	17	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	89,344	USD	96,912	Hedging	JP Morgan Chase New York	(336)
19/04/2024	EUR	511,906	USD	558,065	Hedging	JP Morgan Chase New York	(4,721)
19/04/2024	EUR	960	USD	1,047	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	742,564	USD	809,481	Hedging	JP Morgan Chase New York	(6,807)
19/04/2024	EUR	160,820,608	USD	175,322,092	Hedging	JP Morgan Chase New York	(1,483,056)
19/04/2024	EUR	6,242,441	USD	6,805,333	Hedging	JP Morgan Chase New York	(57,567)
19/04/2024	EUR	522,269	USD	567,430	Hedging	JP Morgan Chase New York	(2,883)
19/04/2024	EUR	3,996	USD	4,334	Hedging	JP Morgan Chase New York	(15)
							USD (2,189,159)

As at March 31, 2024, CT (Lux) Asia Equities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	12	EUR	11	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	12	EUR	11	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	538	USD	587	Hedging	JP Morgan Chase New York	(4)
19/04/2024	EUR	531	USD	579	Hedging	JP Morgan Chase New York	(5)
02/04/2024	USD	924	AUD	1,417	Trading	Citigroup Global Markets	(1)
							USD (10)

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(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

As at March 31, 2024, CT (Lux) US Contrarian Core Equities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	8,265	EUR	7,607	Hedging	JP Morgan Chase New York	42
19/04/2024	USD	2,229	EUR	2,045	Hedging	JP Morgan Chase New York	19
19/04/2024	USD	1,774	EUR	1,637	Hedging	JP Morgan Chase New York	4
19/04/2024	USD	5,676	EUR	5,221	Hedging	JP Morgan Chase New York	32
19/04/2024	USD	4,460	EUR	4,092	Hedging	JP Morgan Chase New York	36
19/04/2024	CHF	1,053	USD	1,196	Hedging	JP Morgan Chase New York	(24)
19/04/2024	USD	1,235	EUR	1,133	Hedging	JP Morgan Chase New York	10
19/04/2024	USD	8,679	EUR	7,961	Hedging	JP Morgan Chase New York	73
19/04/2024	USD	20,668	EUR	19,011	Hedging	JP Morgan Chase New York	117
19/04/2024	EUR	5,583,559	USD	6,087,039	Hedging	JP Morgan Chase New York	(51,490)
19/04/2024	GBP	859	USD	1,096	Hedging	JP Morgan Chase New York	(10)
19/04/2024	EUR	1,082	USD	1,179	Hedging	JP Morgan Chase New York	(10)
19/04/2024	EUR	723,327	USD	788,551	Hedging	JP Morgan Chase New York	(6,670)
19/04/2024	USD	6,017	EUR	5,557	Hedging	JP Morgan Chase New York	10
19/04/2024	USD	9,680	EUR	8,941	Hedging	JP Morgan Chase New York	15
19/04/2024	SGD	151,347,942	USD	113,449,356	Hedging	JP Morgan Chase New York	(1,191,560)
19/04/2024	USD	5,274	EUR	4,863	Hedging	JP Morgan Chase New York	18
							USD (1,249,388)

As at March 31, 2024, CT (Lux) US Disciplined Core Equities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	EUR	70,120	USD	76,442	Hedging	JP Morgan Chase New York	(648)
19/04/2024	EUR	64,123	USD	69,906	Hedging	JP Morgan Chase New York	(591)
19/04/2024	EUR	1,003	USD	1,093	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	951	USD	1,037	Hedging	JP Morgan Chase New York	(9)
19/04/2024	CHF	1,059	USD	1,203	Hedging	JP Morgan Chase New York	(24)
19/04/2024	CHF	1,070	USD	1,216	Hedging	JP Morgan Chase New York	(24)
19/04/2024	EUR	998	USD	1,088	Hedging	JP Morgan Chase New York	(9)
							USD (1,314)

As at March 31, 2024, CT (Lux) Pan European ESG Equities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	SGD	9,004,165	EUR	6,191,149	Hedging	JP Morgan Chase New York	(12,719)
19/04/2024	EUR	6,282	SGD	9,169	Hedging	JP Morgan Chase New York	(9)
19/04/2024	USD	162,796	EUR	149,331	Hedging	JP Morgan Chase New York	1,274
19/04/2024	USD	1,245	EUR	1,142	Hedging	JP Morgan Chase New York	10
19/04/2024	EUR	262	SGD	381	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	24,325	USD	26,386	Hedging	JP Morgan Chase New York	(85)
19/04/2024	EUR	8,942	SGD	13,031	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	9,675	USD	10,546	Hedging	JP Morgan Chase New York	(82)
19/04/2024	SGD	20,103	EUR	13,780	Hedging	JP Morgan Chase New York	14
19/04/2024	EUR	19,729	SGD	28,781	Hedging	JP Morgan Chase New York	(20)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	3,486	EUR	3,200	Hedging	JP Morgan Chase New York	25
19/04/2024	EUR	4,210	SGD	6,124	Hedging	JP Morgan Chase New York	8
19/04/2024	EUR	8,860	SGD	12,915	Hedging	JP Morgan Chase New York	(2)
19/04/2024	SGD	196,825	EUR	135,297	Hedging	JP Morgan Chase New York	(241)
19/04/2024	SGD	26,255	EUR	18,025	Hedging	JP Morgan Chase New York	(10)
19/04/2024	SGD	360	EUR	247	Hedging	JP Morgan Chase New York	0
19/04/2024	SGD	906	EUR	621	Hedging	JP Morgan Chase New York	1
02/04/2024	EUR	200,101	DKK	1,492,611	Trading	Lloyds	(17)
							EUR (11,853)

As at March 31, 2024, CT (Lux) Pan European Equity Dividend has the following forward currency exchange contract outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
02/04/2024	EUR	8,491	DKK	63,338	Trading	Lloyds	(1)
							EUR (1)

As at March 31, 2024, CT (Lux) Pan European Small Cap Opportunities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	SGD	375	EUR	257	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	18,616	SGD	27,131	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	5,130	SGD	7,460	Hedging	JP Morgan Chase New York	10
19/04/2024	SGD	9,822	EUR	6,743	Hedging	JP Morgan Chase New York	(4)
19/04/2024	USD	3,277	EUR	3,006	Hedging	JP Morgan Chase New York	26
19/04/2024	USD	7,676	EUR	7,041	Hedging	JP Morgan Chase New York	60
19/04/2024	SGD	9,299,515	EUR	6,394,228	Hedging	JP Morgan Chase New York	(13,136)
19/04/2024	EUR	1,360	SGD	1,984	Hedging	JP Morgan Chase New York	(1)
19/04/2024	EUR	3,129	SGD	4,564	Hedging	JP Morgan Chase New York	(3)
19/04/2024	EUR	24,097	SGD	35,152	Hedging	JP Morgan Chase New York	(24)
19/04/2024	CHF	727	EUR	757	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	11,393	SGD	16,627	Hedging	JP Morgan Chase New York	(17)
19/04/2024	EUR	1,728	SGD	2,518	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	2,056	SGD	3,001	Hedging	JP Morgan Chase New York	(3)
03/04/2024	EUR	37,764	NOK	441,589	Trading	NatWest Markets	78
							EUR (13,023)

As at March 31, 2024, CT (Lux) Pan European Smaller Companies has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	EUR	16,109	USD	17,513	Hedging	JP Morgan Chase New York	(92)
19/04/2024	EUR	277,959	USD	302,179	Hedging	JP Morgan Chase New York	(1,591)
19/04/2024	EUR	10,933	CHF	10,676	Hedging	JP Morgan Chase New York	(59)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	6,552,257	EUR	6,010,298	Hedging	JP Morgan Chase New York	51,275
19/04/2024	USD	13,577,216	EUR	12,454,198	Hedging	JP Morgan Chase New York	106,249
19/04/2024	USD	423,313	EUR	388,299	Hedging	JP Morgan Chase New York	3,313
19/04/2024	CHF	30,978	EUR	32,168	Hedging	JP Morgan Chase New York	(273)
19/04/2024	CHF	6,057,764	EUR	6,310,631	Hedging	JP Morgan Chase New York	(73,503)
19/04/2024	CHF	152,360	EUR	158,720	Hedging	JP Morgan Chase New York	(1,849)
19/04/2024	CHF	30,000	EUR	31,252	Hedging	JP Morgan Chase New York	(364)
19/04/2024	CHF	44,458	EUR	45,419	Hedging	JP Morgan Chase New York	356
19/04/2024	CHF	1,745,450	EUR	1,818,310	Hedging	JP Morgan Chase New York	(21,179)
							EUR 62,283

As at March 31, 2024, CT (Lux) European Select has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	SGD	10,496	EUR	7,203	Hedging	JP Morgan Chase New York	0
19/04/2024	SGD	283,194	EUR	194,426	Hedging	JP Morgan Chase New York	(105)
19/04/2024	SGD	359	EUR	246	Hedging	JP Morgan Chase New York	0
19/04/2024	SGD	618,992	EUR	424,654	Hedging	JP Morgan Chase New York	83
19/04/2024	GBP	2,458	EUR	2,874	Hedging	JP Morgan Chase New York	(2)
19/04/2024	GBP	8,400	EUR	9,780	Hedging	JP Morgan Chase New York	38
19/04/2024	SGD	27,397,022	EUR	18,837,843	Hedging	JP Morgan Chase New York	(38,701)
19/04/2024	USD	219,780	EUR	201,663	Hedging	JP Morgan Chase New York	1,658
19/04/2024	USD	689,206	EUR	632,200	Hedging	JP Morgan Chase New York	5,393
19/04/2024	USD	1,171	EUR	1,074	Hedging	JP Morgan Chase New York	9
19/04/2024	USD	24,358,588	EUR	22,343,807	Hedging	JP Morgan Chase New York	190,620
19/04/2024	SGD	2,494	EUR	1,710	Hedging	JP Morgan Chase New York	2
19/04/2024	SGD	495,000	EUR	339,318	Hedging	JP Morgan Chase New York	339
19/04/2024	USD	267	EUR	245	Hedging	JP Morgan Chase New York	2
19/04/2024	GBP	6,559,812	EUR	7,672,692	Hedging	JP Morgan Chase New York	(5,650)
19/04/2024	EUR	88,502	USD	96,155	Hedging	JP Morgan Chase New York	(452)
19/04/2024	EUR	80,456	USD	87,180	Hedging	JP Morgan Chase New York	(195)
19/04/2024	EUR	874	GBP	750	Hedging	JP Morgan Chase New York	(3)
19/04/2024	EUR	3,905	GBP	3,342	Hedging	JP Morgan Chase New York	(1)
19/04/2024	EUR	263,422	SGD	384,433	Hedging	JP Morgan Chase New York	(366)
19/04/2024	EUR	111,506	USD	120,716	Hedging	JP Morgan Chase New York	(170)
19/04/2024	EUR	10,312	GBP	8,848	Hedging	JP Morgan Chase New York	(29)
19/04/2024	EUR	5,040	USD	5,457	Hedging	JP Morgan Chase New York	(8)
19/04/2024	GBP	181	EUR	212	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	484,856	EUR	567,112	Hedging	JP Morgan Chase New York	(418)
19/04/2024	EUR	10,184	GBP	8,730	Hedging	JP Morgan Chase New York	(20)
19/04/2024	EUR	133,313	SGD	193,893	Hedging	JP Morgan Chase New York	268
19/04/2024	EUR	1,282	GBP	1,100	Hedging	JP Morgan Chase New York	(3)
02/04/2024	EUR	547,278	DKK	4,082,310	Trading	Lloyds	(47)
							EUR 152,242

Notes to the Financial Statements

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9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

As at March 31, 2024, CT (Lux) European Smaller Companies has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	CHF	10,963,417	EUR	11,421,060	Hedging	JP Morgan Chase New York	(133,027)
19/04/2024	EUR	174,393	CHF	167,406	Hedging	JP Morgan Chase New York	2,027
19/04/2024	CHF	3,050	EUR	3,177	Hedging	JP Morgan Chase New York	(37)
19/04/2024	CHF	808	EUR	842	Hedging	JP Morgan Chase New York	(10)
							EUR (131,047)

As at March 31, 2024, CT (Lux) Asian Equity Income has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	24,895	EUR	22,890	Hedging	JP Morgan Chase New York	153
19/04/2024	USD	28	SGD	38	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	2,151	EUR	1,986	Hedging	JP Morgan Chase New York	4
19/04/2024	USD	96,553	EUR	89,320	Hedging	JP Morgan Chase New York	3
19/04/2024	USD	50,416	EUR	46,260	Hedging	JP Morgan Chase New York	411
19/04/2024	USD	29,969	EUR	27,567	Hedging	JP Morgan Chase New York	170
19/04/2024	SGD	1,406	USD	1,054	Hedging	JP Morgan Chase New York	(11)
19/04/2024	EUR	500	USD	544	Hedging	JP Morgan Chase New York	(3)
19/04/2024	EUR	4,478,244	USD	4,882,055	Hedging	JP Morgan Chase New York	(41,298)
19/04/2024	EUR	1,200,791	USD	1,309,069	Hedging	JP Morgan Chase New York	(11,074)
19/04/2024	EUR	100	USD	109	Hedging	JP Morgan Chase New York	(1)
19/04/2024	GBP	164,908	USD	210,274	Hedging	JP Morgan Chase New York	(1,930)
19/04/2024	EUR	99	USD	107	Hedging	JP Morgan Chase New York	0
02/04/2024	USD	2,415	AUD	3,703	Trading	Citigroup Global Markets	(1)
							USD (53,577)

As at March 31, 2024, CT (Lux) Global Technology has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	745	EUR	685	Hedging	JP Morgan Chase New York	4
19/04/2024	USD	12,463	EUR	11,471	Hedging	JP Morgan Chase New York	63
19/04/2024	USD	27,860	EUR	25,627	Hedging	JP Morgan Chase New York	158
19/04/2024	USD	9,654	CHF	8,517	Hedging	JP Morgan Chase New York	175
19/04/2024	USD	45,477	EUR	41,832	Hedging	JP Morgan Chase New York	258
19/04/2024	USD	21,182	EUR	19,528	Hedging	JP Morgan Chase New York	73
19/04/2024	EUR	27,969,504	USD	30,491,564	Hedging	JP Morgan Chase New York	(257,928)
19/04/2024	USD	94,230	EUR	86,677	Hedging	JP Morgan Chase New York	535
19/04/2024	USD	2,645	EUR	2,441	Hedging	JP Morgan Chase New York	6
19/04/2024	USD	181,764	EUR	167,196	Hedging	JP Morgan Chase New York	1,033
19/04/2024	USD	866,997	EUR	795,182	Hedging	JP Morgan Chase New York	7,439
19/04/2024	USD	4,822	EUR	4,454	Hedging	JP Morgan Chase New York	8
19/04/2024	USD	57,411	EUR	52,655	Hedging	JP Morgan Chase New York	493
19/04/2024	USD	121,001	EUR	111,027	Hedging	JP Morgan Chase New York	986
19/04/2024	USD	3,570	EUR	3,275	Hedging	JP Morgan Chase New York	30
19/04/2024	USD	5,038	EUR	4,621	Hedging	JP Morgan Chase New York	42

Notes to the Financial Statements

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9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	70,014	EUR	64,226	Hedging	JP Morgan Chase New York	588
19/04/2024	USD	11,712	EUR	10,747	Hedging	JP Morgan Chase New York	95
19/04/2024	USD	21,694	EUR	20,000	Hedging	JP Morgan Chase New York	75
19/04/2024	USD	1,723,327	EUR	1,580,580	Hedging	JP Morgan Chase New York	14,786
19/04/2024	EUR	674,402	USD	737,789	Hedging	JP Morgan Chase New York	(8,794)
19/04/2024	EUR	1,330,253	USD	1,455,283	Hedging	JP Morgan Chase New York	(17,345)
19/04/2024	EUR	5,683	USD	6,195	Hedging	JP Morgan Chase New York	(52)
19/04/2024	EUR	40,703	USD	44,151	Hedging	JP Morgan Chase New York	(153)
19/04/2024	EUR	21,657	USD	23,492	Hedging	JP Morgan Chase New York	(81)
19/04/2024	EUR	108,355	USD	117,438	Hedging	JP Morgan Chase New York	(312)
19/04/2024	EUR	64,938	USD	70,365	Hedging	JP Morgan Chase New York	(170)
19/04/2024	EUR	45,540	USD	49,820	Hedging	JP Morgan Chase New York	(594)
19/04/2024	EUR	9,000	USD	9,809	Hedging	JP Morgan Chase New York	(80)
19/04/2024	EUR	63,675	USD	69,223	Hedging	JP Morgan Chase New York	(394)
19/04/2024	CHF	424,057	USD	481,591	Hedging	JP Morgan Chase New York	(9,635)
19/04/2024	CHF	11,830	USD	13,191	Hedging	JP Morgan Chase New York	(25)
19/04/2024	EUR	7,029	USD	7,610	Hedging	JP Morgan Chase New York	(12)
19/04/2024	EUR	55,575,583	USD	60,586,933	Hedging	JP Morgan Chase New York	(512,506)
19/04/2024	EUR	5,118,372	USD	5,579,904	Hedging	JP Morgan Chase New York	(47,200)
19/04/2024	EUR	1,881,912	USD	2,051,607	Hedging	JP Morgan Chase New York	(17,355)
19/04/2024	EUR	18,859	USD	20,420	Hedging	JP Morgan Chase New York	(34)
19/04/2024	EUR	30,539	USD	33,062	Hedging	JP Morgan Chase New York	(50)
19/04/2024	EUR	3,365	USD	3,669	Hedging	JP Morgan Chase New York	(31)
19/04/2024	EUR	28,807	USD	31,187	Hedging	JP Morgan Chase New York	(47)
							USD (845,951)

As at March 31, 2024, CT (Lux) UK Equities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	CHF	25	GBP	22	Hedging	JP Morgan Chase New York	0
19/04/2024	CHF	25	GBP	22	Hedging	JP Morgan Chase New York	0
19/04/2024	CHF	1,795	GBP	1,588	Hedging	JP Morgan Chase New York	(7)
19/04/2024	CHF	72,326	GBP	64,416	Hedging	JP Morgan Chase New York	(703)
19/04/2024	CHF	29,237	GBP	26,039	Hedging	JP Morgan Chase New York	(284)
19/04/2024	CHF	747	GBP	661	Hedging	JP Morgan Chase New York	(3)
19/04/2024	CHF	957	GBP	853	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	24	GBP	21	Hedging	JP Morgan Chase New York	0
19/04/2024	CHF	24	GBP	21	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	888	GBP	759	Hedging	JP Morgan Chase New York	1
19/04/2024	CHF	958	GBP	854	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	24	GBP	21	Hedging	JP Morgan Chase New York	0
19/04/2024	CHF	24	GBP	21	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	879,697	GBP	752,102	Hedging	JP Morgan Chase New York	554
19/04/2024	EUR	1,657	GBP	1,418	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	827	GBP	712	Hedging	JP Morgan Chase New York	(4)
19/04/2024	EUR	1,994,744	GBP	1,705,418	Hedging	JP Morgan Chase New York	1,256
19/04/2024	EUR	929,384	GBP	794,582	Hedging	JP Morgan Chase New York	586

Notes to the Financial Statements

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9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	EUR	29,043	GBP	24,977	Hedging	JP Morgan Chase New York	(128)
19/04/2024	EUR	23,562	GBP	20,264	Hedging	JP Morgan Chase New York	(104)
19/04/2024	EUR	13,130	GBP	11,265	Hedging	JP Morgan Chase New York	(31)
19/04/2024	EUR	1,086	GBP	929	Hedging	JP Morgan Chase New York	1
19/04/2024	EUR	887	GBP	758	Hedging	JP Morgan Chase New York	1
19/04/2024	EUR	52,530	GBP	45,176	Hedging	JP Morgan Chase New York	(232)
19/04/2024	EUR	25,551	GBP	21,974	Hedging	JP Morgan Chase New York	(113)
19/04/2024	EUR	24	GBP	21	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	4,417	EUR	5,149	Hedging	JP Morgan Chase New York	11
19/04/2024	USD	1,103	GBP	865	Hedging	JP Morgan Chase New York	8
19/04/2024	USD	31	GBP	25	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	8,520	EUR	9,964	Hedging	JP Morgan Chase New York	(5)
19/04/2024	GBP	1,620	EUR	1,890	Hedging	JP Morgan Chase New York	3
19/04/2024	GBP	3,297	EUR	3,843	Hedging	JP Morgan Chase New York	8
19/04/2024	USD	33	GBP	26	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	32	GBP	25	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	2,693	GBP	2,137	Hedging	JP Morgan Chase New York	(5)
19/04/2024	USD	1,110	GBP	870	Hedging	JP Morgan Chase New York	8
19/04/2024	USD	33	GBP	26	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	1,121	GBP	879	Hedging	JP Morgan Chase New York	8
19/04/2024	USD	1,122	GBP	880	Hedging	JP Morgan Chase New York	8
19/04/2024	USD	118,408	GBP	92,861	Hedging	JP Morgan Chase New York	859
19/04/2024	CHF	939	GBP	837	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	1,066,352	GBP	911,684	Hedging	JP Morgan Chase New York	672
19/04/2024	EUR	32,403	GBP	27,703	Hedging	JP Morgan Chase New York	20
19/04/2024	CHF	944	GBP	841	Hedging	JP Morgan Chase New York	(9)
19/04/2024	EUR	879	GBP	752	Hedging	JP Morgan Chase New York	1
19/04/2024	GBP	16,052	EUR	18,775	Hedging	JP Morgan Chase New York	(12)
19/04/2024	GBP	16,909	EUR	19,705	Hedging	JP Morgan Chase New York	49
19/04/2024	GBP	48,227	EUR	56,203	Hedging	JP Morgan Chase New York	141
19/04/2024	GBP	3,643	EUR	4,246	Hedging	JP Morgan Chase New York	10
19/04/2024	GBP	228	EUR	267	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	3,480	EUR	4,072	Hedging	JP Morgan Chase New York	(4)
19/04/2024	GBP	11,379	EUR	13,300	Hedging	JP Morgan Chase New York	(1)
							GBP 2,533

As at March 31, 2024, CT (Lux) UK Equity Income has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	CHF	123,723	GBP	110,191	Hedging	JP Morgan Chase New York	(1,202)
19/04/2024	CHF	26	GBP	22	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	926,794	GBP	792,368	Hedging	JP Morgan Chase New York	584
19/04/2024	EUR	26,514	GBP	22,802	Hedging	JP Morgan Chase New York	(117)
19/04/2024	CHF	15,414	GBP	13,519	Hedging	JP Morgan Chase New York	60
19/04/2024	USD	182,549	GBP	143,164	Hedging	JP Morgan Chase New York	1,325
19/04/2024	USD	842,125	GBP	660,438	Hedging	JP Morgan Chase New York	6,115
19/04/2024	CHF	3,177	GBP	2,786	Hedging	JP Morgan Chase New York	12

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9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	1,182	GBP	927	Hedging	JP Morgan Chase New York	9
19/04/2024	EUR	236,324	GBP	202,047	Hedging	JP Morgan Chase New York	149
19/04/2024	EUR	914	GBP	781	Hedging	JP Morgan Chase New York	1
19/04/2024	EUR	113,365	GBP	96,922	Hedging	JP Morgan Chase New York	71
19/04/2024	EUR	455,900	GBP	389,774	Hedging	JP Morgan Chase New York	287
19/04/2024	EUR	1,282,393	GBP	1,096,390	Hedging	JP Morgan Chase New York	808
19/04/2024	CHF	595,781	GBP	530,620	Hedging	JP Morgan Chase New York	(5,786)
19/04/2024	CHF	69,767	GBP	62,136	Hedging	JP Morgan Chase New York	(678)
19/04/2024	EUR	19	GBP	16	Hedging	JP Morgan Chase New York	0
19/04/2024	CHF	986	GBP	878	Hedging	JP Morgan Chase New York	(10)
19/04/2024	USD	31,031	GBP	24,336	Hedging	JP Morgan Chase New York	225
19/04/2024	USD	2,577,100	GBP	2,021,095	Hedging	JP Morgan Chase New York	18,713
19/04/2024	EUR	20,428	GBP	17,504	Hedging	JP Morgan Chase New York	(26)
19/04/2024	EUR	8,691	GBP	7,435	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	811,505	GBP	636,424	Hedging	JP Morgan Chase New York	5,892
19/04/2024	GBP	303	USD	386	Hedging	JP Morgan Chase New York	(3)
19/04/2024	EUR	1,113,559	GBP	952,044	Hedging	JP Morgan Chase New York	702
19/04/2024	SGD	1,371	GBP	806	Hedging	JP Morgan Chase New York	(1)
19/04/2024	GBP	1,700	EUR	1,982	Hedging	JP Morgan Chase New York	5
19/04/2024	EUR	736,347	GBP	629,544	Hedging	JP Morgan Chase New York	464
19/04/2024	EUR	22,756	GBP	19,570	Hedging	JP Morgan Chase New York	(101)
19/04/2024	USD	3,989	GBP	3,158	Hedging	JP Morgan Chase New York	(1)
19/04/2024	EUR	49,311	GBP	42,159	Hedging	JP Morgan Chase New York	31
19/04/2024	EUR	4,881	GBP	4,197	Hedging	JP Morgan Chase New York	(22)
19/04/2024	EUR	2,658	GBP	2,277	Hedging	JP Morgan Chase New York	(3)
19/04/2024	EUR	11,430	GBP	9,794	Hedging	JP Morgan Chase New York	(15)
19/04/2024	EUR	22,342	GBP	19,198	Hedging	JP Morgan Chase New York	(83)
19/04/2024	EUR	1,093	GBP	940	Hedging	JP Morgan Chase New York	(4)
							GBP 27,401

As at March 31, 2024, CT (Lux) Japan Equities* has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	JPY	3,514	EUR	22	Hedging	JP Morgan Chase New York	(44)
19/04/2024	JPY	3,405	USD	23	Hedging	JP Morgan Chase New York	(70)
19/04/2024	JPY	3,514	EUR	22	Hedging	JP Morgan Chase New York	(44)
19/04/2024	JPY	3,498	EUR	22	Hedging	JP Morgan Chase New York	(44)
19/04/2024	JPY	3,192	CHF	19	Hedging	JP Morgan Chase New York	(7)
19/04/2024	JPY	3,525	EUR	22	Hedging	JP Morgan Chase New York	(44)
19/04/2024	EUR	37	JPY	6,001	Hedging	JP Morgan Chase New York	(17)
19/04/2024	CHF	27	JPY	4,577	Hedging	JP Morgan Chase New York	(23)
19/04/2024	EUR	40	JPY	6,465	Hedging	JP Morgan Chase New York	(18)
19/04/2024	JPY	3,491	EUR	22	Hedging	JP Morgan Chase New York	(44)
19/04/2024	JPY	3,189	CHF	19	Hedging	JP Morgan Chase New York	(5)
19/04/2024	USD	34	JPY	5,127	Hedging	JP Morgan Chase New York	42
19/04/2024	USD	1,146	JPY	169,013	Hedging	JP Morgan Chase New York	3,855
19/04/2024	USD	40	JPY	5,997	Hedging	JP Morgan Chase New York	(1)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	CHF	912	JPY	152,704	Hedging	JP Morgan Chase New York	359
19/04/2024	CHF	913	JPY	152,906	Hedging	JP Morgan Chase New York	360
19/04/2024	USD	40	JPY	5,973	Hedging	JP Morgan Chase New York	(1)
19/04/2024	JPY	3,752	EUR	23	Hedging	JP Morgan Chase New York	(47)
19/04/2024	JPY	3,177	CHF	19	Hedging	JP Morgan Chase New York	(7)
19/04/2024	JPY	3,389	USD	23	Hedging	JP Morgan Chase New York	(68)
19/04/2024	USD	34	JPY	5,096	Hedging	JP Morgan Chase New York	42
19/04/2024	USD	1,149	JPY	169,382	Hedging	JP Morgan Chase New York	3,863
19/04/2024	EUR	37	JPY	5,976	Hedging	JP Morgan Chase New York	(17)
19/04/2024	EUR	1,061	JPY	170,531	Hedging	JP Morgan Chase New York	2,415
19/04/2024	EUR	36	JPY	5,962	Hedging	JP Morgan Chase New York	(17)
19/04/2024	EUR	32	JPY	5,129	Hedging	JP Morgan Chase New York	14
19/04/2024	EUR	32	JPY	5,151	Hedging	JP Morgan Chase New York	14
19/04/2024	EUR	37	JPY	6,006	Hedging	JP Morgan Chase New York	(17)
19/04/2024	EUR	32	JPY	5,156	Hedging	JP Morgan Chase New York	14
19/04/2024	EUR	37	JPY	5,976	Hedging	JP Morgan Chase New York	(17)
19/04/2024	EUR	34	JPY	5,553	Hedging	JP Morgan Chase New York	15
19/04/2024	EUR	1,062	JPY	170,767	Hedging	JP Morgan Chase New York	2,418
19/04/2024	EUR	1,062	JPY	170,767	Hedging	JP Morgan Chase New York	2,418
19/04/2024	CHF	32	JPY	5,339	Hedging	JP Morgan Chase New York	(11)
19/04/2024	CHF	32	JPY	5,365	Hedging	JP Morgan Chase New York	(11)
19/04/2024	CHF	27	JPY	4,587	Hedging	JP Morgan Chase New York	(22)
19/04/2024	CHF	27	JPY	4,602	Hedging	JP Morgan Chase New York	(22)
19/04/2024	CHF	911	JPY	152,597	Hedging	JP Morgan Chase New York	358
19/04/2024	CHF	32	JPY	5,348	Hedging	JP Morgan Chase New York	(11)
19/04/2024	EUR	31	JPY	5,107	Hedging	JP Morgan Chase New York	14
19/04/2024	EUR	32	JPY	5,129	Hedging	JP Morgan Chase New York	14
19/04/2024	EUR	1,065	JPY	171,143	Hedging	JP Morgan Chase New York	2,424
19/04/2024	EUR	1,064	JPY	171,060	Hedging	JP Morgan Chase New York	2,422
19/04/2024	EUR	1,145	JPY	184,117	Hedging	JP Morgan Chase New York	2,608
							JPY 23,040

As at March 31, 2024, CT (Lux) Credit Opportunities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	GBP	4,304,549	EUR	5,034,821	Hedging	JP Morgan Chase New York	(3,707)
19/04/2024	GBP	58,070	EUR	67,899	Hedging	JP Morgan Chase New York	(28)
19/04/2024	GBP	687	EUR	804	Hedging	JP Morgan Chase New York	(1)
19/04/2024	GBP	57,210	EUR	66,916	Hedging	JP Morgan Chase New York	(49)
19/04/2024	GBP	593	EUR	693	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	7,294	GBP	6,257	Hedging	JP Morgan Chase New York	(18)
19/04/2024	GBP	7	EUR	8	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	670	EUR	780	Hedging	JP Morgan Chase New York	3
19/04/2024	USD	1,592,659	EUR	1,460,924	Hedging	JP Morgan Chase New York	12,463
19/04/2024	GBP	28	EUR	32	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	3,374,561	EUR	3,947,060	Hedging	JP Morgan Chase New York	(2,906)
19/04/2024	GBP	11,271	EUR	13,183	Hedging	JP Morgan Chase New York	(10)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	EUR	297,678	USD	323,616	Hedging	JP Morgan Chase New York	(1,704)
19/04/2024	GBP	805,434	EUR	942,077	Hedging	JP Morgan Chase New York	(694)
19/04/2024	GBP	9,183	EUR	10,742	Hedging	JP Morgan Chase New York	(10)
19/04/2024	USD	18,176	EUR	16,687	Hedging	JP Morgan Chase New York	128
19/04/2024	EUR	29	GBP	24	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	72	GBP	61	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	10,170	GBP	8,727	Hedging	JP Morgan Chase New York	(30)
19/04/2024	EUR	4,783	GBP	4,088	Hedging	JP Morgan Chase New York	5
19/04/2024	EUR	912	GBP	784	Hedging	JP Morgan Chase New York	(4)
19/04/2024	EUR	11	GBP	10	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	205	GBP	175	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	12,101	GBP	10,394	Hedging	JP Morgan Chase New York	(47)
19/04/2024	EUR	15,148	GBP	12,997	Hedging	JP Morgan Chase New York	(42)
19/04/2024	EUR	17	GBP	14	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	116	EUR	136	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	1,774	GBP	1,517	Hedging	JP Morgan Chase New York	1
19/04/2024	EUR	5,231	GBP	4,484	Hedging	JP Morgan Chase New York	(10)
19/04/2024	EUR	56	GBP	48	Hedging	JP Morgan Chase New York	0
04/04/2024	USD	182,789	EUR	167,771	Trading	JP Morgan	1,432
04/04/2024	GBP	157,210	EUR	183,621	Trading	Lloyds	221
04/04/2024	GBP	91,606	EUR	107,074	Trading	JP Morgan	50
04/04/2024	USD	114,219	EUR	104,331	Trading	Lloyds	1,398
04/04/2024	GBP	577,220	EUR	675,153	Trading	Goldman Sachs	(150)
04/04/2024	EUR	99,672	USD	108,529	Trading	Lloyds	(791)
04/04/2024	EUR	61,569	USD	67,430	Trading	Barclays	(850)
04/04/2024	EUR	715,038	USD	780,569	Trading	NatWest Markets	(7,517)
04/04/2024	USD	67,849	EUR	62,511	Trading	JP Morgan	295
04/04/2024	GBP	123,785	EUR	144,767	Trading	NatWest Markets	(12)
04/04/2024	USD	51,964	EUR	47,488	Trading	BMO	614
04/04/2024	EUR	2,058,741	GBP	1,767,585	Trading	Citigroup Global Markets	(8,280)
04/04/2024	GBP	77,906	EUR	90,625	Trading	Lloyds	478
04/04/2024	EUR	121,711	USD	132,183	Trading	BMO	(647)
04/04/2024	EUR	109,644	GBP	93,429	Trading	JP Morgan	388
04/04/2024	EUR	414,746	GBP	354,372	Trading	JP Morgan	342
04/04/2024	EUR	99,180	GBP	84,998	Trading	Lloyds	(217)
04/04/2024	EUR	33,557,999	GBP	28,754,524	Trading	JP Morgan	(67,642)
04/04/2024	EUR	17,280,060	USD	18,712,841	Trading	BMO	(41,956)
04/04/2024	USD	59,030	EUR	54,384	Trading	JP Morgan	258
04/04/2024	USD	98,085	EUR	90,330	Trading	NatWest Markets	465
04/04/2024	USD	1,920,511	EUR	1,754,210	Trading	JP Morgan	23,559
04/04/2024	EUR	131,607	USD	142,434	Trading	BMO	(241)
04/04/2024	EUR	67,647	USD	73,239	Trading	Barclays	(148)
04/04/2024	EUR	109,078	USD	119,384	Trading	Barclays	(1,433)
04/04/2024	EUR	369,457	USD	400,747	Trading	NatWest Markets	(1,505)
							EUR (98,549)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

As at March 31, 2024, CT (Lux) Global Investment Grade Credit Opportunities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	1,010	EUR	927	Hedging	JP Morgan Chase New York	8
19/04/2024	CHF	863	EUR	899	Hedging	JP Morgan Chase New York	(10)
19/04/2024	GBP	721	EUR	843	Hedging	JP Morgan Chase New York	(1)
19/04/2024	USD	1,937,028	EUR	1,776,810	Hedging	JP Morgan Chase New York	15,157
19/04/2024	GBP	9	EUR	11	Hedging	JP Morgan Chase New York	0
19/04/2024	CHF	10	EUR	10	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	9	EUR	11	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	1,017	EUR	932	Hedging	JP Morgan Chase New York	8
19/04/2024	USD	63	EUR	58	Hedging	JP Morgan Chase New York	1
19/04/2024	USD	6,176	EUR	5,666	Hedging	JP Morgan Chase New York	48
19/04/2024	USD	430,552	EUR	396,044	Hedging	JP Morgan Chase New York	2,265
19/04/2024	GBP	726	EUR	850	Hedging	JP Morgan Chase New York	(1)
19/04/2024	GBP	740	EUR	865	Hedging	JP Morgan Chase New York	(1)
19/04/2024	EUR	397,114	GBP	340,761	Hedging	JP Morgan Chase New York	(1,165)
19/04/2024	CHF	862	EUR	898	Hedging	JP Morgan Chase New York	(10)
19/04/2024	GBP	712,656	EUR	833,559	Hedging	JP Morgan Chase New York	(614)
19/04/2024	NOK	8,398	EUR	730	Hedging	JP Morgan Chase New York	(14)
19/04/2024	SEK	90	EUR	8	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	735	EUR	859	Hedging	JP Morgan Chase New York	(1)
19/04/2024	GBP	6,771	EUR	7,875	Hedging	JP Morgan Chase New York	39
19/04/2024	SEK	8,173	EUR	727	Hedging	JP Morgan Chase New York	(19)
19/04/2024	GBP	729	EUR	853	Hedging	JP Morgan Chase New York	(1)
19/04/2024	USD	1,012	EUR	928	Hedging	JP Morgan Chase New York	8
19/04/2024	NOK	8,557	EUR	744	Hedging	JP Morgan Chase New York	(14)
19/04/2024	USD	1,018	EUR	934	Hedging	JP Morgan Chase New York	8
04/04/2024	EUR	385,953	USD	418,017	Trading	JP Morgan	(995)
04/04/2024	EUR	3,979	USD	4,306	Trading	BMO	(7)
04/04/2024	EUR	6,347	USD	6,893	Trading	BMO	(34)
04/04/2024	EUR	4,335	USD	4,745	Trading	Barclays	(57)
04/04/2024	EUR	364	JPY	59,569	Trading	Barclays	(1)
04/04/2024	EUR	493	JPY	79,524	Trading	Citigroup Global Markets	6
04/04/2024	EUR	1,638	JPY	268,200	Trading	Citigroup Global Markets	(5)
04/04/2024	EUR	666	JPY	106,896	Trading	Citigroup Global Markets	11
04/04/2024	JPY	128,249	EUR	790	Trading	JP Morgan	(5)
04/04/2024	JPY	147,789	EUR	900	Trading	Barclays	5
04/04/2024	GBP	4,225	EUR	4,945	Trading	BMO	(4)
04/04/2024	GBP	3,273	EUR	3,823	Trading	JP Morgan	5
04/04/2024	EUR	17,630	USD	19,126	Trading	Barclays	(74)
04/04/2024	EUR	9,353	USD	10,184	Trading	BMO	(74)
04/04/2024	EUR	2,639	USD	2,890	Trading	Barclays	(36)
04/04/2024	EUR	187,615	USD	204,727	Trading	JP Morgan	(1,896)
04/04/2024	JPY	59,630	EUR	367	Trading	Barclays	(1)
04/04/2024	USD	3,607	EUR	3,322	Trading	Barclays	17
04/04/2024	USD	3,221	EUR	2,968	Trading	JP Morgan	14
04/04/2024	JPY	327,992	EUR	2,011	Trading	Citigroup Global Markets	(3)
04/04/2024	JPY	238,021	EUR	1,458	Trading	JP Morgan	0
04/04/2024	JPY	99,856	EUR	615	Trading	JP Morgan	(4)
04/04/2024	USD	35,890	EUR	32,783	Trading	JP Morgan	439

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
04/04/2024	JPY	249,015	EUR	1,516	Trading	Barclays	8
04/04/2024	JPY	49,531	EUR	307	Trading	Barclays	(4)
04/04/2024	USD	7,070	EUR	6,489	Trading	JP Morgan	55
04/04/2024	EUR	917	JPY	148,883	Trading	Citigroup Global Markets	6
04/04/2024	EUR	860	JPY	139,478	Trading	JP Morgan	6
04/04/2024	EUR	1,168	JPY	187,531	Trading	BMO	20
04/04/2024	EUR	805	JPY	129,445	Trading	Barclays	13
04/04/2024	EUR	1,712	JPY	277,112	Trading	Citigroup Global Markets	16
04/04/2024	EUR	6,940	GBP	5,930	Trading	JP Morgan	6
04/04/2024	EUR	695,621	GBP	596,315	Trading	JP Morgan	(1,712)
04/04/2024	EUR	3,562	GBP	3,035	Trading	JP Morgan	13
04/04/2024	JPY	5,612,187	EUR	34,582	Trading	JP Morgan	(219)
							EUR 11,200

As at March 31, 2024, CT (Lux) Pan European Absolute Alpha has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	GBP	880	EUR	1,029	Hedging	JP Morgan Chase New York	(1)
19/04/2024	GBP	870	EUR	1,018	Hedging	JP Morgan Chase New York	(1)
19/04/2024	GBP	202,210	EUR	236,515	Hedging	JP Morgan Chase New York	(174)
19/04/2024	USD	25	EUR	23	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	1,175	EUR	1,078	Hedging	JP Morgan Chase New York	9
19/04/2024	GBP	2,205	EUR	2,571	Hedging	JP Morgan Chase New York	7
19/04/2024	GBP	18	EUR	21	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	4,351	EUR	5,084	Hedging	JP Morgan Chase New York	2
19/04/2024	CHF	1,011	EUR	1,053	Hedging	JP Morgan Chase New York	(12)
19/04/2024	GBP	18	EUR	21	Hedging	JP Morgan Chase New York	0
19/04/2024	CHF	24	EUR	25	Hedging	JP Morgan Chase New York	0
							EUR (170)

As at March 31, 2024, CT (Lux) American Extended Alpha has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	EUR	16,933	USD	18,460	Hedging	JP Morgan Chase New York	(155)
19/04/2024	USD	50	EUR	46	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	56	EUR	52	Hedging	JP Morgan Chase New York	0
19/04/2024	EUR	1,880,730	USD	2,050,318	Hedging	JP Morgan Chase New York	(17,343)
19/04/2024	EUR	353	USD	384	Hedging	JP Morgan Chase New York	(3)
19/04/2024	EUR	781	USD	852	Hedging	JP Morgan Chase New York	(7)
19/04/2024	USD	56	EUR	51	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	55	EUR	51	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	55	EUR	51	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	364	EUR	335	Hedging	JP Morgan Chase New York	2
19/04/2024	USD	55	EUR	51	Hedging	JP Morgan Chase New York	0

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	USD	55	EUR	51	Hedging	JP Morgan Chase New York	0
19/04/2024	USD	56	EUR	51	Hedging	JP Morgan Chase New York	0
							USD (17,506)

As at March 31, 2024, CT (Lux) Global Extended Alpha has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	EUR	174,668	USD	190,418	Hedging	JP Morgan Chase New York	(1,611)
19/04/2024	EUR	796	USD	868	Hedging	JP Morgan Chase New York	(7)
							USD (1,618)

As at March 31, 2024, CT (Lux) Enhanced Commodities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	GBP	38,778	USD	49,038	Hedging	JP Morgan Chase New York	(46)
19/04/2024	EUR	151,466	USD	163,997	Hedging	JP Morgan Chase New York	(271)
19/04/2024	EUR	77,276	USD	84,244	Hedging	JP Morgan Chase New York	(713)
19/04/2024	CHF	980	USD	1,113	Hedging	JP Morgan Chase New York	(22)
19/04/2024	EUR	66,695	USD	72,490	Hedging	JP Morgan Chase New York	(395)
19/04/2024	EUR	4,996,530	USD	5,447,076	Hedging	JP Morgan Chase New York	(46,077)
19/04/2024	GBP	6,795	USD	8,632	Hedging	JP Morgan Chase New York	(47)
19/04/2024	EUR	11,678	USD	12,692	Hedging	JP Morgan Chase New York	(69)
19/04/2024	EUR	51,447	USD	55,916	Hedging	JP Morgan Chase New York	(305)
19/04/2024	GBP	67,925	USD	85,786	Hedging	JP Morgan Chase New York	31
19/04/2024	USD	62,851	EUR	57,653	Hedging	JP Morgan Chase New York	531
19/04/2024	USD	14,168	EUR	13,000	Hedging	JP Morgan Chase New York	115
19/04/2024	CHF	17,613	USD	19,862	Hedging	JP Morgan Chase New York	(260)
19/04/2024	GBP	1,556,710	USD	1,984,963	Hedging	JP Morgan Chase New York	(18,209)
19/04/2024	GBP	1,000	USD	1,263	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	90,910	USD	115,177	Hedging	JP Morgan Chase New York	(321)
19/04/2024	GBP	57,587	USD	73,376	Hedging	JP Morgan Chase New York	(621)
19/04/2024	GBP	660,119	USD	841,718	Hedging	JP Morgan Chase New York	(7,721)
19/04/2024	GBP	19,309	USD	24,606	Hedging	JP Morgan Chase New York	(211)
19/04/2024	EUR	25,805	USD	28,131	Hedging	JP Morgan Chase New York	(237)
19/04/2024	EUR	797	USD	866	Hedging	JP Morgan Chase New York	(5)
19/04/2024	CHF	10	USD	11	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	13,206	USD	16,817	Hedging	JP Morgan Chase New York	(133)
19/04/2024	EUR	30,083	USD	32,631	Hedging	JP Morgan Chase New York	(113)
19/04/2024	EUR	6,513,780	USD	7,101,139	Hedging	JP Morgan Chase New York	(60,068)
19/04/2024	EUR	10,000	USD	10,836	Hedging	JP Morgan Chase New York	(26)
19/04/2024	CHF	1,728,101	USD	1,962,561	Hedging	JP Morgan Chase New York	(39,263)
19/04/2024	EUR	1,141,053	USD	1,243,944	Hedging	JP Morgan Chase New York	(10,523)
19/04/2024	EUR	7,378	USD	7,987	Hedging	JP Morgan Chase New York	(12)
19/04/2024	GBP	50	USD	64	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	10,869	USD	13,729	Hedging	JP Morgan Chase New York	4

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/04/2024	EUR	30,000	USD	32,478	Hedging	JP Morgan Chase New York	(49)
19/04/2024	SGD	16,963	USD	12,685	Hedging	JP Morgan Chase New York	(104)
19/04/2024	SGD	3,663,921	USD	2,746,449	Hedging	JP Morgan Chase New York	(28,846)
19/04/2024	SGD	2,193	USD	1,644	Hedging	JP Morgan Chase New York	(17)
19/04/2024	SGD	37,320	USD	27,852	Hedging	JP Morgan Chase New York	(172)
19/04/2024	USD	19,124	SGD	25,767	Hedging	JP Morgan Chase New York	12
19/04/2024	USD	15,476	GBP	12,253	Hedging	JP Morgan Chase New York	(4)
19/04/2024	SGD	2,200	USD	1,632	Hedging	JP Morgan Chase New York	0
19/04/2024	SGD	211,983	USD	158,100	Hedging	JP Morgan Chase New York	(868)
19/04/2024	GBP	66,127	USD	83,346	Hedging	JP Morgan Chase New York	199
19/04/2024	GBP	53,154,871	USD	67,777,830	Hedging	JP Morgan Chase New York	(621,752)
19/04/2024	GBP	150	USD	189	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	546,496	USD	694,221	Hedging	JP Morgan Chase New York	(3,776)
19/04/2024	GBP	14,500	USD	18,434	Hedging	JP Morgan Chase New York	(115)
19/04/2024	SGD	8,456	USD	6,329	Hedging	JP Morgan Chase New York	(57)
19/04/2024	GBP	23	USD	29	Hedging	JP Morgan Chase New York	0
19/04/2024	GBP	17,022	USD	21,641	Hedging	JP Morgan Chase New York	(135)
19/04/2024	USD	5,251	EUR	4,830	Hedging	JP Morgan Chase New York	30
19/04/2024	USD	7,431	SGD	9,976	Hedging	JP Morgan Chase New York	32
19/04/2024	USD	5,565	GBP	4,370	Hedging	JP Morgan Chase New York	44
19/04/2024	USD	5,420	SGD	7,289	Hedging	JP Morgan Chase New York	13
19/04/2024	USD	2,980	EUR	2,752	Hedging	JP Morgan Chase New York	5
19/04/2024	USD	3,977	EUR	3,674	Hedging	JP Morgan Chase New York	7
19/04/2024	USD	3,359	SGD	4,517	Hedging	JP Morgan Chase New York	8
19/04/2024	USD	3,293	GBP	2,604	Hedging	JP Morgan Chase New York	3
19/04/2024	USD	509,872	GBP	399,869	Hedging	JP Morgan Chase New York	4,675
19/04/2024	USD	3,027	GBP	2,374	Hedging	JP Morgan Chase New York	28
19/04/2024	USD	14,104	EUR	13,028	Hedging	JP Morgan Chase New York	21
19/04/2024	USD	92,636	EUR	85,000	Hedging	JP Morgan Chase New York	755
19/04/2024	USD	1,388,436	GBP	1,092,233	Hedging	JP Morgan Chase New York	8,504
19/04/2024	USD	22,531	SGD	30,253	Hedging	JP Morgan Chase New York	92
19/04/2024	USD	6,602	EUR	6,086	Hedging	JP Morgan Chase New York	23
19/04/2024	USD	5,894	EUR	5,434	Hedging	JP Morgan Chase New York	20
							USD (826,411)

*See note 1.

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN/(LOSS) ON SWAPS

As at March 31, 2024, CT (Lux) Global Corporate Bond had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value in the Portfolio base currency	% of Net Assets
CDS	JPMorgan	Airbus SE	Sell	EUR	1,300,000	20/06/2025	15,135	0.00
CDS	Citigroup Global Markets	Lloyds Banking Group	Buy	EUR	4,650,000	20/06/2027	(45,293)	(0.00)
CDS	Goldman Sachs	Telia Co AB	Buy	EUR	4,000,000	20/06/2028	(140,483)	(0.01)
CDS	Bank of America Merrill Lynch	Banco Bilbao Vizcaya	Buy	EUR	3,990,000	20/06/2028	(68,733)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.41	Buy	USD	66,500,000	20/12/2028	(1,520,573)	(0.16)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	32,000,000	20/12/2028	(748,536)	(0.07)
CDS	Goldman Sachs	Standard Chartered plc	Buy	EUR	9,120,000	20/12/2028	(182,941)	(0.02)
CDS	Bank of America Merrill Lynch	Swedbank AB	Buy	EUR	9,000,000	20/12/2028	(250,877)	(0.02)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	4,480,000	20/12/2028	(143,117)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.41	Sell	USD	55,000,000	20/12/2028	1,257,617	0.12
CDS	Morgan Stanley	CDX.NA.IG.41	Sell	USD	11,500,000	20/12/2028	262,956	0.03
CDS	Morgan Stanley	CDX.NA.IG.42	Buy	USD	11,500,000	20/06/2029	(260,214)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	32,000,000	20/12/2028	748,536	0.07
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 41	Buy	EUR	32,000,000	20/06/2029	(762,754)	(0.08)
							USD (1,839,277)	(0.18)

As at March 31, 2024, CT (Lux) European Corporate Bond had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value in the Portfolio base currency	% of Net Assets
CDS	JPMorgan	Commerzbank	Sell	EUR	600,000	20/06/2027	11,942	0.01
CDS	Goldman Sachs	Airbus SE	Sell	EUR	600,000	20/06/2027	13,736	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	9,900,000	20/12/2028	(214,425)	(0.13)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	1,800,000	20/12/2028	(137,685)	(0.08)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	190,000	20/12/2028	14,533	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	1,000,000	20/12/2028	21,659	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	1,200,000	20/12/2028	25,991	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	14,300,000	20/12/2028	309,725	0.18
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	7,700,000	20/12/2028	166,775	0.10
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	2,300,000	20/12/2028	(49,816)	(0.03)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	3,700,000	20/12/2028	(80,139)	(0.05)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	12,000,000	20/12/2028	(259,908)	(0.15)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	3,500,000	20/12/2028	(75,807)	(0.04)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	1,900,000	20/12/2028	(41,152)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	2,000,000	20/12/2028	43,318	0.03

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value in the Portfolio base currency	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	4,500,000	20/12/2028	(97,466)	(0.06)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	4,400,000	20/12/2028	(95,300)	(0.06)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	9,800,000	20/12/2028	(212,258)	(0.13)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	1,610,000	20/12/2028	123,151	0.07
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 41	Buy	EUR	1,610,000	20/06/2029	(142,206)	(0.08)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	25,800,000	20/12/2028	558,803	0.33
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 41	Buy	EUR	25,800,000	20/06/2029	(569,416)	(0.35)
							EUR (685,945)	(0.41)

As at March 31, 2024, CT (Lux) European Strategic Bond had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value in the Portfolio base currency	% of Net Assets
CDS	JPMorgan	Glencore International	Sell	EUR	600,000	20/06/2026	58,616	0.05
CDS	Citigroup Global Markets	Lloyds Banking Group	Buy	EUR	1,700,000	20/06/2027	(15,332)	(0.01)
CDS	Barclays	Mercedes-Benz Group	Buy	EUR	537,500	20/06/2028	(13,600)	(0.01)
CDS	Goldman Sachs	Telia Co AB	Buy	EUR	1,700,000	20/06/2028	(55,283)	(0.04)
CDS	Bank of America Merrill Lynch	Banco Bilbao Vizcaya	Buy	EUR	950,000	20/06/2028	(15,153)	(0.01)
CDS	JPMorgan	Forvia SE	Sell	EUR	480,000	20/12/2028	59,292	0.05
CDS	Citigroup Global Markets	Ford Motor Company	Sell	USD	1,000,000	20/12/2028	142,042	0.11
CDS	JPMorgan	Valeo SE	Sell	EUR	700,000	20/12/2028	(17,348)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	2,780,000	20/12/2028	2,474	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	6,500,000	20/12/2028	(497,195)	(0.38)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	1,100,000	20/12/2028	84,141	0.06
CDS	Goldman Sachs	Standard Chartered plc	Buy	EUR	1,260,000	20/12/2028	(23,403)	(0.02)
CDS	Bank of America Merrill Lynch	Swedbank AB	Buy	EUR	1,870,000	20/12/2028	(48,265)	(0.04)
CDS	Barclays	EDP Finance BV	Buy	EUR	1,880,000	20/12/2028	(43,785)	(0.03)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	1,240,000	20/12/2028	(36,678)	(0.03)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	1,200,000	20/12/2028	(91,790)	(0.07)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	15,000,000	20/12/2028	(324,886)	(0.25)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	2,200,000	20/12/2028	168,282	0.13
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	4,000,000	20/12/2028	(86,636)	(0.07)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	3,500,000	20/12/2028	(75,807)	(0.06)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	3,000,000	20/12/2028	229,475	0.18

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value in the Portfolio base currency	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 41	Buy	EUR	1,400,000	20/06/2029	(123,658)	(0.10)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	1,400,000	20/12/2028	107,088	0.08
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	22,500,000	20/12/2028	487,328	0.38
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 41	Buy	EUR	22,500,000	20/06/2029	(496,585)	(0.39)
							EUR (626,666)	(0.48)

As at March 31, 2024, CT (Lux) Global Dynamic Real Return had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value in the Portfolio base currency	% of Net Assets
CDS	Morgan Stanley	CDX.NA.IG.41	Sell	USD	3,340,000	20/12/2028	76,372	0.23
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	2,080,000	20/12/2028	171,831	0.52
CDS	Morgan Stanley	CDX.NA.IG.42	Sell	USD	3,340,000	20/06/2029	75,575	0.23
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	2,080,000	20/12/2028	(171,831)	(0.52)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 41	Sell	EUR	2,080,000	20/06/2029	198,418	0.61
CDS	Morgan Stanley	CDX.NA.IG.41	Buy	USD	3,340,000	20/12/2028	(76,372)	(0.23)
							USD 273,993	0.84

As at March 31, 2024, CT (Lux) Global Multi Asset Income had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value in the Portfolio base currency	% of Net Assets
CDS	Goldman Sachs	Telia Co AB	Buy	EUR	90,000	20/06/2028	(3,161)	(0.00)
CDS	Morgan Stanley	CDX.NA.IG.41	Buy	USD	800,000	20/12/2028	(18,293)	(0.03)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	480,000	20/12/2028	(11,228)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	490,000	20/12/2028	11,462	0.01
CDS	Morgan Stanley	CDX.NA.IG.41	Sell	USD	200,000	20/12/2028	4,573	0.00
CDS	Morgan Stanley	CDX.NA.IG.41	Sell	USD	250,000	20/12/2028	5,716	0.01
CDS	Morgan Stanley	CDX.NA.IG.41	Buy	USD	200,000	20/12/2028	(4,573)	(0.00)
CDS	Morgan Stanley	CDX.NA.IG.41	Sell	USD	250,000	20/12/2028	5,716	0.01
CDS	Goldman Sachs	Standard Chartered plc	Buy	EUR	90,000	20/12/2028	(1,805)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	490,000	20/12/2028	(11,462)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.41	Sell	USD	300,000	20/12/2028	6,860	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 41	Sell	EUR	490,000	20/06/2029	11,680	0.01
CDS	Morgan Stanley	CDX.NA.IG.42	Buy	USD	300,000	20/06/2029	(6,788)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	480,000	20/12/2028	11,228	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 41	Buy	EUR	480,000	20/06/2029	(11,441)	(0.01)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	40,000	20/12/2028	(1,278)	(0.00)
							USD (12,794)	(0.01)

Notes to the Financial Statements

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10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

As at March 31, 2024, CT (Lux) Credit Opportunities had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value in the Portfolio base currency	% of Net Assets
CDS	BNP Paribas	British Telecommunications plc	Buy	EUR	7,500,000	20/06/2027	(149,884)	(0.09)
CDS	Citigroup Global Markets	Lloyds Banking Group	Buy	EUR	6,660,000	20/06/2027	(60,067)	(0.03)
CDS	Goldman Sachs	Lloyds Banking Group	Buy	EUR	3,980,000	20/12/2027	(76,803)	(0.04)
CDS	Goldman Sachs	Telia Co AB	Buy	EUR	5,000,000	20/06/2028	(162,596)	(0.09)
CDS	Morgan Stanley	CDX.NA.IG.41	Buy	USD	60,000,000	20/12/2028	(1,270,325)	(0.73)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	46,000,000	20/12/2028	(3,518,615)	(2.01)
CDS	Bank of America Merrill Lynch	Banco Bilbao Vizcaya	Buy	EUR	5,770,000	20/06/2028	(92,033)	(0.05)
CDS	Citigroup Global Markets	Ford Motor Company	Sell	USD	1,700,000	20/12/2028	241,472	0.14
CDS	JPMorgan	Forvia SE	Sell	EUR	690,000	20/12/2028	85,232	0.05
CDS	JPMorgan	Valeo SE	Sell	EUR	1,600,000	20/12/2028	(39,653)	(0.02)
CDS	JPMorgan	Unicredit SPA	Buy	EUR	2,000,000	20/12/2028	(35,687)	(0.02)
CDS	JPMorgan	ING Groep NV	Buy	EUR	6,500,000	20/12/2028	(44,315)	(0.03)
CDS	Barclays	Mercedes-Benz Group	Buy	EUR	8,500,000	20/12/2028	(216,586)	(0.12)
CDS	Goldman Sachs	Standard Chartered plc	Buy	EUR	3,200,000	20/12/2028	(59,435)	(0.03)
CDS	Bank of America Merrill Lynch	Swedbank AB	Buy	EUR	8,480,000	20/12/2028	(218,872)	(0.12)
CDS	Citigroup Global Markets	Bayerische Motoren Werke AG	Buy	EUR	6,380,000	20/12/2028	(162,417)	(0.09)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	3,160,000	20/12/2028	(93,471)	(0.05)
CDS	Goldman Sachs	Tesco plc	Buy	EUR	5,000,000	20/12/2028	(120,464)	(0.07)
CDS	Barclays	EDP Finance BV	Buy	EUR	3,200,000	20/12/2028	(74,528)	(0.04)
CDS	Goldman Sachs	Westpac banking Corp.	Buy	USD	4,460,000	20/12/2028	(127,280)	(0.07)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	12,440,000	20/12/2028	(235,130)	(0.13)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	6,000,000	20/12/2028	458,950	0.26
CDS	Citigroup Global Markets	BNP Paribas SA	Buy	EUR	5,400,000	20/12/2028	(44,239)	(0.03)
CDS	Morgan Stanley	CDX.NA.IG.41	Sell	USD	3,990,000	20/12/2028	84,477	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	3,740,000	20/12/2028	81,005	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	6,860,000	20/12/2028	129,662	0.07
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	1,060,000	20/12/2028	(22,959)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	3,740,000	20/12/2028	(81,005)	(0.05)
CDS	Morgan Stanley	CDX.NA.IG.41	Sell	USD	14,300,000	20/12/2028	302,761	0.16
							EUR (5,522,805)	(3.14)

Notes to the Financial Statements

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10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

As at March 31, 2024, CT (Lux) Credit Opportunities had the following Interest Rate Swaps contracts outstanding:

Description	Counterparty	Pay	Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
IRS	Morgan Stanley	2.58%	6M EURIBOR	EUR	18,000,000	15/01/2029	94,232	0.05
IRS	Morgan Stanley	2.64%	6M EURIBOR	EUR	18,000,000	13/03/2029	36,297	0.02
							EUR 130,529	0.07

As at March 31, 2024, CT (Lux) Global Investment Grade Credit Opportunities had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value in the Portfolio base currency	% of Net Assets
CDS	Citigroup Global Markets	Lloyds Banking Group	Buy	EUR	200,000	20/06/2027	(1,804)	(0.04)
CDS	JPMorgan	ING Groep NV	Buy	EUR	285,000	20/12/2028	(1,943)	(0.05)
CDS	Morgan Stanley	CDX.NA.IG.41	Buy	USD	2,000,000	20/12/2028	(42,343)	(1.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	1,000,000	20/12/2028	(76,491)	(1.82)
CDS	Goldman Sachs	Telia Co AB	Buy	EUR	180,000	20/06/2028	(5,853)	(0.14)
CDS	Bank of America Merrill Lynch	Banco Bilbao Vizcaya	Buy	EUR	90,000	20/06/2028	(1,436)	(0.03)
CDS	Goldman Sachs	Standard Chartered plc	Buy	EUR	170,000	20/12/2028	(3,157)	(0.08)
CDS	Barclays	Mercedes-Benz Group	Buy	EUR	180,000	20/12/2028	(4,587)	(0.11)
CDS	Bank of America Merrill Lynch	Swedbank AB	Buy	EUR	160,000	20/12/2028	(4,130)	(0.10)
CDS	Barclays	EDP Finance BV	Buy	EUR	170,000	20/12/2028	(3,959)	(0.09)
CDS	Goldman Sachs	Tesco plc	Buy	EUR	150,000	20/12/2028	(3,614)	(0.09)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	170,000	20/12/2028	(5,028)	(0.12)
CDS	Goldman Sachs	Naturgy Energy Group	Buy	EUR	130,000	20/12/2028	(3,352)	(0.08)
CDS	Goldman Sachs	Westpac banking Corp.	Buy	USD	190,000	20/12/2028	(5,422)	(0.13)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	1,130,000	20/12/2028	1,006	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	920,000	20/12/2028	(17,389)	(0.41)
CDS	Morgan Stanley	CDX.NA.IG.41	Sell	USD	750,000	20/12/2028	15,879	0.38
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	370,000	20/12/2028	(329)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	750,000	20/12/2028	16,244	0.39
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	320,000	20/12/2028	6,931	0.17
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	630,000	20/12/2028	(11,908)	(0.28)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	430,000	20/12/2028	(8,128)	(0.19)
CDS	Morgan Stanley	CDX.NA.IG.41	Sell	USD	600,000	20/12/2028	12,703	0.30
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	400,000	20/12/2028	(8,664)	(0.21)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	60,000	20/12/2028	(1,300)	(0.03)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	670,000	20/12/2028	(14,512)	(0.35)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	730,000	20/12/2028	13,798	0.33

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value in the Portfolio base currency	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	240,000	20/12/2028	(214)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Buy	EUR	200,000	20/12/2028	(4,332)	(0.10)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	130,000	20/12/2028	2,457	0.06
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	260,000	20/12/2028	5,631	0.13
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 40	Sell	EUR	180,000	20/12/2028	3,899	0.09
							EUR (151,347)	(3.61)

As at March 31, 2024, CT (Lux) Global Investment Grade Credit Opportunities had the following Interest Rate Swaps contracts outstanding:

Description	Counterparty	Pay	Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
IRS	Morgan Stanley	2.58%	6M EURIBOR	EUR	600,000	15/01/2029	3,141	0.08
IRS	Morgan Stanley	2.64%	6M EURIBOR	EUR	480,000	13/03/2029	968	0.02
							EUR 4,109	0.10

As at March 31, 2024, CT (Lux) Pan European Absolute Alpha had the following Total Return Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
TRS	Goldman Sachs	Equity Basket	Pay performance of the underlying basket of 3 equities and receive 1M EURIBOR.	EUR	270,861	from 05/05/2027 to 24/10/2029	(5,505)	(0.01)
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 11 equities and receive CHF SARON 1M.	CHF	4,344,179	05/02/2026	(50,291)	(0.14)
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 7 equities and receive 1M CIBOR.	DKK	19,457,246	05/02/2026	311	0.00
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 34 equities and receive 1M EURIBOR.	EUR	7,851,834	05/02/2026	(148)	(0.00)
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 2 equities and receive 1M NIBOR.	NOK	9,777,437	05/02/2026	7,601	0.02
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 2 equities and receive 1M SONIA.	GBP	1,275,994	06/12/2024	(23,267)	(0.06)
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 10 equities and receive 1M STIBOR.	SEK	48,022,823	05/02/2026	(8,863)	(0.02)
							EUR (80,162)	(0.21)

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

As at March 31, 2024, CT (Lux) American Extended Alpha had the following Total Return Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
TRS	Bank of America Merrill Lynch	North America Equity Basket	Pay SOFR and receive performance of the underlying basket of 7 equities. Pay performance of the underlying basket of 9 equities and receive SOFR.	USD	9,158,146	21/10/2024	(86,198)	(0.15)
TRS	UBS	North America Equity Basket	Pay SOFR and receive performance of the underlying basket of 9 equities. Pay performance of the underlying basket of 30 equities and receive SOFR.	USD	18,634,780	25/06/2026	39,501	0.07
							USD (46,697)	(0.08)

As at March 31, 2024, CT (Lux) Global Extended Alpha had the following Total Return Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
TRS	UBS	Equity Basket	Pay performance of the underlying equity and receive AUD SWAP OIS 1M.	AUD	1,517,180	10/01/2025	(28,778)	(0.03)
TRS	UBS	Equity Basket	Pay 1M CDOR and receive performance of the underlying equity.	CAD	620,113	03/06/2024	28,789	0.03
TRS	UBS	Equity Basket	Pay CHF SARON 1M and receive performance of the underlying equity.	CHF	1,191,872	04/11/2024	54,986	0.06
TRS	UBS	Equity Basket	Pay 1M EURIBOR and receive performance of the underlying basket of 4 equities. Pay performance of the underlying equity and receive 1M EURIBOR.	EUR	2,502,074	10/01/2025 to 06/05/2026	(26,409)	(0.03)
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 2 equities and receive 1M SONIA.	GBP	1,303,209	10/01/2025	(70,368)	(0.07)
TRS	UBS	Equity Basket	Pay SOFR and receive performance of the underlying equity.	IDR	12,388,425,000	02/02/2026	(9,567)	(0.01)
TRS	UBS	Equity Basket	Pay 1M-TIBOR and receive performance of the underlying equity.	JPY	136,688,300	03/06/2024	47,316	0.05
TRS	UBS	Equity Basket	Pay performance of the underlying equity and receive 1M STIBOR.	SEK	8,028,435	10/01/2025	(191,518)	(0.20)

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
TRS	UBS	Equity Basket	Pay SOFR and receive performance of the underlying basket of 20 equities. Pay performance of the underlying basket of 15 equities and receive SOFR.	USD	43,305,324	10/01/2025 to 05/11/2026	22,164	0.02
							USD (173,385)	(0.18)

As at March 31, 2024, CT (Lux) Enhanced Commodities had the following Total Return Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
TRS	Goldman Sachs	North America Commodities Basket	Pay 0.11% and receive performance of the underlying basket of 3 indexes. Pay performance of the underlying basket of 3 indexes and receive 0.11%.	USD	75,563,377	03/04/2024	255,237	0.16
TRS	JPMorgan	North America Commodities Basket	Pay 0% to 0.58% and receive performance of the underlying basket of 27 indexes. Pay performance of the underlying basket of 24 indexes and receive 0%.	USD	249,091,908	03/04/2024	46,260	0.03
TRS	Macquarie	North America Commodities Basket	Pay 0.17% and receive performance of the underlying basket of 2 indexes.	USD	37,219,620	03/04/2024	143,336	0.09
							USD 444,833	0.28

11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

As at March 31, 2024, the counterparty to Futures contracts outstanding is UBS.

As at March 31, 2024, CT (Lux) Global Social Bond* had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Bund Future	Sales	(7)	EUR	(758,207)	06/06/2024	(5,065)	(0.09)
Euro-Bobl Future	Sales	(3)	EUR	(320,540)	06/06/2024	(1,102)	(0.02)
Australia 10Y Bond	Sales	(2)	AUD	(152,108)	17/06/2024	(1,491)	(0.03)
US Treasury Note	Purchases	4	USD	410,438	18/06/2024	5,125	0.09
Ultra US Treasury Bond Future	Purchases	1	USD	106,828	18/06/2024	1,438	0.03
Ultra 10Y US Treasury Note	Purchases	2	USD	204,625	18/06/2024	1,129	0.02
Canada 10Y Bond	Purchases	1	CAD	66,223	19/06/2024	568	0.01

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

(continued)

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Long Gilt Future	Sales	(3)	GBP	(386,672)	26/06/2024	(7,505)	(0.13)
5Y US Treasury Note	Purchases	7	USD	703,664	28/06/2024	1,198	0.02
						USD (5,705)	(0.10)

As at March 31, 2024, CT (Lux) Global Corporate Bond had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Buxl Future	Sales	(39)	EUR	(3,289,782)	06/06/2024	(92,686)	(0.01)
Euro-Bund Future	Sales	(60)	EUR	(6,498,921)	06/06/2024	(101,898)	(0.01)
Euro-OAT Future	Sales	(58)	EUR	(6,377,378)	06/06/2024	(16,286)	(0.00)
Euro-Bobl Future	Sales	(95)	EUR	(10,150,422)	06/06/2024	(17,626)	(0.00)
Japan 10Y Bond	Sales	(15)	JPY	(9,646,305)	13/06/2024	(39,645)	(0.00)
10Y US Treasury Note	Purchases	191	USD	19,153,719	18/06/2024	89,536	0.01
Ultra US Treasury Bond Future	Sales	(61)	USD	(6,516,516)	18/06/2024	(115,278)	(0.01)
Ultra 10Y US Treasury Note	Sales	(274)	USD	(28,033,625)	18/06/2024	(147,719)	(0.02)
Canada 10Y Bond	Purchases	136	CAD	9,006,300	19/06/2024	77,257	0.01
Long Gilt Future	Sales	(198)	GBP	(25,520,349)	26/06/2024	(349,279)	(0.04)
5Y US Treasury Note	Purchases	481	USD	48,351,774	28/06/2024	62,107	0.01
2Y US Treasury Note	Purchases	39	USD	7,800,609	28/06/2024	(3,352)	(0.00)
						USD (654,869)	(0.06)

As at March 31, 2024, CT (Lux) European Corporate Bond had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Bund Future	Sales	(24)	EUR	(2,407,008)	06/06/2024	(25,632)	(0.02)
Euro-Bobl Future	Purchases	43	EUR	4,254,076	06/06/2024	20,460	0.01
10Y US Treasury Note	Sales	(11)	USD	(1,021,383)	18/06/2024	(4,775)	(0.00)
US Treasury Note	Sales	(4)	USD	(380,035)	18/06/2024	(4,861)	(0.00)
Ultra 10Y US Treasury Note	Sales	(51)	USD	(4,831,424)	18/06/2024	(27,199)	(0.02)
Long Gilt Future	Sales	(9)	GBP	(1,074,088)	26/06/2024	(20,844)	(0.01)
5Y US Treasury Note	Sales	(8)	USD	(744,618)	28/06/2024	(1,389)	(0.00)
						EUR (64,240)	(0.04)

As at March 31, 2024, CT (Lux) European Social Bond had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Bund Future	Sales	(120)	EUR	(12,035,040)	06/06/2024	(110,980)	(0.02)
Long-Term Euro-BTP Future	Sales	(4)	EUR	(426,640)	06/06/2024	(4,000)	(0.00)

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

(continued)

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Short-Term Euro-BTP Future	Sales	(1)	EUR	(97,691)	06/06/2024	(130)	(0.00)
10Y US Treasury Note	Sales	(31)	USD	(2,878,443)	18/06/2024	(13,456)	(0.00)
Long Gilt Future	Sales	(208)	GBP	(24,823,377)	26/06/2024	(349,300)	(0.08)
5Y US Treasury Note	Sales	(27)	USD	(2,513,086)	28/06/2024	(4,688)	(0.00)
2Y US Treasury Note	Sales	(3)	USD	(555,599)	28/06/2024	217	0.00
						EUR (482,337)	(0.10)

As at March 31, 2024, CT (Lux) European Strategic Bond had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Buxl Future	Sales	(16)	EUR	(1,249,680)	06/06/2024	(42,880)	(0.03)
Euro-Bund Future	Purchases	113	EUR	11,332,996	06/06/2024	114,115	0.09
Euro-Bobl Future	Purchases	60	EUR	5,935,920	06/06/2024	27,600	0.02
Euro-Schatz Future	Sales	(3)	EUR	(298,023)	06/06/2024	(90)	(0.00)
Japan 10Y Bond	Sales	(15)	JPY	(8,931,764)	13/06/2024	(37,626)	(0.03)
10Y US Treasury Note	Purchases	22	USD	2,042,766	18/06/2024	16,868	0.01
US Treasury Note	Sales	(6)	USD	(570,052)	18/06/2024	(16,493)	(0.01)
Ultra US Treasury Bond Future	Sales	(35)	USD	(3,462,023)	18/06/2024	(128,615)	(0.10)
Ultra 10Y US Treasury Note	Purchases	15	USD	1,421,007	18/06/2024	16,906	0.01
Long Gilt Future	Sales	(42)	GBP	(5,012,413)	26/06/2024	(113,008)	(0.09)
5Y US Treasury Note	Sales	(43)	USD	(4,002,322)	28/06/2024	(1)	(0.00)
						EUR (163,224)	(0.13)

As at March 31, 2024, CT (Lux) Global Emerging Market Short-Term Bonds had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
10Y US Treasury Note	Sales	(36)	USD	(3,610,125)	18/06/2024	(21,376)	(0.04)
5Y US Treasury Note	Purchases	79	USD	7,941,352	28/06/2024	20,368	0.04
						USD (1,008)	(0.00)

As at March 31, 2024, CT (Lux) Global Dynamic Real Return had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Topix Index Future	Purchases	9	JPY	1,635,039	13/06/2024	37,464	0.11
E-mini S&P 500	Sales	(20)	USD	(5,308,500)	21/06/2024	(115,700)	(0.34)
Euro Stoxx 50	Sales	(31)	EUR	(1,689,066)	21/06/2024	(51,057)	(0.16)
						USD (129,293)	(0.39)

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

(continued)

As at March 31, 2024, CT (Lux) Global Multi Asset Income had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Bund Future	Sales	(1)	EUR	(108,315)	06/06/2024	(590)	(0.00)
Euro-OAT Future	Sales	(1)	EUR	(109,955)	06/06/2024	(281)	(0.00)
Euro-Bobl Future	Sales	(4)	EUR	(427,386)	06/06/2024	(1,231)	(0.00)
Topix Index Future	Purchases	6	JPY	1,090,026	13/06/2024	23,787	0.02
Ultra 10Y US Treasury Note	Purchases	1	USD	102,313	18/06/2024	359	0.00
Canada 10Y Bond	Purchases	2	CAD	132,446	19/06/2024	1,136	0.00
E-mini S&P 500	Purchases	23	USD	6,104,775	21/06/2024	54,038	0.05
Euro Stoxx 50	Purchases	14	EUR	762,804	21/06/2024	6,251	0.01
E-Mini RUSS 1000 G	Purchases	76	USD	13,056,800	21/06/2024	214,482	0.21
E-Mini RUSS 1000 V	Sales	(151)	USD	(13,461,650)	21/06/2024	(421,668)	(0.42)
FTSE 100 Index Future	Purchases	7	GBP	706,359	21/06/2024	6,998	0.01
Long Gilt Future	Sales	(2)	GBP	(257,781)	26/06/2024	(5,002)	(0.00)
5Y US Treasury Note	Purchases	5	USD	502,617	28/06/2024	(346)	(0.00)
						USD (122,067)	(0.12)

As at March 31, 2024, CT (Lux) Credit Opportunities had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Bund Future	Sales	(81)	EUR	(8,123,652)	06/06/2024	(59,440)	(0.03)
Euro-OAT Future	Sales	(62)	EUR	(6,312,220)	06/06/2024	(16,120)	(0.01)
Euro-Bobl Future	Purchases	39	EUR	3,858,348	06/06/2024	4,950	0.00
Euro-Schatz Future	Purchases	194	EUR	19,272,154	06/06/2024	1,940	0.00
Japan 10Y Bond	Sales	(24)	JPY	(14,290,822)	13/06/2024	(58,733)	(0.03)
10Y US Treasury Note	Purchases	93	USD	8,635,330	18/06/2024	40,367	0.02
Ultra US Treasury Bond Future	Sales	(5)	USD	(494,575)	18/06/2024	(6,800)	(0.00)
Ultra 10Y US Treasury Note	Sales	(38)	USD	(3,599,884)	18/06/2024	(21,615)	(0.01)
Long Gilt Future	Sales	(99)	GBP	(11,814,973)	26/06/2024	(167,907)	(0.10)
5Y US Treasury Note	Purchases	137	USD	12,751,584	28/06/2024	24,339	0.01
2Y US Treasury Note	Sales	(20)	USD	(3,703,993)	28/06/2024	1,447	0.00
						EUR (257,572)	(0.15)

As at March 31, 2024, CT (Lux) Global Investment Grade Credit Opportunities had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Bund Future	Sales	(3)	EUR	(300,876)	06/06/2024	(2,010)	(0.05)
Euro-OAT Future	Sales	(3)	EUR	(305,430)	06/06/2024	(780)	(0.02)
Euro-Bobl Future	Purchases	2	EUR	197,864	06/06/2024	800	0.02
Euro-Schatz Future	Purchases	10	EUR	993,410	06/06/2024	100	0.00
Japan 10Y Bond	Sales	(1)	JPY	(595,451)	13/06/2024	(2,447)	(0.06)
10Y US Treasury Note	Purchases	8	USD	742,824	18/06/2024	3,472	0.08

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

(continued)

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Ultra 10Y US Treasury Note	Sales	(5)	USD	(473,669)	18/06/2024	(2,749)	(0.07)
Long Gilt Future	Sales	(2)	GBP	(238,686)	26/06/2024	(4,631)	(0.11)
5Y US Treasury Note	Purchases	3	USD	279,232	28/06/2024	533	0.01
2Y US Treasury Note	Sales	(1)	USD	(185,200)	28/06/2024	72	0.00
						EUR (7,640)	(0.20)

*See note 1.

12 OPTIONS AT MARKET VALUE

As at March 31, 2024, CT (Lux) Global Multi Asset Income had the following Options outstanding:

Description	Counterparty	Strike	Currency	Contracts	Maturity Date	Commitment in the Portfolio base currency	Market value in the Portfolio base currency	% of Net Assets
Options on Futures								
Call S&P 500 Index	UBS	5,340.000	USD	(37)	12/04/2024	4,724,573*	(52,170)	(0.05)
Call FTSE 100 Index	UBS	8,050.000	GBP	(20)	19/04/2024	657,687*	(8,843)	(0.01)
Call Euro Stoxx 50	UBS	5,200.000	EUR	(64)	19/04/2024	703,740*	(8,709)	(0.01)
						USD (69,722)	(0.07)	

*The commitment on short call positions is unlimited.

13 POOLING

The SICAV may invest and manage all or any part of the assets established for two or more Portfolios ("Participating Portfolios") on a pooled basis. Any such asset pool shall be formed by transferring to it cash or other assets (subject to such assets being appropriate in respect of the investment policy of the pool concerned) from each of the Participating Portfolios.

The share of a Participating Portfolio in an asset pool shall be measured by reference to notional units of equal value in the asset pool.

As at March 31, 2024 the SICAV had no pooling of assets, however the CT (Lux) Global Dynamic Real Return Portfolio, for investment management purposes, is split by asset class into multiple baskets solely held by itself.

14 CHANGES IN PORTFOLIO STATEMENTS COMPOSITION

Changes in the Portfolio Statements are available to Shareholders upon request and free of charge at the registered office of the SICAV.

15 DILUTION ADJUSTMENT

The Portfolios may suffer reduction of the Net Asset Value per Share due to dealing spreads, transaction costs and tax charges that arise when purchases and sales of underlying investments are undertaken by the Sub-Advisor to accommodate cash inflows and outflows; this is known as "dilution". A dilution adjustment may be applied to protect the Shareholders of the Portfolios by countering the impact of dilution (the "Dilution Adjustment"). If the net capital activity (including subscriptions, redemptions and conversions into a given Portfolio) on a given Valuation Date exceeds the threshold set by the Management Company from time to time for that Portfolio, the Net Asset Value of the Portfolio may be adjusted upwards or downwards to reflect the net inflows and net outflows respectively.

The Net Asset Value per Share of each Share Class in the Portfolio is calculated separately but any Dilution Adjustment will have an identical effect on the Net Asset Value per Share of each Share Class of the Portfolio. The amount of Dilution Adjustment will be set by the Management Company to reflect the estimated dealing spreads, transaction costs and tax charges that may be incurred by the Portfolio; these costs can vary with market conditions and the portfolio composition. The Dilution Adjustment may therefore be amended from time to time. Such Dilution Adjustments may vary from Portfolio to Portfolio and between daily net inflows and outflows but will not exceed 2% of the original Net Asset Value per Share. A periodic review is undertaken in order to verify the appropriateness of the Dilution Adjustments being applied. In the usual course of business the application of Dilution Adjustment will be triggered mechanically and on a consistent basis, however the Management Company reserves the right to make a discretionary Dilution

Notes to the Financial Statements

(continued)

15 DILUTION ADJUSTMENT

(continued)

Adjustment if, in its opinion, it is in the interests of existing Shareholders to do so, including in the event of exceptional circumstances. Such exceptional circumstances include, but are not limited to, periods of elevated market volatility, and periods of depressed market liquidity.

The Dilution Adjustment may be applied across all Portfolios with the exception of the CT (Lux) Enhanced Commodities Portfolio.

Estimates of the amount of Dilution Adjustment based on securities held in each Portfolio and market conditions at the time of the Prospectus dated November 2023 is published on the website www.columbiathreadneedle.com.

As at March 31, 2024, the following Dilution Adjustment has been applied:

Portfolio	NAV before Dilution	Dilution Adjustment	NAV after Dilution
CT (Lux) European Smaller Companies	1,435,064,219	3,157,141	1,438,221,360
CT (Lux) UK Equities	38,089,286	(57,136)	38,032,150

16 TRANSACTION COSTS

For the reporting year, the SICAV incurred transaction costs relating to purchase or sale of transferable securities or money market instruments as follows:

Portfolios	Currency	Transaction Costs
CT (Lux) Global Social Bond ^{1,2}	USD	n/a
CT (Lux) Global Corporate Bond ²	USD	n/a
CT (Lux) European Corporate Bond ²	EUR	n/a
CT (Lux) European High Yield Bond ²	EUR	n/a
CT (Lux) European Short-Term High Yield Bond ²	EUR	n/a
CT (Lux) European Social Bond ²	EUR	n/a
CT (Lux) European Strategic Bond ²	EUR	n/a
CT (Lux) Emerging Market Corporate Bonds ²	USD	n/a
CT (Lux) Emerging Market Debt ²	USD	n/a
CT (Lux) Global Emerging Market Short-Term Bonds ²	USD	n/a
CT (Lux) US High Yield Bond ²	USD	n/a
CT (Lux) Flexible Asian Bond ²	USD	n/a
Threadneedle (Lux) - Euro Dynamic Real Return ¹	EUR	33
CT (Lux) Global Dynamic Real Return	USD	11,319
CT (Lux) Global Multi Asset Income	USD	43,982
Threadneedle (Lux) - Emerging Market ESG Equities ¹	USD	8,780
CT (Lux) Global Focus	USD	3,345,507
CT (Lux) Global Emerging Market Equities	USD	662,552
CT (Lux) Global Equity Income	USD	133,231
CT (Lux) Global Select	USD	388,634
CT (Lux) Global Smaller Companies	EUR	1,034,041
CT (Lux) American	USD	252,199
CT (Lux) American Select	USD	99,502
CT (Lux) American Smaller Companies	USD	717,185
CT (Lux) Asia Contrarian Equity ¹	USD	80,412
CT (Lux) Asia Equities	USD	216,877
CT (Lux) US Contrarian Core Equities	USD	116,063
CT (Lux) US Disciplined Core Equities	USD	35,210
CT (Lux) Pan European ESG Equities	EUR	635,606
CT (Lux) Pan European Equity Dividend	EUR	144,246
CT (Lux) Pan European Small Cap Opportunities	EUR	284,134
CT (Lux) Pan European Smaller Companies	EUR	459,368
CT (Lux) European Select	EUR	1,446,704
CT (Lux) European Smaller Companies	EUR	665,699
CT (Lux) Asian Equity Income	USD	152,479
CT (Lux) Global Technology	USD	273,987

Notes to the Financial Statements

(continued)

16 TRANSACTION COSTS

(continued)

Portfolios	Currency	Transaction Costs
CT (Lux) UK Equities	GBP	221,383
CT (Lux) UK Equity Income	GBP	467,772
CT (Lux) Japan Equities ¹	JPY	957,279
Threadneedle (Lux) - American Absolute Alpha ¹	USD	5,580
CT (Lux) Credit Opportunities ²	EUR	n/a
CT (Lux) Global Investment Grade Credit Opportunities ²	EUR	n/a
CT (Lux) Pan European Absolute Alpha	EUR	216,447
CT (Lux) American Extended Alpha	USD	28,032
CT (Lux) Global Extended Alpha	USD	88,568
CT (Lux) Enhanced Commodities ²	USD	n/a

Transaction costs are included in the total cost of investment disclosed in the Portfolio Statements. The amount of transaction costs supported by the SICAV during the reporting year is included in the Statement of Operations and Changes in Net Assets under the heading "Net realised gain/(loss) on sales of investments" and "Change in net unrealised gain/(loss) on investments".

¹See note 1.

²For fixed income securities, transaction costs are not separately identifiable from the purchase price of the security and therefore cannot be disclosed separately.

17 COLLATERAL INFORMATION

The table below provides the cash collateral balances received and paid by the Portfolios as at March 31, 2024:

Portfolios	Counterparty	Investment Type	Currency	Cash Collateral
Collateral received by the Portfolio				
CT (Lux) Global Corporate Bond	Citigroup Global Markets	Forwards and swaps	USD	200,000
CT (Lux) European Corporate Bond	JPM Securities	Forwards and swaps	EUR	10,000
CT (Lux) European Strategic Bond	Citigroup Global Markets	Swaps	EUR	120,000
CT (Lux) European Strategic Bond	JPM Securities	Forwards and swaps	EUR	110,000
CT (Lux) US High Yield Bond	JPMorgan	Forwards	USD	150,000
CT (Lux) Global Technology	JPMorgan	Forwards	USD	260,000
CT (Lux) Global Extended Alpha	UBS	Swaps	USD	480,000
Collateral paid by the Portfolio				
CT (Lux) Global Corporate Bond	Bank of America Merrill Lynch	Swaps	USD	340,000
CT (Lux) Global Corporate Bond	Goldman Sachs	Forwards and swaps	USD	450,000
CT (Lux) Global Corporate Bond	JPMorgan	Forwards and swaps	USD	8,680,000
CT (Lux) European Corporate Bond	JPMorgan	Forwards and swaps	EUR	140,000
CT (Lux) European Social Bond	JPMorgan	Forwards	EUR	700,000
CT (Lux) European Strategic Bond	Lloyds	Forwards	EUR	10,000
CT (Lux) European Strategic Bond	Goldman Sachs	Swaps	EUR	130,000
CT (Lux) Emerging Market Corporate Bonds	JPMorgan	Forwards	USD	200,000
CT (Lux) Global Emerging Market Short-Term Bonds	JPMorgan	Forwards	USD	200,000
CT (Lux) Flexible Asian Bond	JPMorgan	Forwards	USD	130,000
CT (Lux) Global Multi Asset Income	Citigroup Global Markets	Forwards	USD	10,000
CT (Lux) Global Multi Asset Income	Barclays	Forwards	USD	110,000
CT (Lux) Global Multi Asset Income	JPMorgan	Forwards	USD	290,000
CT (Lux) Global Focus	JPMorgan	Forwards	USD	1,320,000
CT (Lux) Global Smaller Companies	JPMorgan	Forwards	EUR	610,000
CT (Lux) American	JPMorgan	Forwards	USD	1,460,000
CT (Lux) American Smaller Companies	JPMorgan	Forwards	USD	2,040,000
CT (Lux) US Contrarian Core Equities	JPMorgan	Forwards	USD	690,000
CT (Lux) European Smaller Companies	JPMorgan	Forwards	EUR	120,000

Notes to the Financial Statements

(continued)

17 COLLATERAL INFORMATION

(continued)

Portfolios	Counterparty	Investment Type	Currency	Cash Collateral
CT (Lux) Credit Opportunities	BNP Paribas	Swaps	EUR	220,000
CT (Lux) Credit Opportunities	Barclays	Forwards and swaps	EUR	280,000
CT (Lux) Credit Opportunities	Bank of America Merrill Lynch	Swaps	EUR	300,000
CT (Lux) Credit Opportunities	Goldman Sachs	Forwards and swaps	EUR	690,000
CT (Lux) Pan European Absolute Alpha	UBS	Swaps	EUR	650,000
CT (Lux) American Extended Alpha	Bank of America Merrill Lynch	Swaps	USD	100,000
CT (Lux) American Extended Alpha	UBS	Swaps	USD	180,000
CT (Lux) Enhanced Commodities	Macquarie	Swaps	USD	290,000
CT (Lux) Enhanced Commodities	Goldman Sachs	Swaps	USD	490,000
CT (Lux) Enhanced Commodities	JPMorgan	Forwards and swaps	USD	1,190,000

The table below provides the securities pledged as collateral by the Portfolio as at March 31, 2024:

Portfolios	Counterparty	Investment Type	Type of collateral	Issuer of collateral	Currency	Amount of collateral
Collateral paid by the Portfolio						
CT (Lux) Global Multi Asset Income	UBS	Forwards	Bond	US Government	USD	5,660,936

18 CROSS INVESTMENT IN PORTFOLIOS

As at March 31, 2024, the CT (Lux) Global Dynamic Real Return Portfolio invests in shares of the CT (Lux) Enhanced Commodities Portfolio for a value of USD 675,581 which represents 0.43% of the net assets of the CT (Lux) Enhanced Commodities Portfolio.

The impact of the cross investment transactions has been eliminated from the aggregated Statement of Net Assets and the Statement of Changes in Net Assets.

Please also refer to note 2 xi) on asset management fee rebates.

19 TERM DEPOSITS

The table below provides the term deposits amounts held by the SICAV as at March 31, 2024:

Portfolios	Counterparty	Currency	Term Deposit Amount (in the Portfolio base currency)
CT (Lux) European Social Bond	Sumitomo Bank Ltd London	EUR	450,588
	Mitsubishi UFJ Securities	EUR	12,931,404
	Total	EUR	13,381,992
CT (Lux) Flexible Asian Bond	Sumitomo Bank Ltd London	USD	1,493,161
	Mitsubishi UFJ Securities	USD	1,507,299
	Total	USD	3,000,460
CT (Lux) American Select	Mitsubishi UFJ Securities	USD	4,516,541
	Total	USD	4,516,541
CT (Lux) Pan European Absolute Alpha	Mitsubishi UFJ Securities	EUR	3,253,343
	Total	EUR	3,253,343
CT (Lux) Global Extended Alpha	Mitsubishi UFJ Securities	USD	2,732,472
	ANZ Banking Group Ltd	USD	4,216,080
	Total	USD	6,948,552

20 OTHER ASSETS/OTHER LIABILITIES

Other assets/Other liabilities might include any withholding tax and/or foreign taxes.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

The Total Expense Ratio is calculated following the Asset Management Association Switzerland (AMAS) guideline.

The formula applied is the following:

The TER expresses the sum of all costs and commissions charged on an ongoing basis to each class of shares (Operating Expenses) taken retrospectively as a percentage of their net assets, and is calculated using the following formula:

$$\text{TER \%} = \frac{\text{Total Operating Expenses}}{\text{Average net assets}} \times 100$$

Where a fund invests more than 10% in other collective investment schemes (target funds), the calculation includes the fund's share of the expenses of the target funds less any rebates received.

The Total Expense Ratios for the year ended March 31, 2024 are as follows:

Portfolio	Share Class	TER/TER ¹	Comments
CT (Lux) Global Social Bond*	AE	0.43%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	AEC	0.42%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	AEH	0.42%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	AFH	0.43%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	AU	0.42%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	AUP	0.42%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	IE	0.40%	
	IEC	0.40%	
	IEH	0.40%	
	IEP	0.40%	
	IFH	0.40%	
	IGC	0.40%	
	IGH	0.40%	
	IU	0.40%	
	IUP	0.40%	
	LE	0.30%	
	LEC	0.35%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	LEH	0.35%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	LGC	0.30%	
	LGH	0.35%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	LU	0.30%	
	LUP	0.35%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZE	0.38%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZEC	0.38%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZEH	0.38%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZFH	0.38%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZGC	0.39%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZGH	0.39%	The current TER differs from the full year expected TER due to the small size of the Share Class.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) Global Social Bond* (continued)	ZU	0.39%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZUP	0.38%	The current TER differs from the full year expected TER due to the small size of the Share Class.
CT (Lux) Global Corporate Bond	AEC	0.80%	
	AEH	0.80%	
	AKH	0.64%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ANH	0.66%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	AU	0.80%	
	AUP	0.80%	
	DEC	1.55%	
	DEH	1.55%	
	DU	1.55%	
	DUP	1.55%	
	IEC	0.50%	
	IEH	0.50%	
	IEP	0.50%	
	IGC	0.50%	
	IGH	0.50%	
	IJC	0.42%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	IKH	0.50%	
	INH	0.50%	
	IU	0.50%	
	IUP	0.50%	
	NEC	0.40%	
	NEH	0.40%	
	NGC	0.40%	
	NGH	0.40%	
	NU	0.40%	
	NUP	0.40%	
	XEH	0.10%	
XFH	0.10%		
XGH	0.10%		
XU	0.10%		
XVC	0.10%		
ZEH	0.55%		
ZFH	0.49%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
ZGH	0.55%		
ZU	0.55%		
CT (Lux) European Corporate Bond	AE	0.80%	
	ANH	0.64%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	IE	0.50%	
	IEP	0.50%	
	INH	0.50%	
	NE	0.18%	
	NEP	0.18%	
XE	0.10%		
XFH	0.10%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments	
CT (Lux) European Corporate Bond (continued)	XGH	0.10%		
	XUH	0.10%		
	ZE	0.55%		
	ZFH	0.55%		
	1E	1.19%		
	1G	1.19%		
	2E	0.58%		
	2G	0.51%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
	3G	0.69%		
	4E	0.08%		
	4G	0.08%		
	8E	0.62%		
	8G	0.62%		
	9G	0.55%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
CT (Lux) European High Yield Bond	AE	1.45%		
	AKH	1.32%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
	ANH	1.31%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
	IE	0.65%		
	IEP	0.65%		
	IKH	0.59%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
	INH	0.58%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
	XE	0.10%		
	ZE	0.75%		
	ZEP	0.75%		
	1E	1.38%		
	1EP	1.38%		
	1G	1.38%		
	1GP	1.38%		
	1UT	1.38%		
	2E	0.82%		
	2EP	0.82%		
	2FH	0.82%		
	2G	0.82%		
		2GP	0.73%	The current TER differs from the full year expected TER due to the small size of the Share Class.
		3E	0.77%	
		3EP	0.77%	
		3FC	0.77%	
	3FH	0.77%		
	3G	0.77%		
	3GP	0.77%		
	4E	0.02%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
	4G	0.00%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
	8E	0.86%		
	8EP	0.86%		
	8FH	0.86%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER ¹	Comments
CT (Lux) European High Yield Bond (continued)	8G	0.86%	
	8GP	0.86%	
	9E	0.70%	
	9EP	0.70%	
	9FC	0.57%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	9FH	0.63%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	9G	0.59%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	9GP	0.63%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	CT (Lux) European Short-Term High Yield Bond	AE	0.90%
AEP		0.90%	
AKH		0.90%	
ANH		0.90%	
IE		0.50%	
IEP		0.50%	
IGC		0.50%	
IGH		0.50%	
IKH		0.50%	
INH		0.50%	
XE		0.10%	
XGC		0.10%	
XGH		0.10%	
ZE		0.55%	
CT (Lux) European Social Bond		AE	0.55%
	AEP	0.55%	
	AFH	0.55%	
	AKH	0.55%	
	ANH	0.55%	
	ASC	0.61%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ASH	0.55%	
	AUC	0.55%	
	AUH	0.55%	
	ID	0.40%	
	IE	0.40%	
	IEP	0.40%	
	IFH	0.40%	
	IGH	0.47%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	IKH	0.54%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	INH	0.40%	
	ISC	0.19%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ISH	0.34%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	IUC	0.40%	
	IUH	0.40%	
LE	0.40%		
NEP	0.40%		
ZD	0.45%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER ¹	Comments
CT (Lux) European Social Bond (continued)	ZE	0.45%	
	ZEP	0.45%	
	ZFH	0.45%	
	ZGC	0.45%	
	ZGH	0.45%	
	ZUH	0.45%	
CT (Lux) European Strategic Bond	AE	1.10%	
	AEP	1.10%	
	AKH	1.10%	
	ANH	1.10%	
	AUH	1.10%	
	DE	1.65%	
	DEP	1.65%	
	DUH	1.49%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	IE	0.50%	
	INH	0.50%	
CT (Lux) Emerging Market Corporate Bonds	ZE	0.55%	
	AEC	1.55%	
	AEH	1.55%	
	AKH	1.47%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ANH	1.50%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ASH	1.55%	
	AU	1.55%	
	AUP	1.55%	
	DEC	1.65%	
	DEH	1.65%	
	DU	1.65%	
	IEC	0.75%	
	IEH	0.75%	
	IU	0.75%	
	W	1.20%	
	WEH	1.20%	
XUP	0.10%		
ZU	0.64%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
CT (Lux) Emerging Market Debt	AEC	1.55%	
	AEH	1.55%	
	AKH	1.42%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ANH	1.42%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ASH	1.69%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	AU	1.55%	
	AUP	1.55%	
	DEH	1.65%	
	DU	1.65%	
	IEH	0.75%	
	IU	0.75%	
	SU	1.70%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) Emerging Market Debt <i>(continued)</i>	SUP	1.70%	
	W	1.20%	
	XUP	0.10%	
	ZU	0.61%	The current TER differs from the full year expected TER due to the small size of the Share Class.
CT (Lux) Global Emerging Market Short-Term Bonds	AEC	1.50%	
	AEH	1.50%	
	AKH	1.39%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ANH	1.41%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ASC	1.50%	
	ASH	1.50%	
	AU	1.50%	
	AUP	1.50%	
	DEH	1.65%	
	DU	1.65%	
	IE	0.75%	
	IEH	0.75%	
	XU	0.10%	
	XUP	0.10%	
	ZEH	0.75%	
	ZU	0.75%	
CT (Lux) US High Yield Bond	IEC	0.55%	
	IEH	0.61%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.
	IKH	0.55%	
	INH	0.55%	
	ISC	0.62%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.
	IU	0.60%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.
	TEH	0.60%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.
	XUP	0.10%	
	ZFH	0.60%	
	ZGH	0.53%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZU	0.60%	
CT (Lux) Flexible Asian Bond	AEH	1.10%	
	AKH	1.10%	
	AS	1.10%	
	ASC	1.10%	
	ASH	1.10%	
	AU	1.10%	
	AUP	1.10%	
	AVC	0.89%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	AVH	1.10%	
	DEH	1.40%	
	IEH	0.50%	
	IGH	0.50%	
ISH	0.50%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) Flexible Asian Bond (continued)	IU	0.50%	
	XU	0.10%	
	ZU	0.55%	
	ZUP	0.55%	
CT (Lux) Global Dynamic Real Return	AEC	1.65%	
	AEH	1.65%	
	AKH	1.81%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	AU	1.65%	
	AUP	1.65%	
	DEH	2.30%	
	DU	2.30%	
	IEH	0.95%	
	IGH	0.90%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	IU	0.95%	
	W	1.75%	
	ZU	1.11%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	CT (Lux) Global Multi Asset Income	AE	1.55%
AEC		1.55%	
AEH		1.55%	
AEP		1.55%	
AS		1.68%	The current TER differs from the full year expected TER due to the small size of the Share Class.
ASC		1.55%	
ASH		1.55%	
ASP		1.55%	
AU		1.55%	
AUM		1.55%	
AUP		1.55%	
DEC		2.30%	
DEH		2.30%	
DEP		2.30%	
DU		2.30%	
DUP		2.30%	
ZE		1.05%	
ZEC		1.23%	The current TER differs from the full year expected TER due to the small size of the Share Class.
ZEH		1.05%	
ZFH		1.05%	
ZU	1.05%		
ZUP	1.16%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
CT (Lux) Global Focus	AEH	1.70%	
	AEP	1.70%	
	ASH	1.70%	
	AU	1.70%	
	AUP	1.70%	
	DEH	2.45%	
	DU	2.45%	
	IEH	0.85%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) Global Focus (continued)	IU	0.85%	
	IUP	0.85%	
	W	1.60%	
	XU	0.10%	
	ZE	0.90%	
	ZEH	0.90%	
	ZEP	0.90%	
	ZFH	0.83%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZG	0.90%	
	ZU	0.90%	
CT (Lux) Global Emerging Market Equities	AEH	1.70%	
	AU	1.70%	
	DEH	2.45%	
	DU	2.45%	
	IE	0.85%	
	IEH	0.85%	
	IU	0.85%	
	XU	0.10%	
	ZU	0.90%	
	1E	1.71%	
	1U	1.71%	
	2E	1.10%	
	2U	1.16%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	8E	1.21%	The current TER differs from the full year expected TER due to the small size of the Share Class.
8U	1.14%		
CT (Lux) Global Equity Income	AEC	1.75%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	AUP	1.87%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	DEC	2.30%	
	DUP	2.30%	
	IU	1.03%	The current TER differs from the full year expected TER due to the big variation of the average NAV and to the reduction of fees applied to this Share Class on October 18, 2023.
	TE	1.15%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZU	1.05%	
	1E	1.68%	
	1EP	1.68%	
	1SC	1.68%	
	1SH	1.68%	
	1ST	1.68%	
	1U	1.68%	
	1UP	1.68%	
	1VT	1.68%	
	2E	1.07%	
	2EP	1.07%	
2U	1.07%		
2UP	1.07%		
3E	0.93%		
3EP	0.93%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) Global Equity Income <i>(continued)</i>	3U	0.93%	
	3UP	0.93%	
	8E	1.11%	
	8EP	1.11%	
	8U	1.11%	
	8UP	1.11%	
	9E	0.80%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	9EP	0.83%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	9U	0.81%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	9UP	0.84%	The current TER differs from the full year expected TER due to the small size of the Share Class.
CT (Lux) Global Select	IU	0.85%	
	ZU	0.90%	
	1E	1.68%	
	1U	1.68%	
	2E	1.07%	
	2U	1.07%	
	3U	0.90%	
	8E	1.11%	
	8U	1.11%	
	9U	0.85%	
CT (Lux) Global Smaller Companies	AE	1.80%	
	AEP	1.80%	
	AK	1.80%	
	AUP	1.80%	
	DE	2.30%	
	IE	0.95%	
	IEP	0.95%	
	IG	0.95%	
	NE	0.70%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on September 20, 2023.
	XE	0.15%	
	XFH	0.15%	
	XG	0.08%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	XGH	0.08%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	XU	0.15%	
	ZE	1.05%	
	ZFH	1.05%	
	ZG	1.05%	
ZGH	1.05%		
ZU	1.05%		
CT (Lux) American	AEH	1.80%	
	AU	1.80%	
	DEH	2.15%	
	DU	2.15%	
	IEH	0.90%	
	IU	0.90%	
	W	1.50%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) American <i>(continued)</i>	ZE	1.00%	
	ZEH	1.00%	
	ZU	1.06%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	1E	1.67%	
	1EH	1.67%	
	1EP	1.67%	
	1U	1.67%	
	2E	1.06%	
	2U	1.06%	
	3EH	0.88%	
	3U	0.88%	
	8E	1.10%	
	8U	1.10%	
	9EH	0.84%	
9U	0.84%		
CT (Lux) American Select	AD	1.80%	
	AEH	1.80%	
	AN	1.80%	
	AU	1.80%	
	DEH	2.55%	
	DU	2.55%	
	ID	0.90%	
	IE	0.90%	
	IEH	0.97%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.
	IN	0.90%	
	W	1.75%	
	ZEH	1.06%	The current TER differs from the full year expected TER due to the small size of the Share Class and to the reduction of fees applied to this Share Class on October 18, 2023.
	ZU	1.00%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.
	1E	1.67%	
	1EH	1.67%	
	1EP	1.67%	
	1U	1.67%	
2EH	1.06%		
2U	1.14%	The current TER differs from the full year expected TER due to the big variation of the average NAV.	
3E	0.87%		
3U	0.87%		
8EH	1.10%		
8U	1.10%		
9E	0.83%		
9U	0.83%		
CT (Lux) American Smaller Companies	AE	1.72%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	AEH	1.80%	
	ASH	1.80%	
	AU	1.80%	
	DEH	2.30%	
	DU	2.30%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER ¹	Comments
CT (Lux) American Smaller Companies (continued)	IE	0.95%	
	IEH	1.00%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	IFH	0.95%	
	IU	0.95%	
	NE	0.60%	
	ZE	1.05%	
	ZEH	0.76%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	ZFH	1.05%	
	ZU	1.05%	
	1E	1.68%	
	1EP	1.68%	
	1U	1.68%	
	2U	1.07%	
	3EH	0.87%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	3U	0.93%	
	8U	1.11%	
	9EH	0.89%	
	9U	0.89%	
CT (Lux) Asia Equities	AE	2.03%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	AEH	1.53%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	DE	2.49%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	DEH	2.11%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	IE	0.95%	
	IU	0.95%	
	ZU	1.05%	
	1E	1.70%	
	1U	1.70%	
	2E	1.09%	
	2U	1.09%	
	3U	0.95%	
	8E	1.13%	
	8U	1.13%	
	9U	0.91%	
CT (Lux) US Contrarian Core Equities	AEC	1.85%	
	AEH	1.85%	
	AU	1.85%	
	AUP	1.85%	
	DU	2.35%	
	IU	1.05%	
	XS	0.09%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	XSH	0.15%	
	ZEH	1.01%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.
	ZFH	0.90%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) US Contrarian Core Equities (continued)	ZGH	0.99%	The current TER differs from the full year expected TER due to the small size of the Share Class and to the reduction of fees applied to this Share Class on October 18, 2023.
	ZU	0.99%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.
CT (Lux) US Disciplined Core Equities	AE	0.70%	
	AEH	0.70%	
	AU	0.70%	
	AUP	0.65%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	DE	0.90%	
	DEH	0.96%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	DU	0.90%	
	IE	0.35%	
	IEC	0.35%	
	IEH	0.35%	
	IFH	0.35%	
	IG	0.35%	
	IU	0.35%	
	NE	0.20%	
	NG	0.20%	
	NU	0.20%	
	XG	0.10%	
	ZEH	0.40%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZFH	0.38%	The current TER differs from the full year expected TER due to the small size of the Share Class.
ZU	0.45%		
CT (Lux) Pan European ESG Equities	AE	1.50%	
	ASH	1.50%	
	AUH	1.50%	
	DE	1.70%	
	IE	0.75%	
	W	1.60%	
	XE	0.10%	
	ZE	0.90%	
	ZUH	0.90%	
	1E	1.53%	
	1EP	1.65%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	1G	1.53%	
	1GP	1.65%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	2E	1.08%	
	2G	1.08%	
	2U	1.01%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	3E	0.94%	
3G	0.94%		
3GP	0.94%		
4E	0.08%		
4G	0.08%		
8E	1.12%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) Pan European ESG Equities (continued)	8G	1.12%	
	8U	1.02%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	9E	0.85%	
	9G	0.85%	
	9GP	0.85%	
CT (Lux) Pan European Equity Dividend	AE	1.80%	
	AEP	1.80%	
	AUP	1.80%	
	DE	2.15%	
	DEP	2.15%	
	IE	0.65%	
	IEP	0.65%	
	ZE	1.14%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZEP	1.05%	
	1E	1.70%	
	1EP	1.70%	
	1G	1.70%	
	1GP	1.70%	
	2E	1.09%	
	2EP	1.01%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	2G	1.02%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	2GP	1.02%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	3EP	0.95%	
	3G	0.95%	
	3GP	0.95%	
	4GP	0.09%	
	8E	1.13%	
	8EP	1.13%	
8G	1.13%		
8GP	1.13%		
9EP	0.91%		
9G	0.85%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
9GP	0.91%		
CT (Lux) Pan European Small Cap Opportunities	AE	1.85%	
	ASH	1.85%	
	AUH	1.91%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	DE	2.75%	
	DUH	2.75%	
	IE	1.10%	
	W	1.90%	
	XE	0.08%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZE	1.10%	
ZFH	1.10%		
CT (Lux) Pan European Smaller Companies	IE	0.95%	
	ZE	1.10%	
	1E	1.72%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) Pan European Smaller Companies (continued)	1EP	1.72%	
	1FH	1.72%	
	1G	1.72%	
	1UH	1.72%	
	2E	1.07%	
	2G	1.07%	
	3E	0.91%	
	3EP	0.91%	
	3FH	0.91%	
	3G	0.91%	
	3GP	0.91%	
	3UH	0.91%	
	4E	0.07%	
	4G	0.07%	
	8E	1.11%	
	8G	1.11%	
	9E	0.87%	
	9EP	0.80%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	9FH	0.87%	
	9G	0.95%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	9GP	0.76%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	9UH	0.87%	
CT (Lux) European Select	AE	1.80%	
	AGH	1.80%	
	AUH	1.85%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	DUH	2.35%	
	IE	0.95%	
	IEP	1.10%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZE	1.19%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZG	1.05%	
	ZGH	1.05%	
	1E	1.65%	
	1EP	1.65%	
	1SH	1.65%	
	1U	1.65%	
	1UH	1.65%	
	2E	1.06%	
	2EP	0.96%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	3E	0.88%	
	3U	0.88%	
	8E	1.10%	
	8EP	1.10%	
	9E	0.84%	
	9U	0.84%	
CT (Lux) European Smaller Companies	IE	0.95%	
	ZE	1.10%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) European Smaller Companies (continued)	1E	1.72%	
	1EP	1.72%	
	1FH	1.59%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	2E	1.07%	
	3E	0.93%	
	3EP	0.93%	
	3FH	0.93%	
	8E	1.11%	
	9E	0.89%	
	9EP	0.89%	
CT (Lux) Asian Equity Income	9FH	0.89%	
	AEH	1.80%	
	ASC	1.80%	
	AU	1.80%	
	AUP	1.80%	
	DEH	2.55%	
	DU	2.55%	
	DUP	2.55%	
	IEP	0.91%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.
	IU	0.90%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	W	2.00%	
	XU	0.10%	
	XUP	0.10%	
	ZG	1.19%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZGH	1.05%	
ZGP	1.21%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
ZU	1.14%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
ZUP	1.05%		
CT (Lux) Global Technology	AEH	1.95%	
	AS	1.95%	
	AU	1.95%	
	AUP	1.95%	
	BU	2.35%	
	DEH	2.30%	
	DU	2.30%	
	IE	0.95%	
	IEH	1.00%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.
	IG	0.95%	
	IJ	0.81%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	IU	0.95%	
	ZEH	1.09%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.
	ZFH	1.11%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.
	ZG	1.00%	
ZU	1.05%	The current TER differs from the full year expected TER due to the reduction of fees applied to this Share Class on October 18, 2023.	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) UK Equities	AE	1.80%	
	AEH	1.80%	
	AFH	1.80%	
	AG	1.80%	
	AGP	1.80%	
	DEH	2.67%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	DG	2.79%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	IE	0.85%	
	IEH	0.85%	
	IG	0.85%	
	IGP	0.85%	
	NEH	0.58%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	NFH	0.57%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	NG	0.59%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	NGP	0.57%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	NUH	0.56%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	TEH	0.63%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	TFH	0.58%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	TG	0.62%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	TGP	0.63%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	TUH	0.57%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZE	1.05%	
	ZEH	1.05%	
	ZFH	1.05%	
	ZG	1.05%	
	ZGP	1.05%	
	ZUH	1.16%	The current TER differs from the full year expected TER due to the small size of the Share Class.
3EH	0.87%		
3FH	1.10%	The current TER differs from the full year expected TER due to the big variation of the average NAV.	
3UH	0.87%		
9EH	0.83%		
9EP	0.83%		
9FH	0.88%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
9G	0.93%	The current TER differs from the full year expected TER due to the big variation of the average NAV.	
9UH	0.83%		
CT (Lux) UK Equity Income	AE	1.80%	
	AEC	1.80%	
	AEH	1.80%	
	AG	1.80%	
	ASC	1.80%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) UK Equity Income (continued)	AUC	1.80%	
	DE	2.55%	
	DEC	2.55%	
	DEH	2.55%	
	DG	2.55%	
	DGP	2.55%	
	IE	0.85%	
	IEH	0.85%	
	IG	0.85%	
	IGP	0.85%	
	IU	0.85%	
	IUH	0.85%	
	LG	0.70%	
	LGP	0.70%	
	ZE	1.05%	
	ZEH	1.05%	
	ZFH	1.05%	
	ZG	1.05%	
	ZGP	1.05%	
	ZUH	1.05%	
	1EH	1.64%	
	1FH	1.64%	
	1UH	1.64%	
	3EH	0.88%	
	3FH	0.88%	
	3UH	0.88%	
	9EH	0.84%	
9FH	0.84%		
9G	0.84%		
9UH	0.84%		
CT (Lux) Japan Equities*	AE	1.60%	
	AEC	1.60%	
	AEH	1.60%	
	AJ	1.60%	
	AU	1.60%	
	AUH	1.60%	
	DEH	2.20%	
	IE	0.64%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	IEH	0.70%	
	IEP	0.70%	
	IFH	0.62%	The current TER differs from the full year expected TER due to the recent launch of the Share Class.
	IG	0.70%	
	IJ	0.70%	
	IU	0.70%	
	IUH	0.70%	
LE	0.45%		
LEH	0.45%		
LJ	0.45%		
XFH	0.05%	The current TER differs from the full year expected TER due to the recent launch of the Share Class.	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) Japan Equities* (continued)	XJ	0.05%	The current TER differs from the full year expected TER due to the recent launch of the Share Class.
	XU	0.05%	The current TER differs from the full year expected TER due to the recent launch of the Share Class.
	ZE	0.85%	
	ZEH	0.85%	
	ZFH	0.91%	The current TER differs from the full year expected TER due to the recent launch of the Share Class.
	ZJ	0.85%	
	ZU	0.85%	
CT (Lux) Credit Opportunities	AE	1.20%	
	IE	0.51%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZE	0.70%	
	1E	1.17%	
	1EP	1.17%	
	1GH	1.17%	
	1UH	1.17%	
	2E	0.56%	
	2EP	0.56%	
	2GC	0.47%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	2GH	0.56%	
	4GH	0.06%	
	8E	0.60%	
	8EP	0.60%	
	8GC	0.60%	
8GH	0.60%		
CT (Lux) Global Investment Grade Credit Opportunities	AE	1.10%	
	AFH	0.97%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	AKH	1.10%	
	ANH	1.05%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	AUH	1.10%	
	DE	1.65%	
	IE	0.45%	
	IEP	0.45%	
	IGH	0.45%	
	INH	0.45%	
	IU	0.45%	
	IUH	0.45%	
	JE	0.43%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	JGH	0.40%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	JUH	0.35%	
	LE	0.30%	
	LEP	0.16%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	LGH	0.14%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	XE	0.10%	
XGH	0.10%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER'	Comments
CT (Lux) Global Investment Grade Credit Opportunities (continued)	XUH	0.10%	
	YE	0.50%	
	YGH	0.50%	
	YUH	0.50%	
	ZE	0.53%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZFH	0.48%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZGH	0.53%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZUH	0.48%	The current TER differs from the full year expected TER due to the small size of the Share Class.
CT (Lux) Pan European Absolute Alpha	AE	1.85%/2.20%	
	AEP	1.85%/2.22%	
	AUH	1.85%/3.25%	
	DE	2.35%/2.94%	
	IE	0.95%/1.60%	
	IGH	0.95%/2.56%	
	LE	0.575%/0.70%	
	XGH	0.15%	
	ZE	1.05%/1.80%	
	ZF	1.13%	The current TER differs from the full year expected TER due to the small size of the Share Class.
ZFH	1.10%/1.17%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
ZGH	1.11%/2.42%	The current TER differs from the full year expected TER due to the small size of the Share Class.	
CT (Lux) American Extended Alpha	AEH	1.80%	
	AU	1.80%	
	DEH	2.30%	
	DU	2.30%	
	IU	0.90%	
	ZU	1.11%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	1E	1.69%	
	1EH	1.69%	
	1U	1.69%	
	2E	0.90%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	2U	0.83%	
	3U	0.94%	
	8E	0.87%	
8U	0.87%		
9U	1.04%	The current TER differs from the full year expected TER due to the big variation of the average NAV.	
CT (Lux) Global Extended Alpha	AEH	1.88%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	AU	1.80%	
	DEH	2.30%	
	DU	2.30%	
	IU	0.90%	
	ZU	1.12%	The current TER differs from the full year expected TER due to the small size of the Share Class.
1E	1.69%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER/TER ¹	Comments
CT (Lux) Global Extended Alpha (continued)	1U	1.69%	
	2E	0.83%	
	2U	0.83%	
	8E	0.87%	
	8U	0.87%	
CT (Lux) Enhanced Commodities	AEH	1.20%	
	AFH	1.20%	
	AGH	1.20%	
	ASH	1.20%	
	AU	1.20%	
	DEH	1.45%	
	DU	1.45%	
	IEH	0.90%	
	IG	0.90%	
	IGH	0.90%	
	IU	0.90%	
	NG	0.55%	
	XU	0.10%	
	ZEH	0.90%	
	ZFH	0.77%	The current TER differs from the full year expected TER due to the small size of the Share Class.
	ZGH	0.90%	
ZU	0.90%		

¹The TER is inclusive of performance fees.

*See note 1.

22 OTHER INFORMATION

The SFDR periodic disclosures are available in the unaudited Annex to the financial statements.

Global Risk Exposure (unaudited)

Global Exposure and Leverage

The UCITS global exposure is managed under a commitment approach, an absolute Value at Risk (absolute VaR) approach or a relative Value at Risk (relative VaR) approach.

The global market risk exposure information for the year ended March 31, 2024 is as follows:

Commitment approach

In order to monitor and measure the global exposure, all the portfolios which are not under in the VaR approach use the commitment approach.

The global exposure of the sub-funds is calculated based on the commitment approach in accordance with the methodology described in the ESMA's guidelines 10-788.

VaR approach

Using the period April 2023 - March 2024:

Portfolios Using VaR Basis	Calculation Method*	VaR Model*	Reference Portfolio	VaR Internal Guidelines (%)	VaR Legal and Contractual Limit (%)	1-year Rolling				
						Lowest Utilisation of VaR Limit	Highest Utilisation of VaR Limit	Average Utilisation of VaR Limit	Average Commitment Exposure	Average Sum of notionals
CT (Lux) Global Corporate Bond	Relative VaR	Covariance	Bloomberg Global Aggregate Corporate Index (USD Hedged)	1.5 x bmk VaR	2.0 x bmk VaR	102.90%	107.39%	105.07%	27.22%	74.21%
CT (Lux) European Short-Term High Yield Bond	Relative VaR	Covariance	ICE BofA Custom Index 0-4 Year European Currency High Yield, BB-B, 3% Constrained, Excluding Subordinated Debt (EUR Hedged)	1.5 x bmk VaR	2.0 x bmk VaR	77.53%	114.27%	103.80%	0.16%	20.60%
CT (Lux) European Strategic Bond	Relative VaR	Covariance	ICE BofA 1-7 Year All Euro Government Index (20%) ICE BofA 1-10 Year Euro Corporate Index (40%) ICE BofA European Currency High Yield Constrained Index (40%)	1.8 x bmk VaR	2.0 x bmk VaR	102.31%	126.01%	113.30%	70.50%	101.04%
CT (Lux) Flexible Asian Bond	Relative VaR	Covariance	J.P. Morgan Asia Credit Index Diversified	1.8 x bmk VaR	2.0 x bmk VaR	99.64%	122.84%	108.34%	0.78%	1.12%
CT (Lux) Global Multi Asset Income	Relative VaR	Covariance	MSCI ACWI Index (45%) ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index (USD Hedged) (30%) Bloomberg Global Aggregate Index (USD Hedged) (20%) 30-day Average Secured Overnight Financing Rate (SOFR) (5%)	1.8 x bmk VaR	2.0 x bmk VaR	84.19%	133.96%	114.71%	38.87%	84.47%
CT (Lux) Credit Opportunities	Absolute VaR	Covariance	N/A	4.7	20	1.08%	2.49%	1.85%	180.88%	222.47%
CT (Lux) Global Investment Grade Credit Opportunities	Absolute VaR	Covariance	N/A	3.3	20	1.47%	2.79%	2.08%	222.82%	273.59%
CT (Lux) Pan European Absolute Alpha	Absolute VaR	Covariance	N/A	10	20	3.90%	7.54%	5.71%	62.33%	62.33%

Global Risk Exposure (unaudited)

(continued)

Portfolios Using VaR Basis	Calculation Method*	VaR Model*	Reference Portfolio	VaR Internal Guidelines (%)	VaR Legal and Contractual Limit (%)	1-year Rolling				
						Lowest Utilisation of VaR Limit	Highest Utilisation of VaR Limit	Average Utilisation of VaR Limit	Average Commitment Exposure	Average Sum of notionals
CT (Lux) American Extended Alpha	Relative VaR	Covariance	S&P 500 Index	1.6 x bmk VaR	2.0 x bmk VaR	91.42%	115.08%	100.09%	35.92%	36.74%
CT (Lux) Global Extended Alpha	Relative VaR	Covariance	MSCI ACWI Index	1.6 x bmk VaR	2.0 x bmk VaR	91.92%	108.42%	103.07%	76.28%	96.47%
CT (Lux) Enhanced Commodities	Relative VaR	Covariance	Bloomberg Commodity Index	1.3 x bmk VaR	1.3 x bmk VaR	93.11%	114.26%	100.59%	23.42%	301.89%

*Calculation method. The VaR model is based on a 99% Confidence interval over a 1-month holding period. The covariance model uses 2 years of data, weighted with a 6 month half-life, and is updated daily. For CT (Lux) Enhanced Commodities, until December 2023, the historical method used 1 year of daily data

Shareholders' Information (unaudited)

The SICAV is an investment company organised as a "*Société d'Investissement à Capital Variable*" in the Grand Duchy of Luxembourg under the Law of August 10, 1915, as amended, and qualifies as an Undertaking for Collective Investment in Transferable Securities ("UCITS") under Part I of the law of December 17, 2010, as amended.

The SICAV was incorporated on February 10, 1995 for an unlimited period. The SICAV's articles of incorporation were first published in the *Recueil des Sociétés et Associations* of the Grand Duchy of Luxembourg on March 31, 1995 and were last amended effective on November 20, 2023 to reflect the new name of the SICAV and its Portfolios, among other changes.

The SICAV is registered under the Number R.C.S. Luxembourg B-50216.

The annual general meeting of Shareholders of the SICAV is held in Luxembourg as may be specified in the notice of meeting, within six months of the accounting year end. The annual general meeting may be held abroad if, in the absolute and final judgment of the Board, exceptional circumstances so require. Other meetings of Shareholders may be held at such place and period of notice as may be specified in the respective notices of meeting. Notices of general meetings are given in accordance with Luxembourg law and in accordance with applicable rules in the relevant countries where Shares are publicly offered for sale. Notices will specify the place and time of the meeting, the conditions of admission, the agenda, the quorum and voting requirements.

The accounting year of the SICAV terminates on March 31 in each year.

The annual report and audited financial statements and the unaudited interim report are available at the registered office of the SICAV and at the principal office of each paying agent and distributor. The combined accounts of the SICAV are expressed in U.S. Dollars.

The Net Asset Value and the offer and redemption prices of the shares of the SICAV are made public at the registered office of the SICAV.

This report does not constitute an offer or a solicitation of an offer to buy shares in the SICAV. Subscriptions are accepted on the basis of the Prospectus and of the latest available annual report containing the audited financial statements as at March 31 and of the latest available interim report as at September 30, if published thereafter.

Certain Portfolios and/or Share Classes contained within this report may not be authorised or offered for sale in every jurisdiction at this time.

Significant/Global Events

Significant local, regional or global events such as terrorism, civil conflicts and war, natural disasters, disease/virus outbreaks and epidemics or other public health issues, recessions, depressions or other events – or the potential for such events – could have a significant negative impact on the global economic and market conditions. These and other related events could have a negative impact on Portfolio performance and the value of an investment in the Portfolios.

Information Document ("PRIIPs KID", formerly Key Investor Information Document) - Subscription requirements

The PRIIPs KID is a pre-contractual document and investors will have to confirm that they have read the latest PRIIPs KID before making a subscription. The Management Company has the right to reject a subscription if the investor does not confirm that they have read the latest PRIIPs KID at the time of application. The latest PRIIPs KID may be obtained from www.columbiathreadneedle.com.

Task force on Climate-related Disclosures ("TCFD")

TCFD information for the Portfolios covered by this report has been made available on the relevant Portfolio details or document library pages of our website and can be found at www.columbiathreadneedle.com.

REMUNERATION DISCLOSURES

This disclosure is made in respect of the Group's Remuneration Policy as it applies to Threadneedle Management Luxembourg S.A. ("the Manager") in respect of the Undertakings for Collective Investment in Transferable Securities ("UCITS") Directive and other applicable rules and guidance.

The Remuneration Policy applies to all of the Company's subsidiary entities to which the UCITS Directives requirements apply, and was last approved by the Remuneration Committee in June 2023.

1. The Remuneration Committee

The Remuneration Committee of the UK HoldCo ("the Committee") is a sub-committee of the UK HoldCo Board with the responsibility to establish the philosophy and objectives that will govern the Group's compensation and benefit programmes; review and approve compensation and benefit plans, policies, and practices; and oversee and approve the Group's remuneration. It has been determined to be independent of the day-to-day executive management of the Group, its Members being Directors of the Group or senior members of the Executive Leadership Team of Ameriprise Financial, the Group's parent company, all of whom do not hold executive positions for the UK HoldCo.

Shareholders' Information (unaudited)

(continued)

Current Committee Members are Mr Walter Berman, Mr William Turner and Ms Kelli Hunter Petruzillo. Meetings are normally held in January, March, June, September and December. The Global Head of Compensation Consulting and Operations acts as Secretary to the Committee. The Committee may invite the attendance of any Group employee or functional expert from the parent company as deemed appropriate, to allow it to fulfil its responsibilities including ensuring remuneration is consistent with effective risk management and does not encourage excessive risk taking.

2. Determining Incentive Remuneration Pools

The Manager made its annual Total Incentive Award decisions from separate pools covering the Real Estate business, Distribution unit, Investments business and Support functions, ultimately aggregated for governance and oversight at the EMEA regional level. Those pools are determined at the Company's discretion, subject to final oversight and approval from the Remuneration Committee. The pools for Real Estate, Distribution and Investments Special Incentive Plans (the "SIPs") are determined with reference to four un-weighted factors being a 'Top-Down' assessment of market practice, legal and regulatory requirements and any other internal or external contextual factors; a 'Bottom-Up' calculation based on business performance against Plan and Target Incentive level for the firm (see 'Pay for Performance' below); the overall financial and strategic performance of the Group; and the financial and strategic performance of Ameriprise Financial as the Group's parent company and shareholder. The funding for support roles forms part of the global 'AIA' plan, with funding to each region and business determined by a comprehensive balanced Business Unit Assessment in context of the overall Ameriprise Financial group's performance. All pools are set in context of the risk and control environment maintained during the year and may be adjusted top-down to reflect any material issues in that regard. The Committee also receives ongoing reports through the year from the Risk function regarding risk assessments and any themes or areas of note related to risk control or risk-related behavioural concerns.

The Committee takes all of these factors into account in order to make a balanced decision on its oversight and approval of the Total Incentive pools for the year in question.

3. Determining Individual Total Incentive Awards

Individual reward decisions under all incentive plans are wholly discretionary, although strongly informed by the annual performance appraisal and by known market remuneration levels for equivalent jobs as well as by the pool funding available. Risk and Compliance provide a critical input to final performance rating setting, ensuring that any risk and relevant behavioural concerns are reflected in performance appraisals and subsequently in remuneration recommendations. The EMEA Heads of Risk and Compliance also report directly to the Remuneration Committee of the award process to ensure that the Committee receives a direct report on which to base its final risk adjustment decisions.

Base salaries are maintained at a market-competitive level in order to ensure that, if required, it is possible to award zero incentive.

Pay for Performance

The bottom-up element of the SIP pool determination process measures team and wider business performance against key business targets for each area of the Group, including longer-term investment performance for the Investments and Real Estate divisions and a mix of gross and net sales for Distribution. Investment performance is assessed against each fund's benchmarks and its risk profile. All such assessments' impacts on the bottom-up calculation are capped, and weighted more heavily to longer time periods, so as not to incentivise managers to take excessive risk in order to deliver higher incentive pools. While the Group and parent company financial and strategic results are important factors in pool determination, the model is set up to ensure that delivery of the business' core goals, including delivering investment performance to its customers, is an explicit and significant driver in pool determination for those divisions.

Individual discretionary awards from the available funding, in context of market-competitive reward levels for the job in question, are driven strongly by each individual's ratings against Goals (objectives) and the Group's behavioural Leadership expectations (our Values), each of which is separately rated on a 5-point scale to ensure the behavioural assessment is given due prominence. Goals focus on the key deliverables for the role that year, in particular on the delivery of investment performance for Investments employees and for the Property division: all employees are also managed against a mandatory Risk Management Goal. Investment performance, where relevant to the role, is assessed against each fund's benchmark and its risk profile.

Ratings are consistency-checked across the business with the input of the EMEA Heads of Risk and Compliance providing input as required to ensure balance and due reflection of risk management. For Sales, Real Estate and Investment incentives there is no pre-determined grid or formula driving awards, which are discretionary in order to be able to account for and reflect all relevant factors.

Delivery of Total Incentives

The Group believes that deferred awards for higher earners and risk takers are a matter of good practice and an important part of aligning key staff's interests with the long-term interests of customers and shareholders. To that end, Total Incentive awards for all employees in the Group may be delivered partly in deferred awards through the Ameriprise Financial Long-Term Incentive Award ("LTIA") programme and, for Code Staff/Identified Staff and those in the Investments division, through a fund deferral programme. Deferrals, and delivery of awards in instruments, will comply with relevant regulatory requirements in force from time to time.

Shareholders' Information (unaudited)

(continued)

Staff qualifying as Code Staff/Identified Staff and those of a comparable level of seniority are subject to a higher rate of deferral. 50% of the overall incentive award is delivered in fund-linked units subject to a holding period after delivery. The fund linked units are designed to reflect the performance of a cross section of products and asset classes within the region.

4. Identified Staff

Code Staff/Identified Staff are classified as Senior Management, individuals with a material impact on the risk profile of UCITS, individuals within control functions and other employees whose total remuneration takes them in to the same bracket as senior management and risk takers, whose professional activities have a material impact on the risk profiles of the Manager or of the funds it manages. In practice, this will include the named Fund Managers of the Manager's funds.

5. Remuneration Payment Disclosure

The performance period for remuneration operates on a calendar year basis.

Total remuneration paid by the Group to 28 UCITS V Remuneration Code Staff Senior Managers in respect of its UCITS activities in the 2023 performance year was £2.67m, of which £1.05m was fixed and £1.62m was variable. Total remuneration paid to other members of the UCITS Remuneration Code Staff whose actions had a material impact on the risk profile of the Manager was £7.49m, of which £3.33m was fixed and £4.16m was variable. Total Remuneration paid to delegated managers of UCITS regulated funds was £1.02m, of which £0.09m was fixed and £0.93m was variable.

Information for Investors in Switzerland (unaudited)

The annual report and audited financial statements, the unaudited interim report, the report on changes in the Portfolio holdings for the year, the articles of incorporation, the Prospectus (Swiss version) and the PRIIPs KID can be obtained upon simple request and free of charge at the offices of the Swiss Representative and paying agent of the SICAV, Caceis Investor Services Bank S.A., Esch-sur-Alzette, Zurich Branch, Bleicherweg 7, 8027 Zurich, Switzerland, or at the registered office of the SICAV.

Past performance is no indication of current or future performance, and the performance data do not take account of the commissions and costs incurred on the issue and redemption of shares.

Share Class Performance (unaudited)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Global Social Bond*								
AE	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	0.05%	n/a	n/a	n/a	n/a
AEC	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.14%	n/a	n/a	n/a	n/a
AEH	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.14%	n/a	n/a	n/a	n/a
AFH	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.02%	n/a	n/a	n/a	n/a
AU	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.27%	n/a	n/a	n/a	n/a
AUP	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.27%	n/a	n/a	n/a	n/a
IE	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	0.05%	n/a	n/a	n/a	n/a
IEC	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.14%	n/a	n/a	n/a	n/a
IEH	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.14%	n/a	n/a	n/a	n/a
IEP	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	0.05%	n/a	n/a	n/a	n/a
IFH	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.02%	n/a	n/a	n/a	n/a
IGC	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.21%	n/a	n/a	n/a	n/a
IGH	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.21%	n/a	n/a	n/a	n/a
IU	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.28%	n/a	n/a	n/a	n/a
IUP	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.28%	n/a	n/a	n/a	n/a
LE	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	0.05%	n/a	n/a	n/a	n/a
LEC	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.14%	n/a	n/a	n/a	n/a
LEH	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.14%	n/a	n/a	n/a	n/a
LGC	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.21%	n/a	n/a	n/a	n/a
LGH	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.21%	n/a	n/a	n/a	n/a
LU	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.29%	n/a	n/a	n/a	n/a
LUP	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.28%	n/a	n/a	n/a	n/a
ZE	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	0.05%	n/a	n/a	n/a	n/a
ZEC	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.14%	n/a	n/a	n/a	n/a
ZEH	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.14%	n/a	n/a	n/a	n/a

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Global Social Bond* (continued)								
ZFH	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.02%	n/a	n/a	n/a	n/a
ZGC	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.21%	n/a	n/a	n/a	n/a
ZGH	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.21%	n/a	n/a	n/a	n/a
ZU	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.28%	n/a	n/a	n/a	n/a
ZUP	Bloomberg Global Aggregate Credit Index (USD Hedged)	Performance since launch December 6, 2023	2.55%	2.28%	n/a	n/a	n/a	n/a
CT (Lux) Global Corporate Bond								
AEC	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	6.35%	-14.11%	-17.59%	-0.79%	-2.48%
AEH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	6.35%	-14.11%	-17.57%	-0.79%	-2.49%
AKH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	6.46%	-14.11%	-17.24%	-0.79%	-2.26%
ANH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	6.72%	-14.11%	-16.49%	-0.79%	-1.75%
AU	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	8.79%	-14.11%	-15.69%	-0.79%	-1.57%
AUP	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	8.78%	-14.11%	-15.69%	-0.79%	-1.57%
DEC	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	5.57%	-14.11%	-18.19%	-0.79%	-3.21%
DEH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	5.57%	-14.11%	-18.16%	-0.79%	-3.22%
DU	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	7.97%	-14.11%	-16.31%	-0.79%	-2.30%
DUP	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	7.97%	-14.11%	-16.32%	-0.79%	-2.30%
IEC	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	6.71%	-14.11%	-17.41%	-0.79%	-2.29%
IEH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	6.68%	-14.11%	-17.38%	-0.79%	-2.29%
IEP	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	5.31%	-14.11%	-9.97%	-0.79%	6.08%
IGC	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	8.21%	-14.11%	-16.25%	-0.79%	-1.63%
IGH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	8.22%	-14.11%	-16.23%	-0.79%	-1.61%
IKH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	6.69%	-14.11%	-17.03%	-0.79%	-1.95%
INH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	6.89%	-14.11%	-16.27%	-0.79%	-1.47%
IU	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	9.11%	-14.11%	-15.48%	-0.79%	-1.37%
IUP	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	9.11%	-14.11%	-15.48%	-0.79%	-1.37%
NEC	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	6.78%	-14.11%	-17.26%	-0.79%	-2.09%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Global Corporate Bond (continued)								
NEH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	6.81%	-14.11%	-17.27%	-0.79%	-2.10%
NGC	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	8.36%	-14.11%	-16.11%	-0.79%	-1.41%
NGH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	8.35%	-14.11%	-16.09%	-0.79%	-1.41%
NU	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	9.22%	-14.11%	-15.35%	-0.79%	-1.17%
NUP	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	9.22%	-14.11%	-15.35%	-0.79%	-1.17%
XEH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	7.04%	-14.11%	-17.05%	-0.79%	-1.80%
XFH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	4.97%	-14.11%	-17.39%	-0.79%	-2.07%
XGH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	8.65%	-14.11%	-15.85%	-0.79%	-1.11%
XU	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	9.54%	-14.11%	-15.09%	-0.79%	-0.87%
XVC	Bloomberg Global Aggregate Corporate Index (USD Hedged)	Performance since launch September 14, 2023	6.22%	5.53%	n/a	n/a	n/a	n/a
ZEH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	6.62%	-14.11%	-17.38%	-0.79%	-2.23%
ZFH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	4.49%	-14.11%	-17.80%	-0.79%	-2.66%
ZGH	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	8.18%	-14.11%	-16.22%	-0.79%	-1.55%
ZU	Bloomberg Global Aggregate Corporate Index (USD Hedged)		9.10%	9.06%	-14.11%	-15.48%	-0.79%	-1.32%
CT (Lux) European Corporate Bond								
AE	iBoxx EUR Corporate Bond Index		8.19%	8.64%	-14.17%	-14.74%	-1.08%	-1.81%
ANH	iBoxx EUR Corporate Bond Index		8.19%	8.92%	-14.17%	-13.72%	-1.08%	-1.20%
IE	iBoxx EUR Corporate Bond Index		8.19%	8.97%	-14.17%	-14.33%	-1.08%	-1.22%
IEP	iBoxx EUR Corporate Bond Index	Performance since launch April 8, 2021	8.19%	8.96%	-14.17%	-14.43%	-0.66%	-0.97%
INH	iBoxx EUR Corporate Bond Index		8.19%	9.00%	-14.17%	-13.27%	-1.08%	-0.51%
NE	iBoxx EUR Corporate Bond Index	Performance since launch September 21, 2023	5.22%	5.71%	n/a	n/a	n/a	n/a
NEP	iBoxx EUR Corporate Bond Index	Performance since launch September 21, 2023	5.22%	5.72%	n/a	n/a	n/a	n/a
XE	iBoxx EUR Corporate Bond Index		8.19%	9.28%	-14.17%	-14.08%	-1.08%	-0.73%
XFH	iBoxx EUR Corporate Bond Index		8.19%	7.07%	-14.17%	-14.50%	-1.08%	-1.05%
XGH	iBoxx EUR Corporate Bond Index		8.19%	10.74%	-14.17%	-12.92%	-1.08%	-0.20%
XUH	iBoxx EUR Corporate Bond Index		8.19%	11.50%	-14.17%	-12.29%	-1.08%	-0.04%
ZE	iBoxx EUR Corporate Bond Index		8.19%	8.91%	-14.17%	-14.53%	-1.08%	-1.45%
ZFH	iBoxx EUR Corporate Bond Index		8.19%	6.67%	-14.17%	-15.00%	-1.08%	-1.72%
1E	iBoxx EUR Corporate Bond Index		8.19%	8.21%	-14.17%	-14.87%	-1.08%	-1.80%
1G	iBoxx EUR Corporate Bond Index		8.19%	5.70%	-14.17%	-10.04%	-1.08%	-7.89%
2E	iBoxx EUR Corporate Bond Index		8.19%	8.88%	-14.17%	-14.35%	-1.08%	-1.20%
2G	iBoxx EUR Corporate Bond Index		8.19%	6.24%	-14.17%	-9.59%	-1.08%	-7.36%
3G	iBoxx EUR Corporate Bond Index		8.19%	6.23%	-14.17%	-9.59%	-1.08%	-7.43%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) European Corporate Bond <i>(continued)</i>								
4E	iBoxx EUR Corporate Bond Index		8.19%	9.36%	-14.17%	-13.92%	-1.08%	-0.70%
4G	iBoxx EUR Corporate Bond Index		8.19%	6.87%	-14.17%	-9.04%	-1.08%	-6.86%
8E	iBoxx EUR Corporate Bond Index		8.19%	8.83%	-14.17%	-14.39%	-1.08%	-1.24%
8G	iBoxx EUR Corporate Bond Index		8.19%	6.30%	-14.17%	-9.53%	-1.08%	-7.36%
9G	iBoxx EUR Corporate Bond Index		8.19%	6.21%	-14.17%	-9.62%	-1.08%	-7.46%
CT (Lux) European High Yield Bond								
AE	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	10.37%	-11.75%	-12.21%	3.25%	1.46%
AKH	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	10.60%	-11.75%	-12.00%	3.25%	1.67%
ANH	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	10.92%	-11.75%	-11.18%	3.25%	2.17%
IE	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.27%	-11.75%	-11.55%	3.25%	2.27%
IEP	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.27%	-11.75%	-11.55%	3.25%	2.27%
IKH	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.35%	-11.75%	-11.23%	3.25%	2.48%
INH	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.70%	-11.75%	-10.42%	3.25%	2.93%
XE	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.83%	-11.75%	-11.01%	3.25%	3.00%
ZE	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.16%	-11.75%	-11.61%	3.25%	2.22%
ZEP	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.16%	-11.75%	-11.61%	3.25%	2.22%
1E	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	10.46%	-11.75%	-12.09%	3.25%	1.73%
1EP	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	10.46%	-11.75%	-12.09%	3.25%	1.73%
1G	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	7.88%	-11.75%	-7.10%	3.25%	-4.58%
1GP	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	7.89%	-11.75%	-7.09%	3.25%	-4.56%
1UT	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	12.65%	-11.75%	-10.24%	3.25%	2.47%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) European High Yield Bond (continued)								
2E	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.08%	-11.75%	-11.60%	3.25%	2.30%
2EP	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.08%	-11.75%	-11.59%	3.25%	2.33%
2FH	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.70%	-11.75%	-12.03%	3.25%	1.99%
2G	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.38%	-11.75%	-6.65%	3.25%	-4.11%
2GP	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.59%	-11.75%	-6.56%	3.25%	-3.99%
3E	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.13%	-11.75%	-11.55%	3.25%	2.35%
3EP	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.13%	-11.75%	-11.55%	3.25%	2.35%
3FC	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.80%	-11.75%	-11.98%	3.25%	2.03%
3FH	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.84%	-11.75%	-11.98%	3.25%	2.04%
3G	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.54%	-11.75%	-6.53%	3.25%	-3.99%
3GP	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.55%	-11.75%	-6.52%	3.25%	-3.98%
4E	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.88%	-11.75%	-10.93%	3.25%	3.07%
4G	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	9.25%	-11.75%	-5.90%	3.25%	-3.32%
8E	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.03%	-11.75%	-11.63%	3.25%	2.26%
8EP	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.03%	-11.75%	-11.63%	3.25%	2.26%
8FH	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.75%	-11.75%	-12.06%	3.25%	1.95%
8G	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.44%	-11.75%	-6.62%	3.25%	-4.08%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) European High Yield Bond (continued)								
8GP	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.45%	-11.75%	-6.61%	3.25%	-4.06%
9E	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.21%	-11.75%	-11.51%	3.25%	2.40%
9EP	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	11.21%	-11.75%	-11.51%	3.25%	2.40%
9FC	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.93%	-11.75%	-11.86%	3.25%	2.10%
9FH	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.97%	-11.75%	-11.85%	3.25%	2.08%
9G	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.68%	-11.75%	-6.48%	3.25%	-3.87%
9GP	ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index		12.14%	8.68%	-11.75%	-6.43%	3.25%	-3.88%
CT (Lux) European Short-Term High Yield Bond								
AE	NO OFFICIAL BENCHMARK		n/a	9.48%	n/a	-4.82%	n/a	1.82%
AEP	NO OFFICIAL BENCHMARK		n/a	9.48%	n/a	-4.83%	n/a	1.82%
AKH	NO OFFICIAL BENCHMARK		n/a	9.37%	n/a	-4.55%	n/a	2.11%
ANH	NO OFFICIAL BENCHMARK		n/a	9.66%	n/a	-3.62%	n/a	2.55%
IE	NO OFFICIAL BENCHMARK		n/a	9.92%	n/a	-4.44%	n/a	2.23%
IEP	NO OFFICIAL BENCHMARK		n/a	9.92%	n/a	-4.44%	n/a	2.22%
IGC	NO OFFICIAL BENCHMARK		n/a	11.29%	n/a	-3.15%	n/a	2.80%
IGH	NO OFFICIAL BENCHMARK		n/a	11.24%	n/a	-3.20%	n/a	2.76%
IKH	NO OFFICIAL BENCHMARK		n/a	9.83%	n/a	-4.18%	n/a	2.49%
INH	NO OFFICIAL BENCHMARK		n/a	10.12%	n/a	-3.30%	n/a	2.92%
XE	NO OFFICIAL BENCHMARK		n/a	10.29%	n/a	-4.06%	n/a	2.64%
XGC	NO OFFICIAL BENCHMARK		n/a	11.91%	n/a	-2.71%	n/a	3.19%
XGH	NO OFFICIAL BENCHMARK		n/a	11.90%	n/a	-2.67%	n/a	3.17%
ZE	NO OFFICIAL BENCHMARK		n/a	9.77%	n/a	-4.53%	n/a	2.16%
CT (Lux) European Social Bond								
AE	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.48%	-14.49%	-15.43%	-1.46%	-2.38%
AEP	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.47%	-14.49%	-15.43%	-1.46%	-2.38%
AFH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)	Performance since launch February 25, 2021	7.50%	5.25%	-14.49%	-15.82%	-0.62%	-1.19%
AKH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.40%	-14.49%	-15.00%	-1.46%	-1.93%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) European Social Bond (continued)								
ANH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.78%	-14.49%	-14.14%	-1.46%	-1.46%
ASC	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)	Performance since launch February 25, 2021	7.50%	8.07%	-14.49%	-13.98%	-0.62%	-0.43%
ASH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)	Performance since launch February 25, 2021	7.50%	8.05%	-14.49%	-13.94%	-0.62%	-0.44%
AUC	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)	Performance since launch February 25, 2021	7.50%	9.56%	-14.49%	-13.67%	-0.62%	-0.36%
AUH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)	Performance since launch February 25, 2021	7.50%	9.63%	-14.49%	-13.69%	-0.62%	-0.33%
ID	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.90%	-14.49%	-15.31%	-1.46%	-2.31%
IE	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.63%	-14.49%	-15.30%	-1.46%	-2.23%
IEP	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.63%	-14.49%	-15.30%	-1.46%	-2.23%
IFH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	5.36%	-14.49%	-15.74%	-1.46%	-2.56%
IGH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)	Performance since launch February 25, 2021	7.50%	8.92%	-14.49%	-14.19%	-0.62%	-0.45%
IKH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.42%	-14.49%	-14.96%	-1.46%	-1.88%
INH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.81%	-14.49%	-14.09%	-1.46%	-1.41%
ISC	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)	Performance since launch February 25, 2021	7.50%	8.52%	-14.49%	-13.77%	-0.62%	-0.42%
ISH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)	Performance since launch February 25, 2021	7.50%	8.37%	-14.49%	-13.81%	-0.62%	-0.42%
IUC	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)	Performance since launch February 25, 2021	7.50%	9.79%	-14.49%	-13.62%	-0.62%	-0.35%
IUH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)	Performance since launch February 25, 2021	7.50%	9.71%	-14.49%	-13.62%	-0.62%	-0.26%
LE	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.63%	-14.49%	-15.30%	-1.46%	-2.24%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) European Social Bond (continued)								
NEP	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.63%	-14.49%	-15.30%	-1.46%	-2.23%
ZD	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.84%	-14.49%	-15.36%	-1.46%	-2.36%
ZE	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.58%	-14.49%	-15.34%	-1.46%	-2.28%
ZEP	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	7.58%	-14.49%	-15.34%	-1.46%	-2.28%
ZFH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	5.31%	-14.49%	-15.79%	-1.46%	-2.60%
ZGC	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	9.04%	-14.49%	-14.27%	-1.46%	-1.75%
ZGH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	9.03%	-14.49%	-14.25%	-1.46%	-1.75%
ZUH	ICE BofA Euro Non-Sovereign Index (50%), ICE BofA Euro Corp Euroland Issuers Index (50%)		7.50%	9.73%	-14.49%	-13.65%	-1.46%	-1.58%
CT (Lux) European Strategic Bond								
AE	ICE BofA Custom Index		8.90%	6.72%	-11.32%	-10.90%	0.86%	-0.63%
AEP	ICE BofA Custom Index		8.90%	6.72%	-11.32%	-10.90%	0.86%	-0.63%
AKH	ICE BofA Custom Index		8.90%	6.57%	-11.32%	-10.69%	0.86%	-0.54%
ANH	ICE BofA Custom Index		8.90%	6.88%	-11.32%	-9.71%	0.86%	-0.13%
AUH	ICE BofA Custom Index		8.90%	8.88%	-11.32%	-9.17%	0.86%	-0.02%
DE	ICE BofA Custom Index		8.90%	6.14%	-11.32%	-11.39%	0.86%	-1.18%
DEP	ICE BofA Custom Index		8.90%	6.14%	-11.32%	-11.39%	0.86%	-1.18%
DUH	ICE BofA Custom Index		8.90%	8.42%	-11.32%	-9.64%	0.86%	-0.65%
IE	ICE BofA Custom Index		8.90%	7.36%	-11.32%	-10.36%	0.86%	-0.04%
INH	ICE BofA Custom Index		8.90%	7.46%	-11.32%	-9.13%	0.86%	0.70%
ZE	ICE BofA Custom Index	Performance since launch November 11, 2021	8.90%	7.17%	-11.32%	-10.58%	-0.42%	-0.40%
CT (Lux) Emerging Market Corporate Bonds								
AEC	J.P. Morgan CEMBI Broad Diversified Index		9.08%	5.53%	-12.26%	-14.53%	0.91%	-2.47%
AEH	J.P. Morgan CEMBI Broad Diversified Index		9.08%	5.51%	-12.26%	-14.58%	0.91%	-2.43%
AKH	J.P. Morgan CEMBI Broad Diversified Index		9.08%	5.81%	-12.26%	-14.19%	0.91%	-2.12%
ANH	J.P. Morgan CEMBI Broad Diversified Index		9.08%	6.14%	-12.26%	-13.33%	0.91%	-1.71%
ASH	J.P. Morgan CEMBI Broad Diversified Index		9.08%	6.23%	-12.26%	-12.95%	0.91%	-1.60%
AU	J.P. Morgan CEMBI Broad Diversified Index		9.08%	7.83%	-12.26%	-12.62%	0.91%	-1.54%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Emerging Market Corporate Bonds (continued)								
AUP	J.P. Morgan CEMBI Broad Diversified Index		9.08%	7.83%	-12.26%	-12.62%	0.91%	-1.54%
DEC	J.P. Morgan CEMBI Broad Diversified Index		9.08%	5.40%	-12.26%	-14.62%	0.91%	-2.57%
DEH	J.P. Morgan CEMBI Broad Diversified Index		9.08%	5.42%	-12.26%	-14.67%	0.91%	-2.53%
DU	J.P. Morgan CEMBI Broad Diversified Index		9.08%	7.72%	-12.26%	-12.70%	0.91%	-1.64%
IEC	J.P. Morgan CEMBI Broad Diversified Index	Performance since launch February 25, 2021	9.08%	6.37%	-12.26%	-13.82%	n/a	-1.16%
IEH	J.P. Morgan CEMBI Broad Diversified Index		9.08%	6.42%	-12.26%	-13.89%	0.91%	-1.65%
IU	J.P. Morgan CEMBI Broad Diversified Index		9.08%	8.69%	-12.26%	-11.92%	0.91%	-0.77%
W	J.P. Morgan CEMBI Broad Diversified Index		9.08%	8.20%	-12.26%	-12.31%	0.91%	-1.20%
WEH	J.P. Morgan CEMBI Broad Diversified Index		9.08%	5.94%	-12.26%	-14.27%	0.91%	-2.10%
XUP	J.P. Morgan CEMBI Broad Diversified Index		9.08%	9.49%	-12.26%	-11.27%	0.91%	0.07%
ZU	J.P. Morgan CEMBI Broad Diversified Index	Performance since launch November 11, 2021	9.08%	8.87%	-12.26%	-11.88%	n/a	0.01%
CT (Lux) Emerging Market Debt								
AEC	J.P. Morgan EMBI Global Index		10.45%	8.00%	-16.45%	-18.84%	-1.51%	-3.92%
AEH	J.P. Morgan EMBI Global Index		10.45%	7.98%	-16.45%	-18.88%	-1.51%	-3.91%
AKH	J.P. Morgan EMBI Global Index		10.45%	8.15%	-16.45%	-18.75%	-1.51%	-3.83%
ANH	J.P. Morgan EMBI Global Index		10.45%	8.39%	-16.45%	-17.86%	-1.51%	-3.40%
ASH	J.P. Morgan EMBI Global Index		10.45%	8.89%	-16.45%	-17.12%	-1.51%	-3.08%
AU	J.P. Morgan EMBI Global Index		10.45%	10.54%	-16.45%	-16.64%	-1.51%	-2.96%
AUP	J.P. Morgan EMBI Global Index		10.45%	10.54%	-16.45%	-16.64%	-1.51%	-2.96%
DEH	J.P. Morgan EMBI Global Index		10.45%	7.90%	-16.45%	-18.94%	-1.51%	-4.02%
DU	J.P. Morgan EMBI Global Index		10.45%	10.43%	-16.45%	-16.73%	-1.51%	-3.06%
IEH	J.P. Morgan EMBI Global Index		10.45%	8.84%	-16.45%	-18.21%	-1.51%	-3.16%
IU	J.P. Morgan EMBI Global Index		10.45%	11.39%	-16.45%	-15.97%	-1.51%	-2.45%
SU	J.P. Morgan EMBI Global Index		10.45%	10.37%	-16.45%	-16.77%	-1.51%	-3.11%
SUP	J.P. Morgan EMBI Global Index		10.45%	10.38%	-16.45%	-16.77%	-1.51%	-3.11%
W	J.P. Morgan EMBI Global Index		10.45%	10.93%	-16.45%	-16.35%	-1.51%	-2.62%
XUP	J.P. Morgan EMBI Global Index		10.45%	12.22%	-16.45%	-15.45%	-1.51%	-1.59%
ZU	J.P. Morgan EMBI Global Index		10.45%	11.60%	-16.45%	-16.01%	-1.51%	-2.34%
CT (Lux) Global Emerging Market Short-Term Bonds								
AEC	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	5.89%	-10.28%	-12.48%	0.19%	-2.58%
AEH	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	5.90%	-10.28%	-12.49%	0.19%	-2.59%
AKH	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	6.05%	-10.28%	-12.37%	0.19%	-2.33%
ANH	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	6.36%	-10.28%	-11.33%	0.19%	-1.88%
ASC	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	6.63%	-10.28%	-10.75%	0.19%	-1.70%
ASH	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	6.67%	-10.28%	-10.77%	0.19%	-1.72%
AU	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	8.23%	-10.28%	-10.41%	0.19%	-1.65%
AUP	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	8.24%	-10.28%	-10.41%	0.19%	-1.65%
DEH	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	5.73%	-10.28%	-12.63%	0.19%	-2.73%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Global Emerging Market Short-Term Bonds <i>(continued)</i>								
DU	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	8.07%	-10.28%	-10.54%	0.19%	-1.79%
IE	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	5.35%	-10.28%	-3.82%	0.19%	6.62%
IEH	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	6.70%	-10.28%	-11.84%	0.19%	-1.84%
XU	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	9.76%	-10.28%	-9.12%	0.19%	-0.21%
XUP	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	9.76%	-10.28%	-9.12%	0.19%	-0.21%
ZEH	J.P. Morgan EMBI Global 3-5 Years Index		9.92%	6.58%	-10.28%	-11.86%	0.19%	-1.90%
ZU	J.P. Morgan EMBI Global 3-5 Years Index	Performance since launch November 11, 2021	9.92%	9.07%	-10.28%	-9.68%	-1.11%	-0.74%
CT (Lux) US High Yield Bond								
AEC	ICE BofA US Cash Pay High Yield Constrained Index	Performance until closure December 18, 2023	12.22%	8.05%	-11.10%	-13.36%	5.27%	2.57%
AEH	ICE BofA US Cash Pay High Yield Constrained Index	Performance until closure December 18, 2023	12.22%	8.05%	-11.10%	-13.37%	5.27%	2.56%
AKH	ICE BofA US Cash Pay High Yield Constrained Index	Performance until closure December 18, 2023	12.22%	8.15%	-11.10%	-13.21%	5.27%	2.89%
ANH	ICE BofA US Cash Pay High Yield Constrained Index	Performance until closure December 18, 2023	12.22%	8.37%	-11.10%	-12.52%	5.27%	3.26%
ASH	ICE BofA US Cash Pay High Yield Constrained Index	Performance until closure December 18, 2023	12.22%	8.83%	-11.10%	-11.66%	5.27%	3.45%
AU	ICE BofA US Cash Pay High Yield Constrained Index	Performance until closure December 18, 2023	12.22%	10.50%	-11.10%	-11.18%	5.27%	3.54%
AUP	ICE BofA US Cash Pay High Yield Constrained Index	Performance until closure December 18, 2023	12.22%	10.50%	-11.10%	-11.18%	5.27%	3.54%
DEC	ICE BofA US Cash Pay High Yield Constrained Index	Performance until closure December 18, 2023	12.22%	7.84%	-11.10%	-13.52%	5.27%	2.37%
DEH	ICE BofA US Cash Pay High Yield Constrained Index	Performance until closure December 18, 2023	12.22%	7.86%	-11.10%	-13.55%	5.27%	2.38%
DU	ICE BofA US Cash Pay High Yield Constrained Index	Performance until closure December 18, 2023	12.22%	10.29%	-11.10%	-11.36%	5.27%	3.34%
IEC	ICE BofA US Cash Pay High Yield Constrained Index		13.41%	10.32%	-11.10%	-12.61%	5.27%	3.48%
IEH	ICE BofA US Cash Pay High Yield Constrained Index		13.41%	10.32%	-11.10%	-12.60%	5.27%	3.49%
IKH	ICE BofA US Cash Pay High Yield Constrained Index		13.41%	10.30%	-11.10%	-12.38%	5.27%	3.80%
INH	ICE BofA US Cash Pay High Yield Constrained Index		13.41%	10.59%	-11.10%	-11.63%	5.27%	4.19%
ISC	ICE BofA US Cash Pay High Yield Constrained Index	Performance since launch July 29, 2021	13.41%	11.16%	-11.10%	-10.88%	1.38%	1.52%
IU	ICE BofA US Cash Pay High Yield Constrained Index		13.41%	12.92%	-11.10%	-10.42%	5.27%	4.48%
TEH	ICE BofA US Cash Pay High Yield Constrained Index		13.41%	10.35%	-11.10%	-12.59%	5.27%	3.48%
XUP	ICE BofA US Cash Pay High Yield Constrained Index		13.41%	13.49%	-11.10%	-9.96%	5.27%	5.06%
ZFH	ICE BofA US Cash Pay High Yield Constrained Index		13.41%	8.11%	-11.10%	-13.06%	5.27%	2.91%
ZGH	ICE BofA US Cash Pay High Yield Constrained Index		13.41%	11.94%	-11.10%	-11.68%	5.27%	3.79%
ZU	ICE BofA US Cash Pay High Yield Constrained Index		13.41%	12.82%	-11.10%	-10.59%	5.27%	4.22%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Flexible Asian Bond								
AEH	J.P. Morgan Asia Credit Index Diversified		8.46%	3.39%	-11.41%	-15.70%	-0.61%	-0.82%
AKH	J.P. Morgan Asia Credit Index Diversified		8.46%	3.49%	-11.41%	-15.25%	-0.61%	-0.50%
AS	J.P. Morgan Asia Credit Index Diversified		8.46%	3.88%	-11.41%	-14.29%	-0.61%	2.06%
ASC	J.P. Morgan Asia Credit Index Diversified		8.46%	4.12%	-11.41%	-14.13%	-0.61%	0.03%
ASH	J.P. Morgan Asia Credit Index Diversified		8.46%	4.11%	-11.41%	-14.15%	-0.61%	0.01%
AU	J.P. Morgan Asia Credit Index Diversified		8.46%	5.61%	-11.41%	-13.84%	-0.61%	0.07%
AUP	J.P. Morgan Asia Credit Index Diversified		8.46%	5.61%	-11.41%	-13.84%	-0.61%	0.07%
AVC	J.P. Morgan Asia Credit Index Diversified		8.46%	4.18%	-11.41%	-14.54%	-0.61%	-0.50%
AVH	J.P. Morgan Asia Credit Index Diversified		8.46%	3.96%	-11.41%	-14.59%	-0.61%	-0.38%
DEH	J.P. Morgan Asia Credit Index Diversified		8.46%	3.09%	-11.41%	-15.95%	-0.61%	-1.14%
IEH	J.P. Morgan Asia Credit Index Diversified		8.46%	4.01%	-11.41%	-15.20%	-0.61%	-0.24%
IGH	J.P. Morgan Asia Credit Index Diversified		8.46%	5.48%	-11.41%	-14.00%	-0.61%	0.41%
ISH	J.P. Morgan Asia Credit Index Diversified		8.46%	4.70%	-11.41%	-13.64%	-0.61%	0.66%
IU	J.P. Morgan Asia Credit Index Diversified		8.46%	6.25%	-11.41%	-13.32%	-0.61%	0.67%
XU	J.P. Morgan Asia Credit Index Diversified		8.46%	6.67%	-11.41%	-12.97%	-0.61%	1.07%
ZU	J.P. Morgan Asia Credit Index Diversified		8.46%	6.20%	-11.41%	-13.39%	-0.61%	0.57%
ZUP	J.P. Morgan Asia Credit Index Diversified		8.46%	6.15%	-11.41%	-13.44%	-0.61%	0.55%
Threadneedle (Lux) - Euro Dynamic Real Return*								
AE	MUICP (EU CPI)	Performance until closure April 28, 2023	2.10%	2.78%	9.31%	-10.68%	4.76%	6.86%
AEP	MUICP (EU CPI)	Performance until closure March 23, 2023	1.26%	0.24%	9.31%	-10.80%	4.76%	6.81%
DE	MUICP (EU CPI)	Performance until closure April 28, 2023	2.10%	2.54%	9.31%	-11.35%	4.76%	6.06%
IE	MUICP (EU CPI)	Performance until closure March 27, 2023	1.26%	0.57%	9.31%	-10.05%	4.76%	7.61%
IEP	MUICP (EU CPI)	Performance until closure March 23, 2023	1.26%	0.51%	9.31%	-9.82%	4.76%	7.61%
LE	MUICP (EU CPI)	Performance until closure March 28, 2023	1.26%	0.53%	9.31%	-9.92%	4.76%	7.77%
LEP	MUICP (EU CPI)	Performance until closure March 23, 2023	1.26%	0.54%	9.31%	-9.73%	4.76%	7.82%
ZE	MUICP (EU CPI)	Performance until closure March 23, 2023	1.26%	0.37%	9.31%	-10.33%	4.76%	7.41%
ZEP	MUICP (EU CPI)	Performance until closure March 23, 2023	1.26%	0.35%	9.31%	-10.31%	4.76%	7.42%
CT (Lux) Global Dynamic Real Return								
AEC	US CPI		3.30%	9.31%	6.42%	-16.15%	7.12%	-0.68%
AEH	US CPI		3.30%	9.26%	6.42%	-16.15%	7.12%	-0.67%
AKH	US CPI		3.30%	9.10%	6.42%	-16.11%	7.12%	-0.44%
AU	US CPI		3.30%	11.93%	6.42%	-13.80%	7.12%	0.32%
AUP	US CPI		3.30%	11.93%	6.42%	-13.80%	7.12%	0.32%
DEH	US CPI		3.30%	8.52%	6.42%	-16.69%	7.12%	-1.32%
DU	US CPI		3.30%	11.20%	6.42%	-14.36%	7.12%	-0.33%
IEH	US CPI		3.30%	10.03%	6.42%	-15.48%	7.12%	-0.09%
IGH	US CPI		3.30%	11.65%	6.42%	-14.49%	7.12%	0.66%
IU	US CPI		3.30%	12.71%	6.42%	-13.19%	7.12%	1.03%
W	US CPI		3.30%	11.82%	6.42%	-13.89%	7.12%	0.22%

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Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Global Dynamic Real Return (continued)								
ZU	US CPI	Performance since launch November 11, 2021	3.30%	12.47%	6.42%	-13.38%	0.99%	-1.89%
CT (Lux) Global Multi Asset Income								
AE	Composite Benchmark		16.30%	7.59%	-12.89%	-5.86%	1.03%	15.61%
AEC	Composite Benchmark		16.30%	8.72%	-12.89%	-13.92%	1.03%	6.43%
AEH	Composite Benchmark		16.30%	8.77%	-12.89%	-13.90%	1.03%	6.35%
AEP	Composite Benchmark		16.30%	7.58%	-12.89%	-5.87%	1.03%	15.61%
AS	Composite Benchmark		16.30%	9.29%	-12.89%	-12.32%	1.03%	9.39%
ASC	Composite Benchmark		16.30%	9.65%	-12.89%	-12.17%	1.03%	7.33%
ASH	Composite Benchmark		16.30%	9.59%	-12.89%	-12.17%	1.03%	7.27%
ASP	Composite Benchmark		16.30%	9.51%	-12.89%	-12.11%	1.03%	9.60%
AU	Composite Benchmark		16.30%	11.36%	-12.89%	-11.65%	1.03%	7.45%
AUM	Composite Benchmark		16.30%	11.36%	-12.89%	-11.65%	1.03%	7.45%
AUP	Composite Benchmark		16.30%	11.36%	-12.89%	-11.65%	1.03%	7.45%
DEC	Composite Benchmark		16.30%	7.90%	-12.89%	-14.56%	1.03%	5.63%
DEH	Composite Benchmark		16.30%	7.96%	-12.89%	-14.54%	1.03%	5.55%
DEP	Composite Benchmark		16.30%	6.78%	-12.89%	-6.57%	1.03%	14.74%
DU	Composite Benchmark		16.30%	10.53%	-12.89%	-12.31%	1.03%	6.65%
DUP	Composite Benchmark		16.30%	10.53%	-12.89%	-12.31%	1.03%	6.65%
ZE	Composite Benchmark		16.30%	8.07%	-12.89%	-5.50%	1.03%	16.17%
ZEC	Composite Benchmark		16.30%	9.02%	-12.89%	-13.64%	1.03%	6.93%
ZEH	Composite Benchmark		16.30%	9.34%	-12.89%	-13.43%	1.03%	6.91%
ZFH	Composite Benchmark		16.30%	7.04%	-12.89%	-13.93%	1.03%	6.59%
ZU	Composite Benchmark		16.30%	11.92%	-12.89%	-11.20%	1.03%	7.98%
ZUP	Composite Benchmark		16.30%	11.79%	-12.89%	-11.31%	1.03%	7.90%
Threadneedle (Lux) - Emerging Market ESG Equities*								
AE	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	2.38%	-19.74%	-28.89%	-2.22%	-2.97%
AEC	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	3.08%	-19.74%	-35.44%	-2.22%	-10.90%
AEH	MSCI Emerging Markets Index	Performance until closure July 21, 2023	7.17%	5.65%	-19.74%	-35.45%	-2.22%	-10.94%
AU	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	4.59%	-19.74%	-33.26%	-2.22%	-9.83%
AUP	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	4.56%	-19.74%	-33.24%	-2.22%	-9.84%
IE	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	2.95%	-19.74%	-28.17%	-2.22%	-2.10%
IEH	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	3.54%	-19.74%	-34.77%	-2.22%	-10.11%
IG	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	0.13%	-19.74%	-24.11%	-2.22%	-8.13%
IU	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	5.03%	-19.74%	-32.55%	-2.22%	-8.98%
LE	MSCI Emerging Markets Index	Performance until closure July 21, 2023	7.17%	3.58%	-19.74%	-27.98%	-2.22%	-1.75%
LG	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	0.31%	-19.74%	-23.85%	-2.22%	-7.89%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
Threadneedle (Lux) - Emerging Market ESG Equities* (continued)								
XU	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	5.34%	-19.74%	-32.14%	-2.22%	-8.41%
ZE	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	2.90%	-19.74%	-28.31%	-2.22%	-2.23%
ZEC	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	3.39%	-19.74%	-34.99%	-2.22%	-10.21%
ZEH	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	3.43%	-19.74%	-34.98%	-2.22%	-10.24%
ZU	MSCI Emerging Markets Index	Performance until closure July 21, 2023	7.17%	7.68%	-19.74%	-32.75%	-2.22%	-9.18%
ZUP	MSCI Emerging Markets Index	Performance until closure June 29, 2023	4.76%	4.86%	-19.74%	-32.76%	-2.22%	-9.18%
CT (Lux) Global Focus								
AEH	MSCI ACWI Index		22.81%	20.85%	-17.96%	-29.05%	19.04%	21.21%
AEP	MSCI ACWI Index		22.81%	19.63%	-17.96%	-21.68%	19.04%	31.78%
ASH	MSCI ACWI Index	Performance since launch April 27, 2022	22.81%	21.84%	-6.07%	-8.11%	n/a	n/a
AU	MSCI ACWI Index		22.81%	23.83%	-17.96%	-26.50%	19.04%	22.48%
AUP	MSCI ACWI Index		22.81%	23.83%	-17.96%	-26.50%	19.04%	22.48%
DEH	MSCI ACWI Index		22.81%	19.96%	-17.96%	-29.57%	19.04%	20.31%
DU	MSCI ACWI Index		22.81%	22.91%	-17.96%	-27.05%	19.04%	21.57%
IE	MSCI ACWI Index		22.81%	20.66%	-17.96%	-21.01%	19.04%	32.91%
IEH	MSCI ACWI Index		22.81%	21.86%	-17.96%	-28.45%	19.04%	22.24%
IU	MSCI ACWI Index		22.81%	24.89%	-17.96%	-25.87%	19.04%	23.53%
IUP	MSCI ACWI Index		22.81%	24.89%	-17.96%	-25.87%	19.04%	23.52%
W	MSCI ACWI Index		22.81%	23.96%	-17.96%	-26.45%	19.04%	22.54%
XU	MSCI ACWI Index		22.81%	25.82%	-17.96%	-25.33%	19.04%	24.52%
ZE	MSCI ACWI Index		22.81%	20.60%	-17.96%	-21.07%	19.04%	32.77%
ZEH	MSCI ACWI Index		22.81%	21.85%	-17.96%	-28.46%	19.04%	22.14%
ZEP	MSCI ACWI Index		22.81%	20.59%	-17.96%	-21.08%	19.04%	32.77%
ZFH	MSCI ACWI Index		22.81%	19.36%	-17.96%	-28.49%	19.04%	21.76%
ZG	MSCI ACWI Index		22.81%	17.78%	-17.96%	-16.60%	19.04%	24.54%
ZU	MSCI ACWI Index		22.81%	24.82%	-17.96%	-25.93%	19.04%	23.40%
CT (Lux) Global Emerging Market Equities								
AEH	MSCI Emerging Markets Index		10.27%	5.54%	-19.74%	-36.61%	-2.22%	-10.32%
AU	MSCI Emerging Markets Index		10.27%	8.22%	-19.74%	-34.37%	-2.22%	-9.25%
DEH	MSCI Emerging Markets Index		10.27%	4.78%	-19.74%	-37.08%	-2.22%	-10.97%
DU	MSCI Emerging Markets Index		10.27%	7.41%	-19.74%	-34.86%	-2.22%	-9.93%
IE	MSCI Emerging Markets Index		10.27%	5.45%	-19.74%	-29.48%	-2.22%	-1.53%
IEH	MSCI Emerging Markets Index		10.27%	6.49%	-19.74%	-36.03%	-2.22%	-9.54%
IU	MSCI Emerging Markets Index		10.27%	9.14%	-19.74%	-33.81%	-2.22%	-8.48%
XU	MSCI Emerging Markets Index	Performance since launch March 17, 2022	10.27%	9.96%	-8.81%	-14.47%	n/a	n/a
ZU	MSCI Emerging Markets Index		10.27%	9.09%	-19.74%	-33.87%	-2.22%	-8.57%
1E	MSCI Emerging Markets Index		10.27%	4.55%	-19.74%	-30.04%	-2.22%	-2.27%
1U	MSCI Emerging Markets Index		10.27%	8.21%	-19.74%	-34.34%	-2.22%	-9.17%
2E	MSCI Emerging Markets Index		10.27%	5.18%	-19.74%	-29.61%	-2.22%	-1.68%
2U	MSCI Emerging Markets Index		10.27%	8.78%	-19.74%	-33.94%	-2.22%	-8.60%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Global Emerging Market Equities <i>(continued)</i>								
8E	MSCI Emerging Markets Index		10.27%	5.02%	-19.74%	-29.66%	-2.22%	-1.71%
8U	MSCI Emerging Markets Index		10.27%	8.83%	-19.74%	-33.97%	-2.22%	-8.65%
CT (Lux) Global Equity Income								
AEC	MSCI ACWI Index		22.81%	10.59%	-17.96%	-15.94%	19.04%	14.84%
AUP	MSCI ACWI Index		22.81%	13.35%	-17.96%	-13.10%	19.04%	16.13%
DEC	MSCI ACWI Index		22.81%	9.90%	-17.96%	-16.44%	19.04%	14.27%
DUP	MSCI ACWI Index		22.81%	12.93%	-17.96%	-13.48%	19.04%	15.58%
IU	MSCI ACWI Index		22.81%	14.44%	-17.96%	-12.30%	19.04%	17.04%
TE	MSCI ACWI Index		22.81%	10.39%	-17.96%	-6.62%	19.04%	25.75%
ZU	MSCI ACWI Index		22.81%	14.29%	-17.96%	-12.43%	19.04%	16.99%
1E	MSCI ACWI Index		22.81%	9.78%	-17.96%	-7.23%	19.04%	25.12%
1EP	MSCI ACWI Index		22.81%	9.77%	-17.96%	-7.24%	19.04%	25.12%
1SC	MSCI ACWI Index		22.81%	11.68%	-17.96%	-13.77%	19.04%	15.95%
1SH	MSCI ACWI Index		22.81%	11.71%	-17.96%	-13.79%	19.04%	15.95%
1ST	MSCI ACWI Index		22.81%	11.60%	-17.96%	-13.79%	19.04%	15.98%
1U	MSCI ACWI Index		22.81%	13.63%	-17.96%	-12.94%	19.04%	16.29%
1UP	MSCI ACWI Index		22.81%	13.63%	-17.96%	-12.94%	19.04%	16.29%
1VT	MSCI ACWI Index		22.81%	11.01%	-17.96%	-14.93%	19.04%	15.25%
2E	MSCI ACWI Index		22.81%	10.45%	-17.96%	-6.67%	19.04%	25.88%
2EP	MSCI ACWI Index		22.81%	10.38%	-17.96%	-6.63%	19.04%	25.84%
2U	MSCI ACWI Index		22.81%	14.25%	-17.96%	-12.41%	19.04%	17.00%
2UP	MSCI ACWI Index		22.81%	14.26%	-17.96%	-12.37%	19.04%	17.03%
3E	MSCI ACWI Index		22.81%	10.60%	-17.96%	-6.54%	19.04%	26.06%
3EP	MSCI ACWI Index		22.81%	10.59%	-17.96%	-6.55%	19.04%	26.06%
3U	MSCI ACWI Index		22.81%	14.48%	-17.96%	-12.29%	19.04%	17.16%
3UP	MSCI ACWI Index		22.81%	14.48%	-17.96%	-12.28%	19.04%	17.16%
8E	MSCI ACWI Index		22.81%	10.41%	-17.96%	-6.70%	19.04%	25.83%
8EP	MSCI ACWI Index		22.81%	10.38%	-17.96%	-6.74%	19.04%	25.83%
8U	MSCI ACWI Index		22.81%	14.28%	-17.96%	-12.44%	19.04%	16.95%
8UP	MSCI ACWI Index		22.81%	14.28%	-17.96%	-12.44%	19.04%	16.95%
9E	MSCI ACWI Index		22.81%	10.73%	-17.96%	-6.47%	19.04%	26.09%
9EP	MSCI ACWI Index		22.81%	10.64%	-17.96%	-6.46%	19.04%	26.10%
9U	MSCI ACWI Index		22.81%	14.60%	-17.96%	-12.21%	19.04%	17.22%
9UP	MSCI ACWI Index		22.81%	14.56%	-17.96%	-12.19%	19.04%	17.31%
CT (Lux) Global Select								
IU	MSCI ACWI Index		22.81%	28.26%	-17.96%	-25.08%	19.04%	13.86%
ZU	MSCI ACWI Index		22.81%	28.20%	-17.96%	-25.14%	19.04%	13.80%
1E	MSCI ACWI Index		22.81%	22.89%	-17.96%	-20.79%	19.04%	21.61%
1U	MSCI ACWI Index		22.81%	27.20%	-17.96%	-25.66%	19.04%	13.03%
2E	MSCI ACWI Index		22.81%	23.64%	-17.96%	-20.26%	19.04%	22.39%
2U	MSCI ACWI Index		22.81%	27.98%	-17.96%	-25.20%	19.04%	13.72%
3U	MSCI ACWI Index		22.81%	28.19%	-17.96%	-25.08%	19.04%	13.91%
8E	MSCI ACWI Index		22.81%	23.59%	-17.96%	-20.33%	19.04%	22.31%
8U	MSCI ACWI Index		22.81%	27.92%	-17.96%	-25.23%	19.04%	13.67%
9U	MSCI ACWI Index		22.81%	28.26%	-17.96%	-25.04%	19.04%	13.96%
CT (Lux) Global Smaller Companies								
AE	MSCI World Small Cap Index		12.40%	17.76%	-13.02%	-30.73%	25.00%	22.14%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Global Smaller Companies (continued)								
AEP	MSCI World Small Cap Index		12.40%	17.76%	-13.02%	-30.73%	25.00%	22.14%
AK	MSCI World Small Cap Index		12.40%	17.89%	-13.02%	-25.18%	25.00%	25.15%
AUP	MSCI World Small Cap Index		12.40%	21.88%	-13.02%	-34.99%	25.00%	13.53%
DE	MSCI World Small Cap Index		12.40%	17.17%	-13.02%	-31.07%	25.00%	21.53%
IE	MSCI World Small Cap Index		12.40%	18.76%	-13.02%	-30.14%	25.00%	23.19%
IEP	MSCI World Small Cap Index		12.40%	18.76%	-13.02%	-30.14%	25.00%	23.19%
IG	MSCI World Small Cap Index	Performance since launch June 8, 2023	5.19%	5.42%	n/a	n/a	n/a	n/a
NE	MSCI World Small Cap Index		12.40%	19.03%	-13.02%	-30.00%	25.00%	23.43%
XE	MSCI World Small Cap Index		12.40%	19.71%	-13.02%	-29.58%	25.00%	24.17%
XFH	MSCI World Small Cap Index		12.40%	17.36%	-13.02%	-29.72%	25.00%	23.86%
XG	MSCI World Small Cap Index		12.40%	17.08%	-13.02%	-25.51%	25.00%	16.50%
XGH	MSCI World Small Cap Index		12.40%	21.40%	-13.02%	-28.82%	25.00%	24.53%
XU	MSCI World Small Cap Index		12.40%	23.91%	-13.02%	-33.91%	25.00%	15.41%
ZE	MSCI World Small Cap Index		12.40%	18.64%	-13.02%	-30.21%	25.00%	23.06%
ZFH	MSCI World Small Cap Index		12.40%	16.23%	-13.02%	-30.44%	25.00%	22.60%
ZG	MSCI World Small Cap Index		12.40%	15.87%	-13.02%	-26.25%	25.00%	15.43%
ZGH	MSCI World Small Cap Index		12.40%	20.25%	-13.02%	-29.52%	25.00%	23.29%
ZU	MSCI World Small Cap Index		12.40%	22.80%	-13.02%	-34.50%	25.00%	14.38%
CT (Lux) American								
AEH	S&P 500 Index		26.29%	17.77%	-18.11%	-23.95%	28.71%	23.73%
AU	S&P 500 Index		26.29%	20.63%	-18.11%	-21.30%	28.71%	24.99%
DEH	S&P 500 Index		26.29%	17.36%	-18.11%	-24.26%	28.71%	23.30%
DU	S&P 500 Index		26.29%	20.21%	-18.11%	-21.58%	28.71%	24.56%
IEH	S&P 500 Index		26.29%	18.85%	-18.11%	-23.32%	28.71%	24.85%
IU	S&P 500 Index		26.29%	21.72%	-18.11%	-20.59%	28.71%	26.12%
W	S&P 500 Index		26.29%	21.00%	-18.11%	-21.07%	28.71%	25.37%
ZE	S&P 500 Index		26.29%	17.48%	-18.11%	-15.51%	28.71%	35.57%
ZEH	S&P 500 Index		26.29%	18.73%	-18.11%	-23.37%	28.71%	24.73%
ZU	S&P 500 Index		26.29%	21.48%	-18.11%	-20.75%	28.71%	26.02%
1E	S&P 500 Index		26.29%	16.70%	-18.11%	-16.04%	28.71%	34.66%
1EH	S&P 500 Index		26.29%	17.93%	-18.11%	-23.87%	28.71%	23.90%
1EP	S&P 500 Index		26.29%	16.70%	-18.11%	-16.04%	28.71%	34.65%
1U	S&P 500 Index		26.29%	20.79%	-18.11%	-21.20%	28.71%	25.15%
2E	S&P 500 Index		26.29%	17.41%	-18.11%	-15.52%	28.71%	35.48%
2U	S&P 500 Index		26.29%	21.53%	-18.11%	-20.72%	28.71%	25.92%
3EH	S&P 500 Index		26.29%	18.81%	-18.11%	-23.29%	28.71%	24.90%
3U	S&P 500 Index		26.29%	21.75%	-18.11%	-20.58%	28.71%	26.15%
8E	S&P 500 Index		26.29%	17.37%	-18.11%	-15.56%	28.71%	35.43%
8U	S&P 500 Index		26.29%	21.48%	-18.11%	-20.75%	28.71%	25.87%
9EH	S&P 500 Index		26.29%	18.88%	-18.11%	-23.27%	28.71%	24.99%
9U	S&P 500 Index		26.29%	21.79%	-18.11%	-20.54%	28.71%	26.20%
CT (Lux) American Select								
AD	S&P 500 Index		26.29%	18.22%	-18.11%	-19.29%	28.71%	29.73%
AEH	S&P 500 Index		26.29%	19.23%	-18.11%	-26.87%	28.71%	19.50%
AN	S&P 500 Index		26.29%	25.84%	-18.11%	-15.37%	28.71%	24.30%
AU	S&P 500 Index		26.29%	22.16%	-18.11%	-24.19%	28.71%	20.68%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) American Select (continued)								
DEH	S&P 500 Index		26.29%	18.35%	-18.11%	-27.38%	28.71%	18.57%
DU	S&P 500 Index		26.29%	21.26%	-18.11%	-24.76%	28.71%	19.78%
ID	S&P 500 Index		26.29%	19.32%	-18.11%	-18.57%	28.71%	30.76%
IE	S&P 500 Index		26.29%	19.02%	-18.11%	-18.58%	28.71%	30.84%
IEH	S&P 500 Index		26.29%	20.15%	-18.11%	-26.26%	28.71%	20.45%
IN	S&P 500 Index		26.29%	27.03%	-18.11%	-14.62%	28.71%	25.26%
W	S&P 500 Index		26.29%	22.23%	-18.11%	-24.15%	28.71%	20.74%
ZEH	S&P 500 Index		26.29%	19.96%	-18.11%	-26.40%	28.71%	20.30%
ZU	S&P 500 Index		26.29%	23.07%	-18.11%	-23.66%	28.71%	21.52%
1E	S&P 500 Index		26.29%	18.18%	-18.11%	-19.12%	28.71%	30.01%
1EH	S&P 500 Index		26.29%	19.36%	-18.11%	-26.76%	28.71%	19.66%
1EP	S&P 500 Index		26.29%	18.18%	-18.11%	-19.12%	28.71%	30.00%
1U	S&P 500 Index		26.29%	22.32%	-18.11%	-24.09%	28.71%	20.83%
2EH	S&P 500 Index		26.29%	20.09%	-18.11%	-26.31%	28.71%	20.44%
2U	S&P 500 Index		26.29%	23.12%	-18.11%	-23.63%	28.71%	21.59%
3E	S&P 500 Index		26.29%	19.13%	-18.11%	-18.47%	28.71%	31.05%
3U	S&P 500 Index		26.29%	23.30%	-18.11%	-23.48%	28.71%	21.80%
8EH	S&P 500 Index		26.29%	20.05%	-18.11%	-26.33%	28.71%	20.29%
8U	S&P 500 Index		26.29%	23.02%	-18.11%	-23.66%	28.71%	21.52%
9E	S&P 500 Index		26.29%	19.11%	-18.11%	-18.46%	28.71%	31.17%
9U	S&P 500 Index		26.29%	23.35%	-18.11%	-23.45%	28.71%	21.87%
CT (Lux) American Smaller Companies								
AE	Russell 2500 Index	Performance since launch April 13, 2023	15.18%	13.15%	n/a	n/a	n/a	n/a
AEH	Russell 2500 Index		17.42%	17.65%	-18.37%	-20.84%	18.18%	22.12%
ASH	Russell 2500 Index	Performance since launch April 27, 2022	17.42%	18.44%	-6.16%	-7.59%	n/a	n/a
AU	Russell 2500 Index		17.42%	20.58%	-18.37%	-18.04%	18.18%	23.60%
DEH	Russell 2500 Index		17.42%	17.06%	-18.37%	-21.28%	18.18%	21.51%
DU	Russell 2500 Index		17.42%	19.98%	-18.37%	-18.45%	18.18%	22.99%
IE	Russell 2500 Index		17.42%	17.49%	-18.37%	-11.93%	18.18%	34.11%
IFH	Russell 2500 Index	Performance since launch April 6, 2023	16.64%	12.85%	n/a	n/a	n/a	n/a
IU	Russell 2500 Index		17.42%	21.60%	-18.37%	-17.35%	18.18%	24.66%
NE	Russell 2500 Index	Performance since launch September 21, 2023	11.52%	7.98%	n/a	n/a	n/a	n/a
ZE	Russell 2500 Index	Performance since launch April 13, 2023	15.18%	13.76%	n/a	n/a	n/a	n/a
ZU	Russell 2500 Index		17.42%	21.48%	-18.37%	-17.43%	18.18%	24.54%
1E	Russell 2500 Index		17.42%	16.63%	-18.37%	-12.57%	18.18%	33.15%
1EP	Russell 2500 Index		17.42%	16.64%	-18.37%	-12.57%	18.18%	33.14%
1U	Russell 2500 Index		17.42%	20.72%	-18.37%	-17.95%	18.18%	23.75%
2U	Russell 2500 Index		17.42%	21.46%	-18.37%	-17.44%	18.18%	24.51%
3EH	Russell 2500 Index		17.42%	18.70%	-18.37%	-19.99%	18.18%	23.19%
3U	Russell 2500 Index		17.42%	21.63%	-18.37%	-17.33%	18.18%	24.68%
8U	Russell 2500 Index		17.42%	21.41%	-18.37%	-17.48%	18.18%	24.46%
9EH	Russell 2500 Index		17.42%	18.78%	-18.37%	-20.13%	18.18%	23.20%
9U	Russell 2500 Index		17.42%	21.68%	-18.37%	-17.30%	18.18%	24.73%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Asia Contrarian Equity*								
AE	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	13.74%	-17.19%	-19.96%	-2.65%	-0.40%
AF	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	8.56%	-17.19%	-23.81%	-2.65%	-4.62%
AS	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	15.40%	-17.19%	-25.26%	-2.65%	-5.58%
ASH	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	11.24%	-17.19%	-25.75%	-2.65%	-7.80%
AU	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	12.84%	-17.19%	-24.88%	-2.65%	-7.43%
DE	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	13.08%	-17.19%	-20.55%	-2.65%	-1.14%
IF	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	9.65%	-17.19%	-22.96%	-2.65%	-3.76%
ISH	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	12.19%	-17.19%	-25.04%	-2.65%	-7.00%
IU	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	13.77%	-17.19%	-24.23%	-2.65%	-6.64%
XU	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	14.30%	-17.19%	-23.63%	-2.65%	-5.89%
XUP	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	14.34%	-17.19%	-23.63%	-2.65%	-5.89%
ZE	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	14.35%	-17.19%	-19.40%	-2.65%	0.35%
ZEH	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	11.18%	-17.19%	-26.72%	-2.65%	-7.83%
ZF	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	9.30%	-17.19%	-23.20%	-2.65%	-3.87%
ZG	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	12.33%	-17.19%	-14.83%	-2.65%	-5.85%
ZU	MSCI AC Asia Pacific ex Japan Index	Performance until closure October 20, 2023	-2.91%	13.51%	-17.19%	-24.31%	-2.65%	-6.73%
CT (Lux) Asia Equities								
AE	MSCI AC Asia Pacific ex Japan Index	Performance since launch June 10, 2021	7.69%	-5.25%	-17.19%	-19.62%	-8.64%	-3.78%
AEH	MSCI AC Asia Pacific ex Japan Index	Performance since launch June 10, 2021	7.69%	-3.97%	-17.19%	-26.93%	-8.64%	-10.74%
DE	MSCI AC Asia Pacific ex Japan Index	Performance since launch June 10, 2021	7.69%	-5.66%	-17.19%	-20.00%	-8.64%	-4.02%
DEH	MSCI AC Asia Pacific ex Japan Index	Performance since launch June 10, 2021	7.69%	-4.50%	-17.19%	-27.28%	-8.64%	-10.98%
IE	MSCI AC Asia Pacific ex Japan Index		7.69%	-4.21%	-17.19%	-18.82%	-2.65%	2.96%
IU	MSCI AC Asia Pacific ex Japan Index		7.69%	-0.85%	-17.19%	-23.81%	-2.65%	-4.31%
ZU	MSCI AC Asia Pacific ex Japan Index		7.69%	-0.95%	-17.19%	-23.89%	-2.65%	-4.40%
1E	MSCI AC Asia Pacific ex Japan Index		7.69%	-4.92%	-17.19%	-19.43%	-2.65%	2.19%
1U	MSCI AC Asia Pacific ex Japan Index		7.69%	-1.59%	-17.19%	-24.38%	-2.65%	-5.02%
2E	MSCI AC Asia Pacific ex Japan Index		7.69%	-4.34%	-17.19%	-18.89%	-2.65%	2.82%
2U	MSCI AC Asia Pacific ex Japan Index		7.69%	-0.99%	-17.19%	-23.92%	-2.65%	-4.44%
3U	MSCI AC Asia Pacific ex Japan Index		7.69%	-0.85%	-17.19%	-23.81%	-2.65%	-4.31%
8E	MSCI AC Asia Pacific ex Japan Index		7.69%	-4.40%	-17.19%	-18.97%	-2.65%	2.78%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Asia Equities <i>(continued)</i>								
8U	MSCI AC Asia Pacific ex Japan Index		7.69%	-1.03%	-17.19%	-23.95%	-2.65%	-4.48%
9U	MSCI AC Asia Pacific ex Japan Index		7.69%	-0.81%	-17.19%	-23.78%	-2.65%	-4.27%
CT (Lux) US Contrarian Core Equities								
AEC	S&P 500 Index		26.29%	26.76%	-18.11%	-22.47%	28.71%	20.75%
AEH	S&P 500 Index		26.29%	26.73%	-18.11%	-22.43%	28.71%	20.75%
AU	S&P 500 Index		26.29%	29.76%	-18.11%	-19.79%	28.71%	22.01%
AUP	S&P 500 Index		26.29%	29.76%	-18.11%	-19.79%	28.71%	22.01%
DU	S&P 500 Index		26.29%	29.11%	-18.11%	-20.19%	28.71%	21.40%
IU	S&P 500 Index		26.29%	30.80%	-18.11%	-19.15%	28.71%	22.99%
XS	S&P 500 Index		26.29%	29.87%	-18.11%	-18.79%	28.71%	26.59%
XSH	S&P 500 Index		26.29%	29.91%	-18.11%	-19.24%	28.71%	23.81%
ZEH	S&P 500 Index		26.29%	27.79%	-18.11%	-21.85%	28.71%	21.65%
ZFH	S&P 500 Index		26.29%	25.31%	-18.11%	-21.90%	28.71%	21.29%
ZGH	S&P 500 Index		26.29%	29.62%	-18.11%	-21.03%	28.71%	22.11%
ZU	S&P 500 Index		26.29%	30.78%	-18.11%	-19.19%	28.71%	22.93%
CT (Lux) US Disciplined Core Equities								
AE	S&P 500 Index		26.29%	19.54%	-18.11%	-14.00%	28.71%	43.84%
AEH	S&P 500 Index		26.29%	21.00%	-18.11%	-21.86%	28.71%	32.34%
AU	S&P 500 Index		26.29%	23.75%	-18.11%	-19.23%	28.71%	33.69%
AUP	S&P 500 Index		26.29%	23.80%	-18.11%	-19.21%	28.71%	33.70%
DE	S&P 500 Index		26.29%	19.30%	-18.11%	-14.17%	28.71%	43.55%
DEH	S&P 500 Index		26.29%	20.59%	-18.11%	-22.02%	28.71%	32.08%
DU	S&P 500 Index		26.29%	23.48%	-18.11%	-19.45%	28.71%	33.42%
IE	S&P 500 Index		26.29%	19.91%	-18.11%	-13.73%	28.71%	44.35%
IEC	S&P 500 Index		26.29%	21.10%	-18.11%	-21.68%	28.71%	32.81%
IEH	S&P 500 Index		26.29%	21.17%	-18.11%	-21.69%	28.71%	32.84%
IFH	S&P 500 Index		26.29%	18.93%	-18.11%	-21.68%	28.71%	32.50%
IG	S&P 500 Index		26.29%	17.15%	-18.11%	-8.80%	28.71%	35.45%
IU	S&P 500 Index		26.29%	24.10%	-18.11%	-19.03%	28.71%	34.19%
NE	S&P 500 Index		26.29%	20.13%	-18.11%	-13.50%	28.71%	44.70%
NG	S&P 500 Index		26.29%	17.33%	-18.11%	-8.67%	28.71%	35.62%
NU	S&P 500 Index		26.29%	24.34%	-18.11%	-18.88%	28.71%	34.41%
XG	S&P 500 Index		26.29%	17.48%	-18.11%	-8.56%	28.71%	35.73%
ZEH	S&P 500 Index		26.29%	21.16%	-18.11%	-21.75%	28.71%	32.69%
ZFH	S&P 500 Index		26.29%	18.89%	-18.11%	-21.69%	28.71%	32.38%
ZU	S&P 500 Index		26.29%	24.03%	-18.11%	-19.09%	28.71%	34.02%
CT (Lux) Pan European ESG Equities								
AE	MSCI Europe Index		16.57%	17.78%	-8.92%	-18.93%	25.85%	28.58%
ASH	MSCI Europe Index		16.57%	18.49%	-8.92%	-17.14%	25.85%	29.32%
AUH	MSCI Europe Index		16.57%	20.37%	-8.92%	-16.35%	25.85%	29.60%
DE	MSCI Europe Index		16.57%	17.54%	-8.92%	-19.09%	25.85%	28.32%
IE	MSCI Europe Index		16.57%	18.66%	-8.92%	-18.32%	25.85%	29.55%
W	MSCI Europe Index		16.57%	17.66%	-8.92%	-19.06%	25.85%	28.32%
XE	MSCI Europe Index		16.57%	19.43%	-8.92%	-17.75%	25.85%	30.39%
ZE	MSCI Europe Index	Performance since launch July 15, 2021	16.57%	18.48%	-8.92%	-18.50%	6.81%	9.50%
ZUH	MSCI Europe Index		16.57%	21.04%	-8.92%	-15.90%	25.85%	30.33%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Pan European ESG Equities (continued)								
1E	MSCI Europe Index		16.57%	17.74%	-8.92%	-18.93%	25.85%	28.61%
1EP	MSCI Europe Index		16.57%	17.61%	-8.92%	-18.94%	25.85%	28.57%
1G	MSCI Europe Index		16.57%	14.99%	-8.92%	-14.34%	25.85%	20.63%
1GP	MSCI Europe Index		16.57%	14.84%	-8.92%	-14.30%	25.85%	20.59%
2E	MSCI Europe Index		16.57%	18.27%	-8.92%	-18.57%	25.85%	29.19%
2G	MSCI Europe Index		16.57%	15.51%	-8.92%	-13.95%	25.85%	21.18%
2U	MSCI Europe Index		16.57%	22.51%	-8.92%	-23.52%	25.85%	20.14%
3E	MSCI Europe Index		16.57%	18.43%	-8.92%	-18.45%	25.85%	29.36%
3G	MSCI Europe Index		16.57%	15.67%	-8.92%	-13.83%	25.85%	21.35%
3GP	MSCI Europe Index		16.57%	15.67%	-8.92%	-13.81%	25.85%	21.38%
4E	MSCI Europe Index		16.57%	19.45%	-8.92%	-17.75%	25.85%	30.48%
4G	MSCI Europe Index		16.57%	16.68%	-8.92%	-13.06%	25.85%	22.45%
8E	MSCI Europe Index		16.57%	18.22%	-8.92%	-18.60%	25.85%	29.13%
8G	MSCI Europe Index		16.57%	15.46%	-8.92%	-13.98%	25.85%	21.13%
8U	MSCI Europe Index		16.57%	22.49%	-8.92%	-23.55%	25.85%	20.13%
9E	MSCI Europe Index		16.57%	18.50%	-8.92%	-18.40%	25.85%	29.42%
9G	MSCI Europe Index		16.57%	15.74%	-8.92%	-13.79%	25.85%	21.38%
9GP	MSCI Europe Index		16.57%	15.72%	-8.92%	-13.75%	25.85%	21.39%
CT (Lux) Pan European Equity Dividend								
AE	MSCI Europe Index		16.57%	20.27%	-8.92%	-16.35%	25.85%	20.28%
AEP	MSCI Europe Index		16.57%	20.27%	-8.92%	-16.35%	25.85%	20.27%
AUP	MSCI Europe Index		16.57%	24.47%	-8.92%	-21.57%	25.85%	11.75%
DE	MSCI Europe Index		16.57%	19.85%	-8.92%	-16.65%	25.85%	19.85%
DEP	MSCI Europe Index		16.57%	19.85%	-8.92%	-16.65%	25.85%	19.85%
IE	MSCI Europe Index		16.57%	21.66%	-8.92%	-15.39%	25.85%	21.42%
IEP	MSCI Europe Index		16.57%	21.66%	-8.92%	-15.39%	25.85%	21.42%
ZE	MSCI Europe Index		16.57%	21.07%	-8.92%	-15.81%	25.85%	21.18%
ZEP	MSCI Europe Index		16.57%	21.17%	-8.92%	-15.72%	25.85%	21.18%
1E	MSCI Europe Index		16.57%	20.39%	-8.92%	-16.27%	25.85%	20.39%
1EP	MSCI Europe Index		16.57%	20.40%	-8.92%	-16.27%	25.85%	20.38%
1G	MSCI Europe Index		16.57%	17.58%	-8.92%	-11.52%	25.85%	12.93%
1GP	MSCI Europe Index		16.57%	17.60%	-8.92%	-11.53%	25.85%	12.92%
2E	MSCI Europe Index		16.57%	21.13%	-8.92%	-15.76%	25.85%	21.13%
2EP	MSCI Europe Index		16.57%	21.23%	-8.92%	-15.71%	25.85%	21.24%
2G	MSCI Europe Index		16.57%	18.46%	-8.92%	-10.94%	25.85%	13.71%
2GP	MSCI Europe Index		16.57%	18.39%	-8.92%	-10.94%	25.85%	13.72%
3EP	MSCI Europe Index		16.57%	21.30%	-8.92%	-15.64%	25.85%	21.30%
3G	MSCI Europe Index		16.57%	18.46%	-8.92%	-10.85%	25.85%	13.77%
3GP	MSCI Europe Index		16.57%	18.48%	-8.92%	-10.87%	25.85%	13.78%
4GP	MSCI Europe Index		16.57%	19.49%	-8.92%	-10.10%	25.85%	14.76%
8E	MSCI Europe Index		16.57%	21.08%	-8.92%	-15.79%	25.85%	21.08%
8EP	MSCI Europe Index		16.57%	21.08%	-8.92%	-15.80%	25.85%	21.08%
8G	MSCI Europe Index		16.57%	18.25%	-8.92%	-11.02%	25.85%	13.57%
8GP	MSCI Europe Index		16.57%	18.25%	-8.92%	-11.02%	25.85%	13.57%
9EP	MSCI Europe Index		16.57%	21.32%	-8.92%	-15.54%	25.85%	21.37%
9G	MSCI Europe Index		16.57%	18.56%	-8.92%	-10.81%	25.85%	13.83%
9GP	MSCI Europe Index		16.57%	18.55%	-8.92%	-10.78%	25.85%	13.78%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Pan European Small Cap Opportunities								
AE	MSCI Europe Small Cap Index		13.56%	10.69%	-22.89%	-35.76%	23.41%	22.58%
ASH	MSCI Europe Small Cap Index		13.56%	11.38%	-22.89%	-34.25%	23.41%	23.34%
AUH	MSCI Europe Small Cap Index		13.56%	13.24%	-22.89%	-33.53%	23.41%	23.69%
DE	MSCI Europe Small Cap Index		13.56%	9.70%	-22.89%	-36.33%	23.41%	21.48%
DUH	MSCI Europe Small Cap Index		13.56%	12.18%	-22.89%	-34.16%	23.41%	22.60%
IE	MSCI Europe Small Cap Index		13.56%	11.52%	-22.89%	-35.27%	23.41%	23.50%
W	MSCI Europe Small Cap Index		13.56%	10.64%	-22.89%	-35.79%	23.41%	22.52%
XE	MSCI Europe Small Cap Index	Performance since launch February 25, 2022	13.56%	12.70%	-10.26%	-14.98%	n/a	n/a
ZE	MSCI Europe Small Cap Index		13.56%	11.52%	-22.89%	-35.27%	23.41%	23.50%
ZFH	MSCI Europe Small Cap Index		13.56%	9.27%	-22.89%	-35.41%	23.41%	23.07%
CT (Lux) Pan European Smaller Companies								
IE	MSCI Europe Small Cap Index		13.56%	9.59%	-22.89%	-34.00%	23.41%	20.83%
ZE	MSCI Europe Small Cap Index		13.56%	9.43%	-22.89%	-34.10%	23.41%	20.65%
1E	MSCI Europe Small Cap Index		13.56%	8.75%	-22.89%	-34.51%	23.41%	19.91%
1EP	MSCI Europe Small Cap Index		13.56%	8.75%	-22.89%	-34.51%	23.41%	19.91%
1FH	MSCI Europe Small Cap Index		13.56%	6.53%	-22.89%	-34.62%	23.41%	19.48%
1G	MSCI Europe Small Cap Index		13.56%	6.22%	-22.89%	-30.79%	23.41%	12.47%
1UH	MSCI Europe Small Cap Index		13.56%	11.20%	-22.89%	-32.25%	23.41%	20.95%
2E	MSCI Europe Small Cap Index		13.56%	9.46%	-22.89%	-34.08%	23.41%	20.69%
2G	MSCI Europe Small Cap Index		13.56%	6.93%	-22.89%	-30.36%	23.41%	13.25%
3E	MSCI Europe Small Cap Index		13.56%	9.63%	-22.89%	-33.97%	23.41%	20.88%
3EP	MSCI Europe Small Cap Index		13.56%	9.63%	-22.89%	-33.97%	23.41%	20.88%
3FH	MSCI Europe Small Cap Index		13.56%	7.38%	-22.89%	-34.09%	23.41%	20.44%
3G	MSCI Europe Small Cap Index		13.56%	7.08%	-22.89%	-30.23%	23.41%	13.39%
3GP	MSCI Europe Small Cap Index		13.56%	7.08%	-22.89%	-30.23%	23.41%	13.39%
3UH	MSCI Europe Small Cap Index		13.56%	12.09%	-22.89%	-31.70%	23.41%	21.93%
4E	MSCI Europe Small Cap Index		13.56%	10.56%	-22.89%	-33.42%	23.41%	21.90%
4G	MSCI Europe Small Cap Index		13.56%	7.98%	-22.89%	-29.64%	23.41%	14.34%
8E	MSCI Europe Small Cap Index		13.56%	9.42%	-22.89%	-34.11%	23.41%	20.64%
8G	MSCI Europe Small Cap Index		13.56%	6.86%	-22.89%	-30.37%	23.41%	13.16%
9E	MSCI Europe Small Cap Index		13.56%	9.68%	-22.89%	-33.95%	23.41%	20.93%
9EP	MSCI Europe Small Cap Index		13.56%	9.76%	-22.89%	-33.88%	23.41%	20.99%
9FH	MSCI Europe Small Cap Index		13.56%	7.44%	-22.89%	-34.06%	23.41%	20.47%
9G	MSCI Europe Small Cap Index		13.56%	7.13%	-22.89%	-30.20%	23.41%	13.43%
9GP	MSCI Europe Small Cap Index		13.56%	7.27%	-22.89%	-30.11%	23.41%	13.48%
9UH	MSCI Europe Small Cap Index		13.56%	12.18%	-22.89%	-31.67%	23.41%	21.99%
CT (Lux) European Select								
AE	FTSE World Europe ex UK Index		18.45%	21.07%	-11.97%	-22.44%	25.16%	25.17%
AGH	FTSE World Europe ex UK Index		18.45%	22.74%	-11.97%	-21.55%	25.16%	25.60%
AUH	FTSE World Europe ex UK Index		18.45%	23.62%	-11.97%	-19.94%	25.16%	26.16%
DUH	FTSE World Europe ex UK Index		18.45%	22.95%	-11.97%	-20.38%	25.16%	25.49%
IE	FTSE World Europe ex UK Index		18.45%	22.10%	-11.97%	-21.78%	25.16%	26.23%
ZE	FTSE World Europe ex UK Index	Performance since launch October 14, 2021	18.45%	21.74%	-11.97%	-21.93%	6.24%	5.96%
ZG	FTSE World Europe ex UK Index		18.45%	19.14%	-11.97%	-17.42%	25.16%	18.29%
ZGH	FTSE World Europe ex UK Index		18.45%	23.66%	-11.97%	-20.94%	25.16%	26.53%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) European Select (continued)								
1E	FTSE World Europe ex UK Index		18.45%	21.25%	-11.97%	-22.32%	25.16%	25.35%
1EP	FTSE World Europe ex UK Index		18.45%	21.25%	-11.97%	-22.32%	25.16%	25.35%
1SH	FTSE World Europe ex UK Index		18.45%	22.02%	-11.97%	-20.58%	25.16%	26.12%
1U	FTSE World Europe ex UK Index		18.45%	25.50%	-11.97%	-27.10%	25.16%	16.51%
1UH	FTSE World Europe ex UK Index		18.45%	23.86%	-11.97%	-19.79%	25.16%	26.35%
2E	FTSE World Europe ex UK Index		18.45%	21.97%	-11.97%	-21.86%	25.16%	26.09%
2EP	FTSE World Europe ex UK Index		18.45%	22.05%	-11.97%	-21.84%	25.16%	26.12%
3E	FTSE World Europe ex UK Index		18.45%	22.19%	-11.97%	-21.72%	25.16%	26.32%
3U	FTSE World Europe ex UK Index		18.45%	26.47%	-11.97%	-26.54%	25.16%	17.41%
8E	FTSE World Europe ex UK Index		18.45%	21.92%	-11.97%	-21.89%	25.16%	26.04%
8EP	FTSE World Europe ex UK Index		18.45%	21.92%	-11.97%	-21.89%	25.16%	26.04%
9E	FTSE World Europe ex UK Index		18.45%	22.24%	-11.97%	-21.69%	25.16%	26.37%
9U	FTSE World Europe ex UK Index		18.45%	26.44%	-11.97%	-26.50%	25.16%	17.50%
CT (Lux) European Smaller Companies								
IE	MSCI Europe ex UK Small Cap Index		13.57%	15.84%	-21.57%	-29.90%	23.02%	22.87%
ZE	MSCI Europe ex UK Small Cap Index		13.57%	15.67%	-21.57%	-30.00%	23.02%	22.69%
1E	MSCI Europe ex UK Small Cap Index		13.57%	14.96%	-21.57%	-30.44%	23.02%	21.93%
1EP	MSCI Europe ex UK Small Cap Index		13.57%	14.96%	-21.57%	-30.44%	23.02%	21.93%
1FH	MSCI Europe ex UK Small Cap Index		13.57%	12.73%	-21.57%	-30.53%	23.02%	21.45%
2E	MSCI Europe ex UK Small Cap Index		13.57%	15.71%	-21.57%	-29.98%	23.02%	22.73%
3E	MSCI Europe ex UK Small Cap Index		13.57%	15.87%	-21.57%	-29.88%	23.02%	22.90%
3EP	MSCI Europe ex UK Small Cap Index		13.57%	15.87%	-21.57%	-29.88%	23.02%	22.90%
3FH	MSCI Europe ex UK Small Cap Index		13.57%	13.42%	-21.57%	-30.03%	23.02%	22.41%
8E	MSCI Europe ex UK Small Cap Index		13.57%	15.66%	-21.57%	-30.01%	23.02%	22.68%
9E	MSCI Europe ex UK Small Cap Index		13.57%	15.91%	-21.57%	-29.86%	23.02%	22.95%
9EP	MSCI Europe ex UK Small Cap Index		13.57%	15.91%	-21.57%	-29.86%	23.02%	22.95%
9FH	MSCI Europe ex UK Small Cap Index		13.57%	13.49%	-21.57%	-30.02%	23.02%	22.45%
CT (Lux) Asian Equity Income								
AEH	MSCI AC Asia Pacific ex Japan Index		7.69%	1.35%	-17.19%	-19.13%	-2.65%	0.42%
ASC	MSCI AC Asia Pacific ex Japan Index	Performance since launch April 6, 2023	3.47%	-2.08%	n/a	n/a	n/a	n/a
AU	MSCI AC Asia Pacific ex Japan Index		7.69%	3.91%	-17.19%	-16.48%	-2.65%	1.49%
AUP	MSCI AC Asia Pacific ex Japan Index		7.69%	3.91%	-17.19%	-16.48%	-2.65%	1.49%
DEH	MSCI AC Asia Pacific ex Japan Index		7.69%	0.60%	-17.19%	-19.69%	-2.65%	-0.34%
DU	MSCI AC Asia Pacific ex Japan Index		7.69%	3.13%	-17.19%	-17.10%	-2.65%	0.74%
DUP	MSCI AC Asia Pacific ex Japan Index		7.69%	3.13%	-17.19%	-17.10%	-2.65%	0.74%
IEP	MSCI AC Asia Pacific ex Japan Index		7.69%	1.25%	-17.19%	-10.26%	-2.65%	10.12%
IU	MSCI AC Asia Pacific ex Japan Index		7.69%	4.84%	-17.19%	-15.73%	-2.65%	2.29%
W	MSCI AC Asia Pacific ex Japan Index		7.69%	3.70%	-17.19%	-16.65%	-2.65%	1.29%
XU	MSCI AC Asia Pacific ex Japan Index		7.69%	5.64%	-17.19%	-15.09%	-2.65%	3.18%
XUP	MSCI AC Asia Pacific ex Japan Index		7.69%	5.64%	-17.19%	-15.09%	-2.65%	3.18%
ZG	MSCI AC Asia Pacific ex Japan Index		7.69%	-1.36%	-17.19%	-5.37%	-2.65%	3.16%
ZGH	MSCI AC Asia Pacific ex Japan Index		7.69%	3.61%	-17.19%	-17.58%	-2.65%	1.50%
ZGP	MSCI AC Asia Pacific ex Japan Index		7.69%	-1.37%	-17.19%	-5.39%	-2.65%	3.16%
ZU	MSCI AC Asia Pacific ex Japan Index	Performance since launch November 11, 2021	7.69%	4.57%	-17.19%	-15.93%	-2.63%	1.62%
ZUP	MSCI AC Asia Pacific ex Japan Index		7.69%	4.69%	-17.19%	-15.85%	-2.65%	2.26%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Global Technology								
AEH	MSCI World Information Technology 10/40 Index		55.94%	39.83%	-30.60%	-34.58%	30.15%	36.06%
AS	MSCI World Information Technology 10/40 Index		55.94%	40.87%	-30.60%	-32.40%	30.15%	40.24%
AU	MSCI World Information Technology 10/40 Index		55.94%	43.23%	-30.60%	-32.05%	30.15%	37.48%
AUP	MSCI World Information Technology 10/40 Index		55.94%	43.23%	-30.60%	-32.05%	30.15%	37.48%
BU	MSCI World Information Technology 10/40 Index		55.94%	42.66%	-30.60%	-32.32%	30.15%	36.93%
DEH	MSCI World Information Technology 10/40 Index		55.94%	39.34%	-30.60%	-34.77%	30.15%	35.58%
DU	MSCI World Information Technology 10/40 Index		55.94%	42.73%	-30.60%	-32.28%	30.15%	37.00%
IE	MSCI World Information Technology 10/40 Index		55.94%	39.65%	-30.60%	-26.94%	30.15%	49.26%
IEH	MSCI World Information Technology 10/40 Index		55.94%	41.06%	-30.60%	-34.00%	30.15%	37.27%
IG	MSCI World Information Technology 10/40 Index		55.94%	36.39%	-30.60%	-22.79%	30.15%	40.01%
IU	MSCI World Information Technology 10/40 Index		55.94%	44.54%	-30.60%	-31.43%	30.15%	38.72%
ZEH	MSCI World Information Technology 10/40 Index		55.94%	40.98%	-30.60%	-34.05%	30.15%	37.14%
ZFH	MSCI World Information Technology 10/40 Index		55.94%	38.24%	-30.60%	-33.94%	30.15%	36.74%
ZG	MSCI World Information Technology 10/40 Index		55.94%	36.27%	-30.60%	-22.87%	30.15%	39.88%
ZU	MSCI World Information Technology 10/40 Index		55.94%	44.41%	-30.60%	-31.50%	30.15%	38.58%
CT (Lux) UK Equities								
AE	FTSE All-Share Index		7.92%	13.99%	0.34%	-11.85%	18.32%	16.67%
AEH	FTSE All-Share Index		7.92%	9.53%	0.34%	-8.20%	18.32%	8.76%
AFH	FTSE All-Share Index		7.92%	7.36%	0.34%	-8.21%	18.32%	8.55%
AG	FTSE All-Share Index		7.92%	11.33%	0.34%	-6.85%	18.32%	9.44%
AGP	FTSE All-Share Index		7.92%	11.33%	0.34%	-6.85%	18.32%	9.44%
DEH	FTSE All-Share Index		7.92%	8.60%	0.34%	-8.90%	18.32%	7.90%
DG	FTSE All-Share Index		7.92%	10.44%	0.34%	-7.59%	18.32%	8.56%
IE	FTSE All-Share Index		7.92%	15.07%	0.34%	-11.01%	18.32%	17.84%
IEH	FTSE All-Share Index		7.92%	10.42%	0.34%	-7.32%	18.32%	9.79%
IG	FTSE All-Share Index		7.92%	12.39%	0.34%	-5.96%	18.32%	10.48%
IGP	FTSE All-Share Index		7.92%	12.39%	0.34%	-5.96%	18.32%	10.48%
NEH	FTSE All-Share Index		7.92%	10.84%	0.34%	-7.06%	18.32%	10.02%
NFH	FTSE All-Share Index		7.92%	8.75%	0.34%	-7.10%	18.32%	9.83%
NG	FTSE All-Share Index		7.92%	12.65%	0.34%	-5.80%	18.32%	10.72%
NGP	FTSE All-Share Index		7.92%	12.70%	0.34%	-5.71%	18.32%	10.75%
NUH	FTSE All-Share Index		7.92%	13.36%	0.34%	-4.31%	18.32%	11.11%
TEH	FTSE All-Share Index		7.92%	10.79%	0.34%	-7.10%	18.32%	9.99%
TFH	FTSE All-Share Index		7.92%	8.75%	0.34%	-7.14%	18.32%	9.77%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) UK Equities (continued)								
TG	FTSE All-Share Index		7.92%	12.61%	0.34%	-5.76%	18.32%	10.72%
TGP	FTSE All-Share Index		7.92%	12.63%	0.34%	-5.77%	18.32%	10.72%
TUH	FTSE All-Share Index		7.92%	13.34%	0.34%	-4.32%	18.32%	11.08%
ZE	FTSE All-Share Index		7.92%	14.84%	0.34%	-11.21%	18.32%	17.53%
ZEH	FTSE All-Share Index		7.92%	10.30%	0.34%	-7.52%	18.32%	9.58%
ZFH	FTSE All-Share Index		7.92%	8.20%	0.34%	-7.53%	18.32%	9.39%
ZG	FTSE All-Share Index		7.92%	12.16%	0.34%	-6.15%	18.32%	10.26%
ZGP	FTSE All-Share Index		7.92%	12.16%	0.34%	-6.15%	18.32%	10.26%
ZUH	FTSE All-Share Index		7.92%	12.57%	0.34%	-4.70%	18.32%	10.65%
3EH	FTSE All-Share Index		7.92%	10.49%	0.34%	-7.35%	18.32%	9.78%
3FH	FTSE All-Share Index		7.92%	8.34%	0.34%	-7.37%	18.32%	9.60%
3UH	FTSE All-Share Index		7.92%	13.03%	0.34%	-4.58%	18.32%	10.85%
9EH	FTSE All-Share Index		7.92%	10.59%	0.34%	-7.24%	18.32%	9.80%
9EP	FTSE All-Share Index		7.92%	15.16%	0.34%	-10.99%	18.32%	17.80%
9FH	FTSE All-Share Index		7.92%	8.38%	0.34%	-7.33%	18.32%	9.64%
9G	FTSE All-Share Index		7.92%	12.40%	0.34%	-5.94%	18.32%	10.50%
9UH	FTSE All-Share Index		7.92%	13.03%	0.34%	-4.63%	18.32%	10.89%
CT (Lux) UK Equity Income								
AE	FTSE All-Share Index		7.92%	11.79%	0.34%	-8.75%	18.32%	25.96%
AEC	FTSE All-Share Index		7.92%	7.42%	0.34%	-4.98%	18.32%	17.40%
AEH	FTSE All-Share Index		7.92%	7.38%	0.34%	-4.99%	18.32%	17.39%
AG	FTSE All-Share Index		7.92%	9.18%	0.34%	-3.58%	18.32%	18.15%
ASC	FTSE All-Share Index		7.92%	8.18%	0.34%	-3.02%	18.32%	18.24%
AUC	FTSE All-Share Index		7.92%	9.88%	0.34%	-2.35%	18.32%	18.42%
DE	FTSE All-Share Index		7.92%	10.95%	0.34%	-9.43%	18.32%	25.02%
DEC	FTSE All-Share Index		7.92%	6.61%	0.34%	-5.68%	18.32%	16.41%
DEH	FTSE All-Share Index		7.92%	6.58%	0.34%	-5.69%	18.32%	16.49%
DG	FTSE All-Share Index		7.92%	8.37%	0.34%	-4.30%	18.32%	17.27%
DGP	FTSE All-Share Index		7.92%	8.36%	0.34%	-4.32%	18.32%	17.15%
IE	FTSE All-Share Index		7.92%	12.85%	0.34%	-7.88%	18.32%	27.16%
IEH	FTSE All-Share Index		7.92%	8.42%	0.34%	-4.18%	18.32%	18.49%
IG	FTSE All-Share Index		7.92%	10.22%	0.34%	-2.66%	18.32%	19.27%
IGP	FTSE All-Share Index		7.92%	10.22%	0.34%	-2.66%	18.32%	19.28%
IU	FTSE All-Share Index		7.92%	16.81%	0.34%	-13.55%	18.32%	18.18%
IUH	FTSE All-Share Index		7.92%	10.90%	0.34%	-1.30%	18.32%	19.70%
LG	FTSE All-Share Index		7.92%	10.38%	0.34%	-2.51%	18.32%	19.45%
LGP	FTSE All-Share Index		7.92%	10.38%	0.34%	-2.51%	18.32%	19.45%
ZE	FTSE All-Share Index		7.92%	12.63%	0.34%	-8.07%	18.32%	26.90%
ZEH	FTSE All-Share Index		7.92%	8.24%	0.34%	-4.34%	18.32%	18.22%
ZFH	FTSE All-Share Index		7.92%	6.07%	0.34%	-4.41%	18.32%	17.97%
ZG	FTSE All-Share Index		7.92%	10.00%	0.34%	-2.85%	18.32%	19.04%
ZGP	FTSE All-Share Index		7.92%	10.00%	0.34%	-2.85%	18.32%	19.04%
ZUH	FTSE All-Share Index		7.92%	10.67%	0.34%	-1.63%	18.32%	19.33%
1EH	FTSE All-Share Index		7.92%	7.55%	0.34%	-4.86%	18.32%	17.55%
1FH	FTSE All-Share Index		7.92%	5.47%	0.34%	-4.97%	18.32%	17.27%
1UH	FTSE All-Share Index		7.92%	10.04%	0.34%	-2.17%	18.32%	18.62%
3EH	FTSE All-Share Index		7.92%	8.38%	0.34%	-4.18%	18.32%	18.43%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) UK Equity Income (continued)								
3FH	FTSE All-Share Index		7.92%	6.28%	0.34%	-4.31%	18.32%	18.17%
3UH	FTSE All-Share Index		7.92%	10.89%	0.34%	-1.43%	18.32%	19.53%
9EH	FTSE All-Share Index		7.92%	8.47%	0.34%	-4.12%	18.32%	18.50%
9FH	FTSE All-Share Index		7.92%	6.30%	0.34%	-4.27%	18.32%	18.14%
9G	FTSE All-Share Index		7.92%	10.23%	0.34%	-2.65%	18.32%	19.29%
9UH	FTSE All-Share Index		7.92%	10.92%	0.34%	-1.40%	18.32%	19.57%
CT (Lux) Japan Equities*								
AE	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.30%	n/a	n/a	n/a	n/a
AEC	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.39%	n/a	n/a	n/a	n/a
AEH	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.39%	n/a	n/a	n/a	n/a
AJ	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.27%	n/a	n/a	n/a	n/a
AU	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.78%	n/a	n/a	n/a	n/a
AUH	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.46%	n/a	n/a	n/a	n/a
DEH	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.37%	n/a	n/a	n/a	n/a
IE	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.34%	n/a	n/a	n/a	n/a
IEH	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.44%	n/a	n/a	n/a	n/a
IEP	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.34%	n/a	n/a	n/a	n/a
IFH	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.36%	n/a	n/a	n/a	n/a
IG	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.92%	n/a	n/a	n/a	n/a
IJ	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.31%	n/a	n/a	n/a	n/a
IU	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.82%	n/a	n/a	n/a	n/a
IUH	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.50%	n/a	n/a	n/a	n/a
LE	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.35%	n/a	n/a	n/a	n/a
LEH	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.45%	n/a	n/a	n/a	n/a
LJ	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.32%	n/a	n/a	n/a	n/a
XFH	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.38%	n/a	n/a	n/a	n/a
XJ	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.33%	n/a	n/a	n/a	n/a
XU	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.84%	n/a	n/a	n/a	n/a
ZE	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.33%	n/a	n/a	n/a	n/a

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Japan Equities* (continued)								
ZEH	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.42%	n/a	n/a	n/a	n/a
ZFH	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.35%	n/a	n/a	n/a	n/a
ZJ	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.30%	n/a	n/a	n/a	n/a
ZU	MSCI Japan Index	Performance since launch December 15, 2023	1.99%	1.81%	n/a	n/a	n/a	n/a
Threadneedle (Lux) - American Absolute Alpha*								
AEH	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure July 21, 2023	2.35%	4.64%	1.15%	-10.05%	0.13%	1.63%
AFH	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure July 21, 2023	2.35%	3.69%	1.15%	-10.30%	0.13%	1.36%
AGH	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure July 21, 2023	2.35%	5.48%	1.15%	-8.84%	0.13%	2.32%
AU	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure July 21, 2023	2.35%	5.98%	1.15%	-8.04%	0.13%	2.61%
DEH	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure July 21, 2023	2.35%	4.31%	1.15%	-10.56%	0.13%	1.13%
DU	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure July 21, 2023	2.35%	5.70%	1.15%	-8.50%	0.13%	2.10%
IEH	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure July 21, 2023	2.35%	5.18%	1.15%	-9.33%	0.13%	2.51%
IGH	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure July 21, 2023	2.35%	5.89%	1.15%	-8.08%	0.13%	2.92%
IU	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure July 21, 2023	2.35%	6.46%	1.15%	-7.26%	0.13%	3.23%
XGH	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure July 5, 2023	2.25%	5.08%	1.15%	-7.32%	0.13%	4.04%
ZE	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure June 29, 2023	2.18%	3.93%	1.15%	-1.30%	0.13%	11.23%
ZEH	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure June 29, 2023	2.18%	4.76%	1.15%	-9.58%	0.13%	2.40%
ZGH	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure July 21, 2023	2.35%	5.91%	1.15%	-8.15%	0.13%	3.14%
ZU	90-day Average Secured Overnight Financing Rate (SOFR)	Performance until closure June 29, 2023	2.18%	6.04%	1.15%	-7.36%	0.13%	3.03%
CT (Lux) Credit Opportunities								
AE	Compounded euro short-term rate (€STR) average rate, 1 month tenor	Performance since launch August 5, 2021	3.11%	1.88%	-0.11%	-4.47%	-0.24%	-1.02%
IE	Compounded euro short-term rate (€STR) average rate, 1 month tenor	Performance since launch August 5, 2021	3.11%	2.55%	-0.11%	-3.96%	-0.24%	-0.82%
ZE	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	2.39%	-0.11%	-4.03%	-0.65%	-0.48%
1E	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	1.91%	-0.11%	-4.48%	-0.65%	-0.88%
1EP	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	1.91%	-0.11%	-4.48%	-0.65%	-0.88%
1GH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.31%	-0.11%	-2.99%	-0.65%	-0.36%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Credit Opportunities (continued)								
1UH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.90%	-0.11%	-2.78%	-0.65%	-0.17%
2E	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	2.53%	-0.11%	-3.90%	-0.65%	-0.27%
2EP	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	2.50%	-0.11%	-3.90%	-0.65%	-0.18%
2GC	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.93%	-0.11%	-2.35%	-0.65%	0.28%
2GH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.95%	-0.11%	-2.39%	-0.65%	0.26%
4GH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	4.44%	-0.11%	-1.91%	-0.65%	0.75%
8E	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	2.49%	-0.11%	-3.94%	-0.65%	-0.31%
8EP	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	2.49%	-0.11%	-3.94%	-0.65%	-0.31%
8GC	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.89%	-0.11%	-2.42%	-0.65%	0.25%
8GH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.91%	-0.11%	-2.41%	-0.65%	0.22%
CT (Lux) Global Investment Grade Credit Opportunities								
AE	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	1.03%	-0.11%	-4.74%	-0.65%	-1.41%
AFH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	-1.06%	-0.11%	-5.23%	-0.65%	-1.58%
AKH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	0.98%	-0.11%	-4.28%	-0.65%	-1.14%
ANH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	1.29%	-0.11%	-3.28%	-0.65%	-0.78%
AUH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.00%	-0.11%	-3.12%	-0.65%	-0.69%
DE	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	0.47%	-0.11%	-5.27%	-0.65%	-1.88%
IE	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	1.69%	-0.11%	-4.13%	-0.65%	-0.70%
IEP	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	1.50%	-0.11%	-4.14%	-0.65%	-0.76%
IGH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	2.93%	-0.11%	-2.61%	-0.65%	-0.11%
INH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	1.80%	-0.11%	-2.52%	-0.65%	-0.09%
IU	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	5.06%	-0.11%	-9.97%	-0.65%	-7.81%
IUH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.53%	-0.11%	-2.48%	-0.65%	-0.05%
JE	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	1.54%	-0.11%	-4.06%	-0.65%	-0.73%
JGH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.03%	-0.11%	-2.57%	-0.65%	-0.01%
JUH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.80%	-0.11%	-2.42%	-0.65%	0.01%

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) Global Investment Grade Credit Opportunities <i>(continued)</i>								
LE	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	1.84%	-0.11%	-3.99%	-0.65%	-0.57%
LEP	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	1.81%	-0.11%	-3.82%	-0.65%	-0.56%
LGH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.22%	-0.11%	-2.28%	-0.65%	0.12%
XE	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	2.00%	-0.11%	-3.77%	-0.65%	-0.30%
XGH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.50%	-0.11%	-2.25%	-0.65%	0.22%
XUH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.99%	-0.11%	-2.04%	-0.65%	0.51%
YE	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	1.49%	-0.11%	-4.24%	-0.65%	-0.87%
YGH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	2.93%	-0.11%	-2.74%	-0.65%	-0.24%
YUH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.75%	-0.11%	-2.58%	-0.65%	-0.21%
ZE	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	1.44%	-0.11%	-4.35%	-0.65%	-0.94%
ZFH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	-0.58%	-0.11%	-4.77%	-0.65%	-1.13%
ZGH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	2.87%	-0.11%	-2.83%	-0.65%	-0.31%
ZUH	Compounded euro short-term rate (€STR) average rate, 1 month tenor		3.11%	3.56%	-0.11%	-2.59%	-0.65%	-0.24%
CT (Lux) Pan European Absolute Alpha								
AE	3 month Euro Interbank Offered Rate (EURIBOR)		3.43%	11.35%	0.34%	-8.70%	-0.55%	7.41%
AEP	3 month Euro Interbank Offered Rate (EURIBOR)		3.43%	11.35%	0.34%	-8.70%	-0.55%	6.49%
AUH	3 month Euro Interbank Offered Rate (EURIBOR)		3.43%	13.58%	0.34%	-6.21%	-0.55%	7.97%
DE	3 month Euro Interbank Offered Rate (EURIBOR)		3.43%	10.79%	0.34%	-9.16%	-0.55%	6.00%
IE	3 month Euro Interbank Offered Rate (EURIBOR)		3.43%	12.35%	0.34%	-7.88%	-0.55%	6.83%
IGH	3 month Euro Interbank Offered Rate (EURIBOR)		3.43%	13.75%	0.34%	-6.62%	-0.55%	7.42%
LE	3 month Euro Interbank Offered Rate (EURIBOR)		3.43%	12.77%	0.34%	-7.53%	-0.55%	7.00%
XGH	3 month Euro Interbank Offered Rate (EURIBOR)		3.43%	14.69%	0.34%	-5.92%	-0.55%	9.16%
ZE	3 month Euro Interbank Offered Rate (EURIBOR)		3.43%	12.24%	0.34%	-7.97%	-0.55%	7.37%
ZF	3 month Euro Interbank Offered Rate (EURIBOR)		3.43%	5.54%	0.34%	-12.42%	-0.55%	3.39%
ZFH	3 month Euro Interbank Offered Rate (EURIBOR)		3.43%	9.78%	0.34%	-8.19%	-0.55%	6.53%
ZGH	3 month Euro Interbank Offered Rate (EURIBOR)		3.43%	13.67%	0.34%	-6.84%	-0.55%	8.94%

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Share Class Performance (unaudited)

(continued)

Share Class	Benchmark Name	Comments	December 31, 2023		December 31, 2022		December 31, 2021	
			Benchmark	Portfolio Return	Benchmark	Portfolio Return	Benchmark	Portfolio Return
CT (Lux) American Extended Alpha								
AEH	S&P 500 Index		26.29%	18.76%	-18.11%	-29.77%	28.71%	23.64%
AU	S&P 500 Index		26.29%	21.65%	-18.11%	-27.31%	28.71%	24.80%
DEH	S&P 500 Index		26.29%	18.19%	-18.11%	-30.13%	28.71%	22.95%
DU	S&P 500 Index		26.29%	21.05%	-18.11%	-27.67%	28.71%	24.18%
IU	S&P 500 Index		26.29%	22.75%	-18.11%	-26.65%	28.71%	25.93%
ZU	S&P 500 Index		26.29%	22.43%	-18.11%	-26.83%	28.71%	25.84%
1E	S&P 500 Index		26.29%	17.66%	-18.11%	-22.46%	28.71%	34.43%
1EH	S&P 500 Index		26.29%	18.89%	-18.11%	-29.71%	28.71%	23.74%
1U	S&P 500 Index		26.29%	21.79%	-18.11%	-27.23%	28.71%	24.94%
2E	S&P 500 Index		26.29%	18.67%	-18.11%	-21.79%	28.71%	35.61%
2U	S&P 500 Index		26.29%	22.80%	-18.11%	-26.61%	28.71%	26.14%
3U	S&P 500 Index		26.29%	22.70%	-18.11%	-26.68%	28.71%	25.88%
8E	S&P 500 Index		26.29%	18.63%	-18.11%	-21.82%	28.71%	35.53%
8U	S&P 500 Index		26.29%	22.79%	-18.11%	-26.63%	28.71%	25.97%
9U	S&P 500 Index		26.29%	22.76%	-18.11%	-26.62%	28.71%	26.03%
CT (Lux) Global Extended Alpha								
AEH	MSCI ACWI Index		22.81%	22.97%	-17.96%	-28.37%	19.04%	7.85%
AU	MSCI ACWI Index		22.81%	26.19%	-17.96%	-25.81%	19.04%	9.02%
DEH	MSCI ACWI Index		22.81%	22.52%	-17.96%	-28.87%	19.04%	7.35%
DU	MSCI ACWI Index		22.81%	25.57%	-17.96%	-26.18%	19.04%	8.48%
IU	MSCI ACWI Index		22.81%	27.33%	-17.96%	-25.14%	19.04%	10.00%
ZU	MSCI ACWI Index		22.81%	26.97%	-17.96%	-25.28%	19.04%	9.92%
1E	MSCI ACWI Index		22.81%	22.05%	-17.96%	-20.86%	19.04%	17.43%
1U	MSCI ACWI Index		22.81%	26.33%	-17.96%	-25.73%	19.04%	9.14%
2E	MSCI ACWI Index		22.81%	23.01%	-17.96%	-20.18%	19.04%	18.52%
2U	MSCI ACWI Index		22.81%	27.40%	-17.96%	-25.09%	19.04%	10.08%
8E	MSCI ACWI Index		22.81%	23.06%	-17.96%	-20.21%	19.04%	18.39%
8U	MSCI ACWI Index		22.81%	27.37%	-17.96%	-25.12%	19.04%	10.04%
CT (Lux) Enhanced Commodities								
AEH	Bloomberg Commodity Index		-7.91%	-10.21%	16.09%	14.13%	27.11%	22.67%
AFH	Bloomberg Commodity Index		-7.91%	-11.99%	16.09%	13.46%	27.11%	22.48%
AGH	Bloomberg Commodity Index		-7.91%	-8.97%	16.09%	15.29%	27.11%	23.16%
ASH	Bloomberg Commodity Index		-7.91%	-9.54%	16.09%	16.09%	27.11%	23.70%
AU	Bloomberg Commodity Index		-7.91%	-8.04%	16.09%	16.83%	27.11%	24.03%
DEH	Bloomberg Commodity Index		-7.91%	-10.45%	16.09%	13.85%	27.11%	22.07%
DU	Bloomberg Commodity Index		-7.91%	-8.27%	16.09%	16.54%	27.11%	23.44%
IEH	Bloomberg Commodity Index		-7.91%	-9.95%	16.09%	14.46%	27.11%	23.89%
IG	Bloomberg Commodity Index		-7.91%	-12.97%	16.09%	31.81%	27.11%	26.34%
IGH	Bloomberg Commodity Index		-7.91%	-8.70%	16.09%	15.64%	27.11%	24.40%
IU	Bloomberg Commodity Index		-7.91%	-7.76%	16.09%	17.18%	27.11%	25.26%
NG	Bloomberg Commodity Index		-7.91%	-12.66%	16.09%	32.40%	27.11%	26.86%
XU	Bloomberg Commodity Index		-7.91%	-7.02%	16.09%	18.12%	27.11%	26.32%
ZEH	Bloomberg Commodity Index		-7.91%	-9.97%	16.09%	14.45%	27.11%	23.83%
ZFH	Bloomberg Commodity Index		-7.91%	-11.63%	16.09%	13.72%	27.11%	23.58%
ZGH	Bloomberg Commodity Index		-7.91%	-8.70%	16.09%	15.60%	27.11%	24.31%
ZU	Bloomberg Commodity Index		-7.91%	-7.76%	16.09%	17.14%	27.11%	25.19%

*See note 1.

Note: Total performance is historical and is not a guarantee of future results. The net asset value of shares classes may go up or down. Performance is net of all applicable fees as well as distributions made during the calendar year ended December 31 (but does not reflect a sales charge as stated in the note 5 to the financial statements). The performance is different across share classes depending on applicable asset management and shareholder servicing fees as disclosed in the note 5 to the financial statements. In addition, currency fluctuations may also affect performance depending on the currency of denomination of the share class and the base currency of the Portfolio. The returns are stated in the currency in which the portfolios are denominated.

Securities Financing Transaction Regulation (unaudited)

The Securities Financing Transaction Regulation (“SFTR”) introduces reporting requirements for securities financing transactions (“SFTs”) and total return swaps. A SFT is defined as per Article 3(11) of the SFTR as:

- a repurchase/reverse repurchase agreement;
- securities or commodities lending and securities or commodities borrowing;
- a buy-sell back transaction or sell-buy back transaction; or
- a margin lending transaction.

As at March 31, 2024, the SICAV held total return swaps (“TRS”) as type of instruments in scope of the SFTR.

Global data

Name of Portfolio	Type of asset	Unrealised gain and loss in the Portfolio base currency and in absolute value	% of Net Assets
CT (Lux) Pan European Absolute Alpha	TRS	95,986	0.25
CT (Lux) American Extended Alpha	TRS	125,699	0.23
CT (Lux) Global Extended Alpha	TRS	479,895	0.51
CT (Lux) Enhanced Commodities	TRS	444,833	0.28

Data on collateral reuse

There was no collateral reuse during the year ended March 31, 2024.

Concentration data

All collateral received in respect of TRS as of March 31, 2024 is cash collateral. The ten largest issuers disclosure is therefore not applicable.

The following table provides details of the top ten counterparties (based on gross volume of outstanding transactions) in respect of TRS held per Portfolio as at March 31, 2024:

Name of Portfolio	Type of asset	Counterparty	Unrealised gain and loss in the Portfolio base currency and in absolute value
CT (Lux) Pan European Absolute Alpha	TRS	UBS	90,481
		Goldman Sachs	5,505
CT (Lux) American Extended Alpha	TRS	Bank of America Merrill Lynch	86,198
		UBS	39,501
CT (Lux) Global Extended Alpha	TRS	UBS	479,895
		Goldman Sachs	255,237
CT (Lux) Enhanced Commodities	TRS	Macquarie	143,336
		JPMorgan	46,260

Safekeeping of collateral received

Cash collateral is received on each Portfolio’s cash account at Citibank Europe plc, Luxembourg Branch.

The table below provides the term deposits amounts held by the SICAV as at March 31, 2024:

Name of Portfolio	Type of collateral	Counterparty	Currency of collateral	Amount of collateral
CT (Lux) Global Extended Alpha	Cash	UBS	USD	480,000
		Total	USD	480,000

Securities Financing Transaction Regulation (unaudited)

(continued)

Aggregate transaction data

Name of Portfolio	Type of collateral	Maturity tenor (collateral)	Currency of collateral	Maturity tenor (SFT/TRS)	Country of establishment (counterparty)	Settlement and clearing	Quality of collateral
CT (Lux) Pan European Absolute Alpha	Cash	Open maturity	EUR	3 months to 1 year / more than 1 year	UK	Bilateral	N/A - Cash
CT (Lux) American Extended Alpha	Cash	Open maturity	USD	3 months to 1 year / more than 1 year	UK	Bilateral	N/A - Cash
CT (Lux) Global Extended Alpha	Cash	Open maturity	USD	1 month to 3 months / 3 months to 1 year / more than 1 year	UK	Bilateral	N/A - Cash
CT (Lux) Enhanced Commodities	Cash	Open maturity	USD	1 day to 1 month	UK	Bilateral	N/A - Cash

Safekeeping of collateral granted

Cash and security collateral paid to the counterparties is delivered to segregated accounts at the counterparty.

The amount of collateral granted for TRS as at March 31, 2024 is as follows:

Name of Portfolio	Type of collateral	Counterparty	Currency of collateral	Amount of collateral	% of collateral held at year-end by category
CT (Lux) Pan European Absolute Alpha	Cash	UBS	EUR	650,000	1.71
		Total	EUR	650,000	1.71
CT (Lux) American Extended Alpha	Cash	UBS	USD	180,000	0.33
		Bank of America Merrill Lynch	USD	100,000	0.18
		Total	USD	280,000	0.51
CT (Lux) Enhanced Commodities	Cash	JPMorgan	USD	1,190,000*	0.75
		Goldman Sachs	USD	490,000	0.31
		Macquarie	USD	290,000	0.18
		Total	USD	1,970,000	1.24

Return/Costs

Return and costs of TRS transactions as at March 31, 2024 are disclosed in the Statement of Operations and Changes in Net Assets of the relevant Portfolio under the headings "Interest expense on swaps", "Net realised gain/(loss) on swaps" and "Change in net unrealised gain/(loss) on swaps".

*This collateral amount may be related to transactions other than TRS which are not covered by SFTR disclosure.

Template periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) Global Social Bond
Legal entity identifier: 5493000LMR3JD1PAQT62

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852 establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable investment objective

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> Yes	<input type="radio"/> <input type="radio"/> <input type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective : ____ <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ____ of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input checked="" type="checkbox"/> It made sustainable investments with a social objective : <u>96.79%</u>	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent was the sustainable investment objective of this financial product met?

The sustainable investment objective of the Portfolio provided positive social outcomes by investing in bonds that supported or funded socially beneficial activities and development, as assessed by the Columbia Threadneedle Social Rating Methodology.

It achieved the social objective by:

- (i) investing in bonds that positively contribute to one or more of the areas of social outcome below. These are based on the social hierarchy of needs approach, whereby “primary” social needs such as housing are foundational and supersede more general social needs. The social outcomes are also aligned to the UN Sustainable Development Goals (SDGs), as the core global set of priorities for social and sustainable development.

The Sub-Advisor uses a proprietary categorisation and rating model (the “Social Rating Methodology”) to carry out a detailed assessment of the bond’s contribution to the social objective pursued by the Portfolio. The Sub-Advisor only selects bonds that are rated as social investments for inclusion in the Portfolio.

Social Outcome Category	Primary SDG	Areas of Social Outcome
Primary Social Needs	Sustainable Cities and Communities	Affordable Housing e.g. Social bonds (housing focus)
Basic Social Needs	Good Health and Well Being	Health and Welfare e.g. Health services
Social Enabling	Quality Education	Education and Training e.g. Printing and publishing
Social Empowerment	Decent Work and Economic Growth	Employment e.g. Retail
Social Enhancement	Sustainable Cities and Communities	Community e.g. Social bonds (community focus)
Social Facilitation	Reduced Inequalities	Access to Services e.g. Financial services (socially focused)
Societal Developments	Industry, Innovation and Infrastructure	Economic Regeneration and Development e.g. Green bonds

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- (ii) excluding bonds from issuers that:
 - a. derived revenue above specific thresholds from industries or activities that it considered to offer minimal social benefits or had a high risk of negative outcomes on society and/or the environment;
 - b. breached accepted international standards and principles of governance as determined by the SubAdvisor such as, but not limited to, the United Nations Global Compact, the International Labour Organization Labour Standards, and the United Nations Guiding Principles on Business and Human Rights.
- (iii) engaged with issuers to enhance the Portfolio’s social focus and standards. As a bondholder, the Sub-Advisor actively sought opportunities to engage with issuers to better understand and positively influence their social value.

● **How did the sustainability indicators perform?**

The Sub-Advisor uses the following sustainability indicators to measure the attainment of the social objective of the Portfolio:

- (i) The number of bonds that are categorised and rated as social investments (sustainable investments) under the Social Rating Methodology. In the reference period, the Fund had the following allocation to bonds rated as social investments (sustainable investments) under the Social Rating Methodology:

Social Rating	Fund
Impact Investments	54.33% (27 bonds)
Investment with Impact	35.19% (31 bonds)
Development Finance	7.26% (5 bonds)

- (ii) The number of bonds from issuers determined to be in breach of the Portfolio’s exclusion criteria. In the reference period, there were no bonds that breached the exclusion criteria.

The number of bonds that are categorised and rated as social investments have been subject to an assurance review by a third party.

● **...and compared to previous periods?**

This is the first disclosure and is therefore not compared to a previous period.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

— — — *How were the indicators for adverse impacts on sustainability factors taken into account?*

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered the principal adverse impacts (PAIs) on sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

The exclusions applied to the Fund related to fossil fuel exposure, non-renewable energy production, global norms, and controversial weapons. In the reference period, the Fund did not breach any of those exclusions. In addition, as per the minimum standards as set out in the Social Investment Guidelines document applied to the fund, no investments were made in Sovereigns or states listed as “Unfree” by NGO Freedom. We thus avoided those assessed by Freedom House as ‘Unfree’ States. Corruption for Sovereigns & supnationals are also assessed by considering the degree to which public sector corruption is perceived to exist, based on the Transparency International framework, and whether a country has a high prevalence of money laundering as identified by the Basel Institute on Governance’s annual Basel Anti-Money Laundering (AML) Index.

The fund also considered PAIs as part of research into, and engagement with, investee companies on environmental sustainability indicators relating decarbonisation and biodiversity, and social factors. Further details of engagement activity are described in this report in the section titled “What actions have been taken to attain the sustainable investment objective during the reference period.”



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024

Largest investments	Sector	% Assets	Country
Japan International Cooperation Agency	Financials	3.59%	JP
Pension Insurance Corporation	Financials	2.46%	GB
Intesa Sanpaolo	Financials	2.38%	IT
Motability	Consumer Discretionary	2.35%	GB
Pearson	Financials	2.31%	GB
Centene Corp	Health Care	2.27%	US
Bupa	Health Care	2.03%	GB
KBC Groep	Financials	2.01%	BE
Orange	Communication Services	2.01%	FR
Banque Federative Du Credit Mutual	Financials	2.00%	FR
AIB Group	Financials	1.99%	IE
Eli Lilly	Health Care	1.97%	US
Chile	Sovereigns	1.96%	CL
Korea Housing Finance Corporation	Financials	1.96%	KR
NatWest	Financials	1.96%	GB

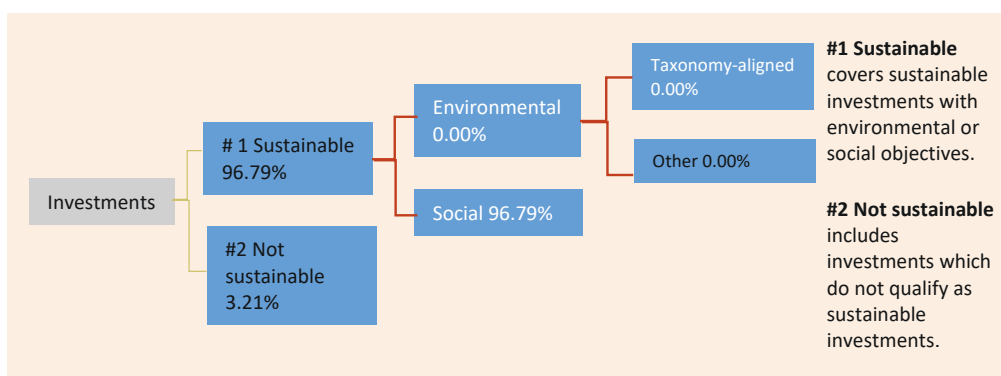


What was the proportion of sustainability-related investments?

96.79% of the Fund was invested in bonds that provided positive social outcomes by supporting or funding socially beneficial activities and development, as assessed by the Social Rating Methodology.

3.21% of the financial product was invested in cash and derivatives.

What was the asset allocation?



In which economic sectors were the investments made?

Sector	% of Net Assets
Financials	24.50%
Supranational	18.15%
Health Care	15.13%
Utilities	12.00%
Consumer Discretionary	6.15%
Sovereign	5.52%
Real Estate	5.27%
Communication Services	5.26%
Sub-Sovereign	4.81%
Cash and derivatives	3.21%



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy

Asset allocation describes the share of investments in specific assets.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes:

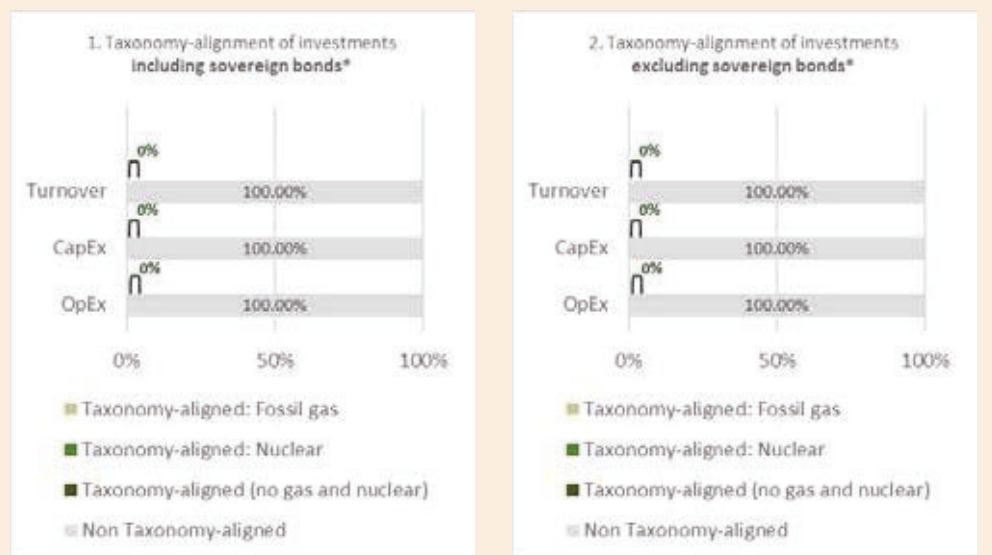
In fossil gas In nuclear energy

No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The Fund had 0% in Enabling Activities and 0% in Transitional Activities.

● **How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?**

This is the first report therefore no comparison can be made.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

0% - The Fund does not have an environmental objective.



What was the share of socially sustainable investments?

96.79% of the portfolio was invested in sustainable investments which contribute to a social objective.



What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “non sustainable” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes.

These other investments are not used to meet the sustainable investment objective of the Portfolio. However, the Portfolio will apply minimum environmental or social safeguards to ensure that such investments will not affect the delivery of the Portfolio’s overarching sustainable investment objective on a continuous basis. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to attain the sustainable investment objective during the reference period?

As a bondholder, we actively seek opportunities to engage with issuers to better understand and positively influence their social value. In addition, we engage with issuers to develop the market for specific use of proceeds issuance includes exhibiting best practice, bond structure and impact reporting.

We are keen to ensure that the negative social impacts of transition are minimised, and aim to confront these challenges by actively engaging with issuers on this topic to promote inclusive growth.

During the review period (since inception 5th December 2023 to 31st March 2024) there were 4 ESG specific engagements with companies held in the portfolio, which were led by the Responsible Investment team. These covered 4 companies across 3 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is a breakdown of the engagements undertaken:

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under the EU Taxonomy.

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	1
Environmental Stewardship	Biodiversity, Water, Waste	0
Business Conduct	Social and Employee Matters	1
Human Rights		0
Labour Standards		2
Public Health		1
Corporate Governance		4

In addition to the Responsible Investment team’s engagements, a number of engagements took place via the investment team and dedicated analysts. This engagement activity primarily contributes to the Fund’s social objective to mobilise capital to support inclusion and address deprivation. The Fund is highly focused on supporting best practice for impact reporting, in particular educating on the importance of community voice in impact reporting within the ICMA (International Capital Markets Association) working groups and among market leading issuers. The aim is to increase the prevalence of target population voice within impact reports, hearing directly from people supported by the bonds to understand exactly what impact has been had, and where future projects need to improve. There has also been a significant drive to increase the prevalence of social considerations across the impact bond market through promoting social co-benefits reporting with green bond issuers. Notable successes have seen the UK and Australian Treasuries release of green bond frameworks which recognise the importance of measuring the social outcomes of green projects, further providing evidence of positive social outcomes regardless of the label attributed to the bond.



How did this financial product perform compared to the reference sustainable benchmark?

Not applicable

- **How did the reference benchmark differ from a broad market index?**

Not applicable

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**

Not applicable

- **How did this financial product perform compared with the reference benchmark?**

Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

Not applicable

- ***How did this financial product perform compared with the broad market index?***

Not applicable

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) Global Corporate Bond
Legal entity identifier: 549300SUFYEH07NXZV66

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p>●● <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p>● ● <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>38.73%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.
- Investing at least 5% of the Fund in sustainable investments, issuers that contribute to environmental or social outcomes.
- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024 the fund rating was 2.40 and the benchmark rating was 2.52 (on a scale of 1-5, where lower is better).
- The fund maintained over 50% of its holdings in strongly rated ESG issuers over the period. On 31 March 2024, the fund held 76.00% in strongly rated ESG issuers.
- The fund invested more than 5% in sustainable investments over the period. On 31 March 2024, the fund held 38.73% in issuers deemed sustainable.
- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions

and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.

- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● **...and compared to previous periods?**

NA - this is the first year that the fund is reporting against its sustainability indicators.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The dedicated use of proceeds of the bond contribute to an environmental or social objective e.g. green bonds, or
3. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.

- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

— — — *How were the indicators for adverse impacts on sustainability factors taken into account?*

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - Generate >30% of revenue from thermal coal extraction;
 - Generate >30% revenue from thermal coal generation;
 - Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024

Issuer name	Sector	Average weight	Country
United States of America	Sovereigns	5.18%	US
Roche Inc	Health Care	2.37%	US
Amgen Inc	Health Care	2.34%	US
Bank of America Corp	Financials	2.11%	US
Unitedhealth Group Inc	Health Care	1.78%	US
JP Morgan Chase & Co	Financials	1.62%	US
NBN Co Ltd	Consumer Discretionary	1.56%	AU
Amprion GmbH	Utilities	1.53%	DE
NiSource Inc	Utilities	1.51%	US
HSBC Plc	Financials	1.48%	GB
DS Smith Plc	Materials	1.44%	GB
Nestle Inc	Consumer Staples	1.44%	US
Diageo Capital Plc	Consumer Staples	1.36%	GB
Pfizer	Financials	1.20%	SG
Eversource Energy	Utilities	1.13%	US



What was the proportion of sustainability-related investments?

● What was the asset allocation?

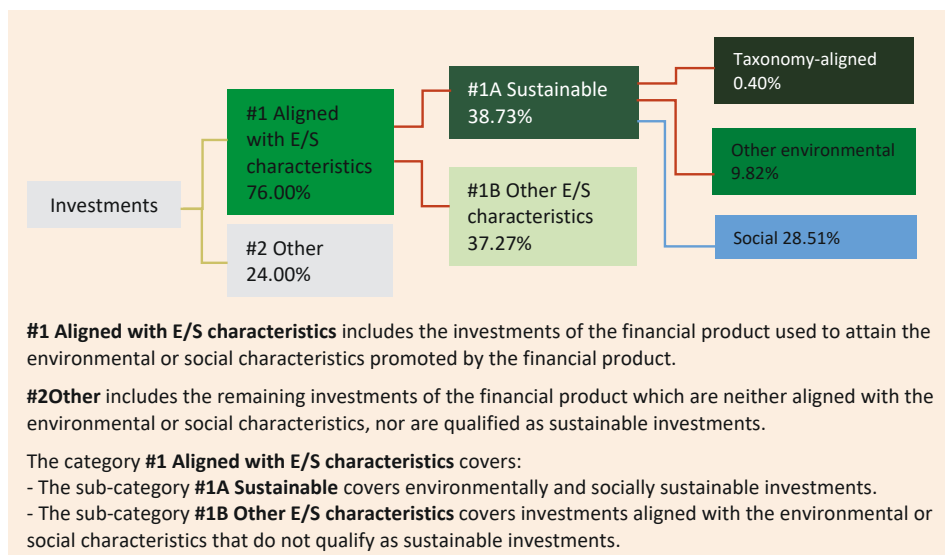
Asset allocation describes the share of investments in specific assets.

76.00% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

24.00% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

Sector	% of Net Assets
Financials	24.48%
Utilities	18.47%
Health Care	12.85%
Communication Services	6.94%
Sovereign	6.34%
Consumer Staples	5.54%
Real Estate	5.05%
Consumer Discretionary	4.15%
Industrials	3.83%
Energy	2.61%
Information Technology	2.18%
Materials	2.09%
Sub-sovereign	1.56%
Supranational	0.16%
Cash and derivatives	3.76%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.40% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

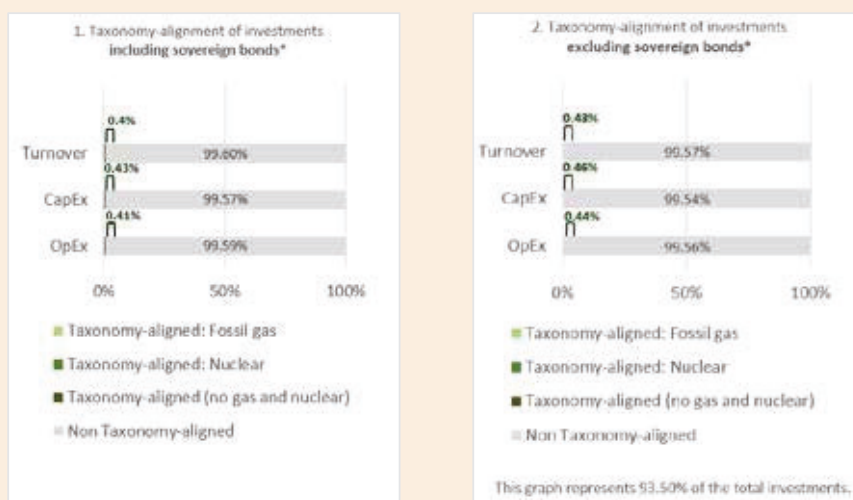
- Yes:
- In fossil gas In nuclear energy
- No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, ‘sovereign bonds’ consist of all sovereign exposures.

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

0.000% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.335% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable – this is the the first periodic disclosure for this Fund.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

9.82% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

28.51% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 99 ESG specific engagements with companies held in the portfolio. These covered 44 companies across 8 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	50%
Environmental Stewardship	Biodiversity, Water, Waste	23%
Business Conduct	Social and Employee Matters	8%
Human Rights		19%
Labour Standards		41%

Public Health		11%
Corporate Governance		39%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable
- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not applicable
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable
- ***How did this financial product perform compared with the broad market index?***
Not applicable

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) European Corporate Bond
Legal entity identifier: 549300MRKNETV49EZ274

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p>●● <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p>● ● <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>43.24%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.
- Investing at least 5% of the Fund in sustainable investments, which are issuers that contribute to environmental or social outcomes.
- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024, the fund rating was 2.24 and the benchmark rating was 2.33 (on a scale of 1-5, where lower is better).
- The fund maintained over 50% of its holdings in strongly rated ESG issuers over the period. On 31 March 2024, the fund held 73.51% in strongly rated ESG issuers.
- The fund invested more than 5% in sustainable investments over the period. On 31 March 2024, the fund held 43.24% in issuers deemed sustainable.
- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions

and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.

- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● ***...and compared to previous periods?***

Not applicable - this is the first year that the fund is reporting against its sustainability indicators.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The dedicated use of proceeds of the bond contribute to an environmental or social objective e.g. green bonds, or
3. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

— — — *How were the indicators for adverse impacts on sustainability factors taken into account?*

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do no significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - o Generate >30% of revenue from thermal coal extraction;
 - o Generate >30% revenue from thermal coal generation;
 - o Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”



What were the top investments of this financial product?

Issuer name	Sector	Average weight	Country
Bundesrepublik Deutschland	Sovereigns	7.24%	DE
Elia Transmission	Utilities	2.08%	BE
NBN Co Ltd	Consumer Discretionary	1.85%	AU
BNP Paribas	Financials	1.75%	FR
RCI Banque	Consumer Discretionary	1.65%	FR
Amprion GmbH	Utilities	1.61%	DE
RTE Reseau De Transport D Electricite	Utilities	1.56%	FR
Wolters Kluwer N.V.	Industrials	1.44%	NL
Vier Gas Transport GmbH	Energy	1.40%	DE
Virgin Money UK Plc	Financials	1.37%	GB
Credit Agricole	Financials	1.33%	FR
Banque Federative Du Credit Mutuel	Financials	1.32%	FR
DNB Bank	Financials	1.30%	NO
DS Smith Plc	Materials	1.29%	GB
ING Groep N.V.	Financials	1.29%	NL

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024



What was the proportion of sustainability-related investments?

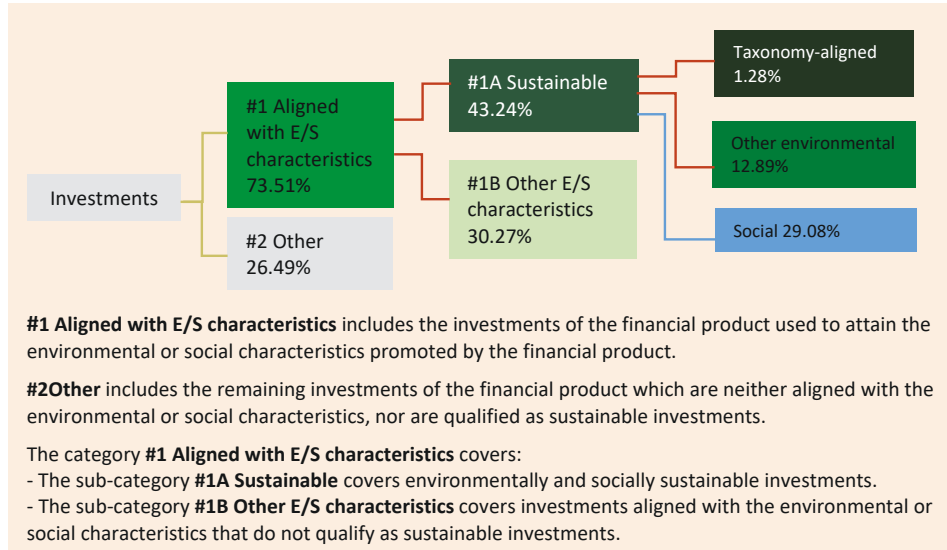
● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.

73.51% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

26.49% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

Sector	% of Net Assets
Financials	30.70%
Utilities	17.85%
Sovereign	7.24%
Real Estate	6.64%
Industrials	6.37%
Consumer Discretionary	6.31%
Communication Services	5.95%
Sub-sovereign	5.52%
Health Care	3.79%
Consumer Staples	2.87%
Materials	2.78%
Energy	1.38%
Supranational	0.73%
Information Technology	0.47%
Cash and derivatives	1.40%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

1.28% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:

In fossil gas In nuclear energy

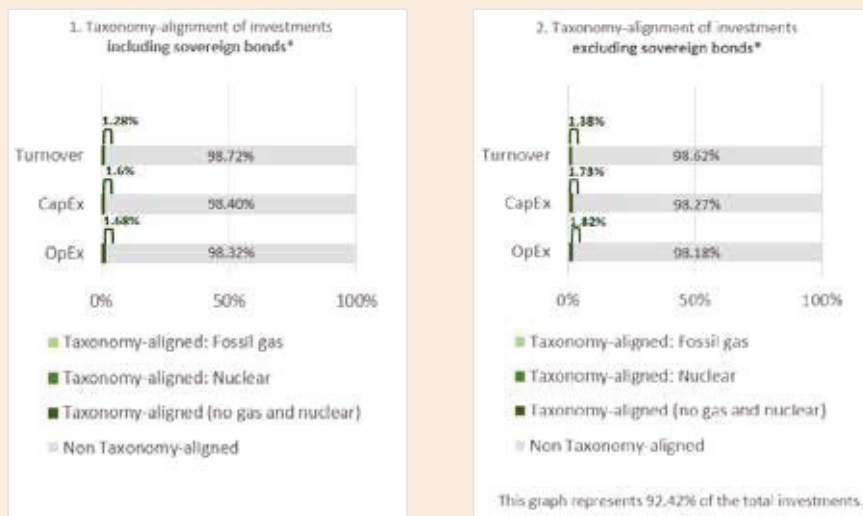
No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

1.17% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable - This is the first periodic disclosure for this Fund.

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

12.89% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

29.08% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 83 ESG specific engagements with companies held in the portfolio. These covered 36 companies across 9 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	45%
Environmental Stewardship	Biodiversity, Water, Waste	15%
Business Conduct	Social and Employee Matters	6%
Human Rights		9%
Labour Standards		29%

Public Health		11%
Corporate Governance		36%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable
- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not applicable
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable
- ***How did this financial product perform compared with the broad market index?***
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) European High Yield Bond
Legal entity identifier: 54930067E3IWWEY1X181

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p>●● <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p>● ● <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>27.61%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.

- Holding at least 5% in sustainable investments, which are companies that make a positive contribution to society and/or the environment

- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.

- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.

- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.

- Engaging with companies that have poorer ESG Materiality Ratings to encourage improvement of their ESG practices over time on issues ranging from climate change to board independence and diversity.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024 the fund rating was 2.47 and the benchmark rating was 2.55 (on a scale of 1-5, where lower is better).

- The financial product maintained over 50% of its holdings in strongly rated ESG issuers over the reporting period. On 31 March 2024, the fund held 59.01% in strongly rated ESG issuers.

- The financial product held over 5% in sustainable investments over the reporting period. On 31 March 2024, the fund held 27.61% in sustainable investments.

- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.
- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

● **...and compared to previous periods?**

	2024	2023
ESG Materiality Rating Fund vs Benchmark (12 month rolling average)	2.47 vs 2.55	2.54 vs 2.76
At least 50% of the Fund in strongly rated ESG companies	59.01%	55.33%
At least 5% of the Fund in sustainable investments	27.61%	N/A
Global Norms Exclusions	No Breaches	No Breaches
Thermal Coal, Civilian Weapons and Tobacco exclusions	No Breaches	No Breaches
Controversial Weapons exclusion	No Breaches	No Breaches

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The dedicated use of proceeds of the bond contribute to an environmental or social objective e.g. green bonds, or

3. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and issuer selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - Generate >30% of revenue from thermal coal extraction;
 - Generate >30% revenue from thermal coal generation;
 - Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles

- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024.

Issuer name	Sector	Average weight	Country
Telefonica Europe B.V.	Communication Services	2.74%	NL
TELECOM ITALIA SPA	Communication Services	2.62%	IT
FORVIA SE	Consumer Discretionary	1.98%	FR
VODAFONE GROUP PUBLIC LIMITED COMPANY	Communication Services	1.90%	GB
Teva Pharmaceutical Finance Netherlands II B.V.	Healthcare	1.70%	NL
PINEWOOD FINCO PLC	Media	1.61%	GB
Grifols, S.A.	Health Care	1.43%	ES
VEOLIA ENVIRONNEMENT SA	Utilities	1.38%	FR
EDP - Energias de Portugal, S.A.	Utilities	1.25%	PT
ILIAD SA	Communication Services	1.24%	FR
IQVIA INC.	Health Care	1.22%	US
ZF Europe Finance B.V.	Automotive	1.14%	NL
LORCA TELECOM BONDSCO SA	Communication Services	1.14%	ES
Bayer Aktiengesellschaft	Health Care	1.12%	DE
VIRGIN MEDIA SECURED FINANCE PLC	Communication Services	1.08%	GB



What was the proportion of sustainability-related investments?

● What was the asset allocation?

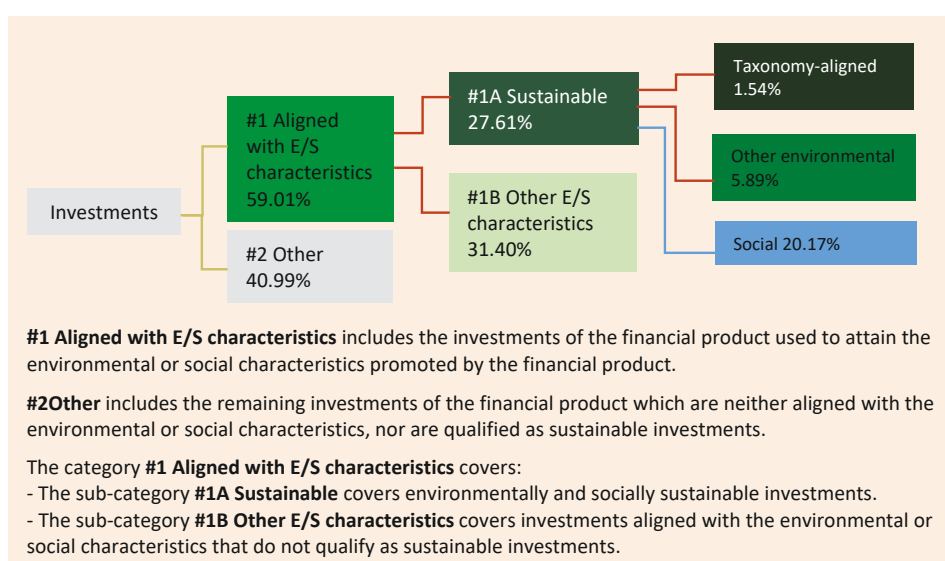
59.01% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

Asset allocation describes the share of investments in specific assets.

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

40.99% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



In which economic sectors were the investments made?

Sector	% of Net Assets
Financials	12.10%
Communication Services	25.60%
Consumer Discretionary	14.30%
Health Care	11.80%
Industrials	9.60%
Utilities	6.80%
Materials	7.00%
Consumer Staples	5.10%
Real Estate	1.60%
Cash and Derivatives	3.00%
Information Technology	1.70%
Energy	1.40%

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

1.54% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:

In fossil gas In nuclear energy

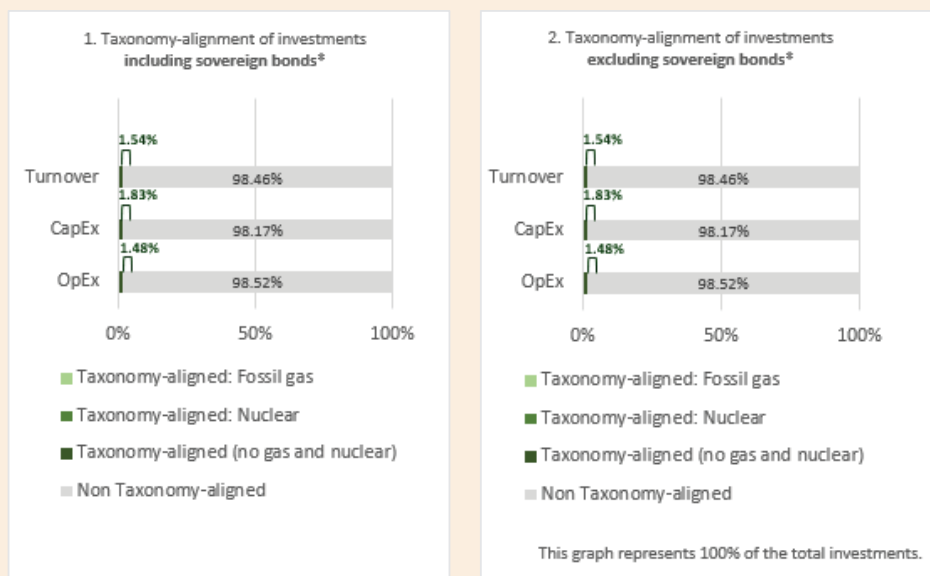
No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

0.007% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.599% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

	31/03/2024	31/03/2023
EU Taxonomy Alignment	1.54%	0.00%



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

5.89% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

20.17% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 44 ESG specific engagements with companies held in the portfolio. These covered 22 companies across 8 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	30.49%
Environmental Stewardship	Biodiversity, Water, Waste	8.54%
Business Conduct	Social and Employee Matters	4.88%
Human Rights		4.88%
Labour Standards		17.07%
Public Health		10.98%
Corporate Governance		23.17



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- ***How does the reference benchmark differ from a broad market index?***

Not applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

Not applicable

- ***How did this financial product perform compared with the reference benchmark?***

Not applicable

- ***How did this financial product perform compared with the broad market index?***

Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) European Social Bond
Legal entity identifier: 549300071NVI9LFDKW96

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852 establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable investment objective

Did this financial product have a sustainable investment objective?	
<input checked="" type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> Yes	<input type="radio"/> <input type="radio"/> <input type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: %	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___ of sustainable investments
<input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
<input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	<input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
<input checked="" type="checkbox"/> It made sustainable investments with a social objective: 96.34%	<input type="checkbox"/> with a social objective
	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent was the sustainable investment objective of this financial product met?

The sustainable investment objective of the Portfolio provided positive social outcomes by investing in bonds that supported or funded socially beneficial activities and development, as assessed by the Columbia Threadneedle Social Rating Methodology.

It achieved the social objective by:

- (i) investing in bonds that positively contributed to one or more of the areas of social outcome below. These are based on the social hierarchy of needs approach, whereby “primary” social needs such as housing are foundational and supersede more general social needs. The social outcomes are also aligned to the UN Sustainable Development Goals (SDGs), as the core global set of priorities for social and sustainable development.

The Sub-Advisor uses a proprietary categorisation and rating model (the “Social Rating Methodology”) to carry out a detailed assessment of the bond’s contribution to the social objective pursued by the Portfolio. The Sub-Advisor only selects bonds that are rated as social investments for inclusion in the Portfolio.

Social Outcome Category	Primary SDG	Areas of Social Outcome
Primary Social Needs	Sustainable Cities and Communities	Affordable Housing e.g. Social bonds (housing focus)
Basic Social Needs	Good Health and Well Being	Health and Welfare e.g. Health services
Social Enabling	Quality Education	Education and Training e.g. Printing and publishing
Social Empowerment	Decent Work and Economic Growth	Employment e.g. Retail
Social Enhancement	Sustainable Cities and Communities	Community e.g. Social bonds (community focus)
Social Facilitation	Reduced Inequalities	Access to Services e.g. Financial services (socially focused)
Societal Developments	Industry, Innovation and Infrastructure	Economic Regeneration and Development e.g. Green bonds

- (ii) excluding bonds from issuers that:

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- a. derived revenue above specific thresholds from industries or activities that it considered offer minimal social benefits or have a high risk of negative outcomes on society and/or the environment;
 - b. breached accepted international standards and principles of governance as determined by the Sub-Advisor such as, but not limited to, the United Nations Global Compact, the International Labour Organization Labour Standards, and the United Nations Guiding Principles on Business and Human Rights.
- (iii) engaging with issuers to enhance the Portfolio’s social focus and standards. As a bondholder, the Sub-Advisor actively sought opportunities to engage with issuers to better understand and positively influence their social value.

● **How did the sustainability indicators perform?**

The Sub-Advisor uses the following sustainability indicators to measure the attainment of the social objective of the Fund:

- (i) The number of bonds that are categorised and rated as social investments (sustainable investments) under the Social Rating Methodology. In the reference period, the Fund had the following allocation to bonds rated as social investments (sustainable investments) under the Social Rating Methodology:

Social Rating	Portfolio
Impact Investments	42.64% (88 bonds)
Investment with Impact	36.38% (101 bonds)
Development Finance	17.32% (43 bonds)

- (ii) The number of bonds from issuers determined to be in breach of the Portfolio’s exclusion criteria. In the reference period, there were no bonds that breached the Portfolio’s exclusion criteria.

The number of bonds that are categorised and rated as social investments have been subject to an assurance review by a third party.

● **...and compared to previous periods?**

The Fund was an Article 8 fund in the previous period. The following data was reported last year:

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Social Rating Scores, % Portfolio

	1 - Strong	2 - Good	3 - Moderate	4 - Minor
A	37.0%	1.9%	–	–
B	6.3%	17.6%	13.8%	0.7%
C	7.0%	4.0%	5.5%	5.1%

Data as at 31/03/2023.

(Note: 'A' indicates Impact Investments, 'B' indicates Investments with Impact and 'C' indicates Development Finance)

In comparison to this years data, the table below shows a like-for-like breakdown for the Social Impact Ratings.

Social Rating	31/03/2024	31/03/2023
Impact Investments (A)	42.64%	38.86%
Investment with Impact (B)	36.38%	38.38%
Development Finance (C)	17.32%	21.60%

In addition, the Fund was also consistent in not breaching any of the exclusion criteria compared to the last period.

The number of bonds that are categorised and rated as social investments have been subject to an assurance review by a third party.

How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability

objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

--- *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered PAIs through a combination of exclusions, investment research and monitoring and engaging with investee companies. The exclusions applied to the Fund related to fossil fuel exposure, non-renewable energy production, global norms, and controversial weapons. In the reference period, the Fund did not breach any of those exclusions. In addition, as per the minimum standards as set out in the Social Investment Guidelines document applied to the fund, no investments were made in countries oppressing freedoms or taking action which would violate the principle of the UN Global Compact. We thus avoided those assessed by Freedom House as 'Unfree' States and those ranked lowest on Transparency International's Corruption Perceptions Index.

The fund also considered PAIs as part of research into, and engagement with, investee companies on environmental sustainability indicators relating decarbonisation and biodiversity, and social factors. Further details of engagement activity are described in this report in the section titled "What actions have been taken to attain the sustainable investment objective during the reference period."



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024

Largest investments	Sector	% Assets	Country
Bundesrepublik Deutschland	Sovereigns	3.80%	DE
Council of Europe	Supranational	2.44%	FR
UNEDIC	Industrials	2.35%	FR
The Wellcome Trust	Financials	2.20%	GB
Vonovia	Real Estate	2.20%	DE
Motability	Consumer Discretionary	2.12%	GB
European Union	Financials	2.11%	BE
Caisse D'amortissement De La Social	Financials	2.10%	FR
Orange	Communication Services	2.04%	FR
AIB Group	Financials	2.01%	IE
Suez	Industrials	1.92%	FR
NatWest	Financials	1.86%	GB
KBC Groep	Financials	1.86%	BE
Amprion	Utilities	1.79%	DE
Banque Federative Du Credit Mutuel	Financials	1.72%	FR



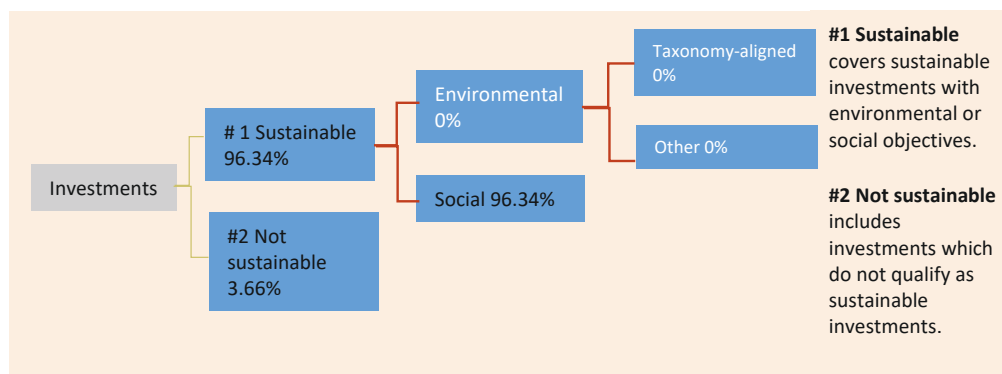
What was the proportion of sustainability-related investments?

96.34% of the Fund was invested in bonds that provided positive social outcomes by supporting or funding socially beneficial activities and development, as assessed by the Social Rating Methodology.

3.66% of the financial product was invested in cash and derivatives.

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



● **In which economic sectors were the investments made?**

Sector	% of Net Assets
Financials	32.31%
Utilities	12.74%
Sub-sovereign	12.72%
Supranational	10.00%
Real Estate	7.22%
Communication Services	5.89%
Sovereign	5.21%
Health Care	4.56%
Consumer Discretionary	2.75%
Industrials	2.16%
Materials	0.57%
Consumer Staples	0.21%
Cash and derivatives	3.66%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure is not presented due to reliable data not being available
Sustainable use and protection of water and marine resources	This figure is not presented due to reliable data not being available
Transition to a circular economy	This figure is not presented due to reliable data not being available

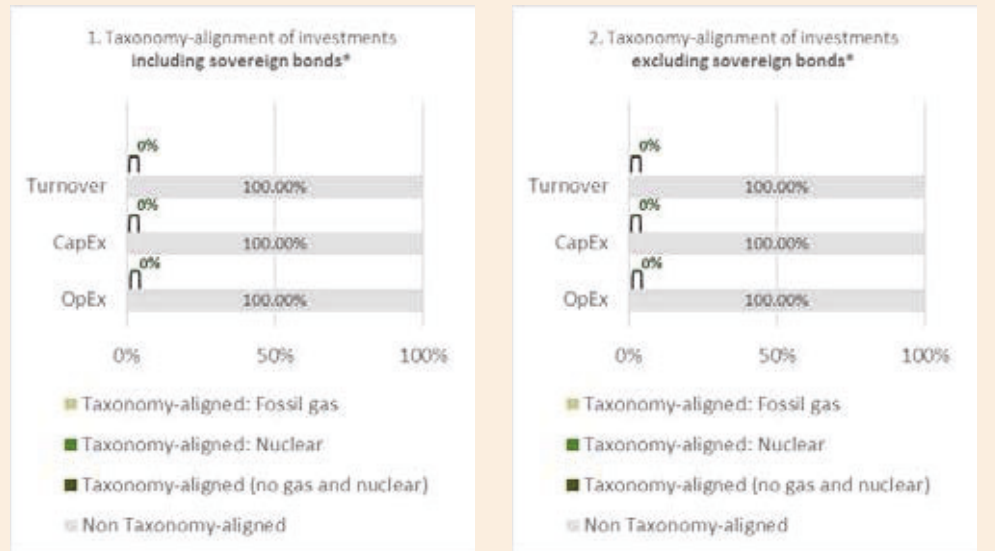
Pollution prevention and control	This figure is not presented due to reliable data not being available
Protection and restoration of biodiversity and ecosystems	This figure is not presented due to reliable data not being available

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

● **What was the share of investments made in transitional and enabling activities?**

The Fund had 0% in Enabling Activities and 0% in Transitional Activities.

● **How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?**

	31/03/2024	31/03/2023
EU Taxonomy Alignment	0.00%	0.00%



What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

0% - The Fund does not have an environmental objective.



What was the share of socially sustainable investments?

96.34%% of the portfolio was invested in sustainable investments which contribute to a social objective.



What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “non sustainable” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes.

These other investments are not used to meet the sustainable investment objective of the Portfolio. However, the Portfolio will apply minimum environmental or social safeguards to ensure that such investments will not affect the delivery of the Portfolio’s overarching sustainable investment objective on a continuous basis. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What actions have been taken to attain the sustainable investment objective during the reference period?

As a bondholder, we actively seek opportunities to engage with issuers to better understand and positively influence their social value. In addition, we engage with issuers to develop the market for specific use of proceeds issuance includes exhibiting best practice, bond structure and impact reporting.

We are keen to ensure that the negative social impacts of transition are minimised and aim to confront these challenges by actively engaging with issuers on this topic to promote inclusive growth.

During the review period (31/03/2023 to 31/03/2024) there were 42 ESG specific engagements with companies held in the portfolio, which were led by the Responsible Investment team. These covered 22 companies across 9 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	19
Environmental Stewardship	Biodiversity, Water, Waste	11
Business Conduct	Social and Employee Matters	5
Human Rights		4
Labour Standards		11
Public Health		8
Corporate Governance		15

In addition to the Responsible Investment team’s engagements, a large number of engagements took place via the investment team and dedicated analysts. This engagement activity primarily contributes to the Fund’s social objective to mobilise capital to support inclusion and address deprivation. The Fund is highly focused on supporting best practice for impact reporting, in particular educating on the importance of community voice in impact reporting within the ICMA (International Capital Markets Association) working groups and among market leading issuers. The aim is to increase the prevalence of target population voice within impact reports, hearing directly from people supported by the bonds to understand exactly what impact has been had, and where future projects need to improve. There has also been a significant drive to increase the prevalence of social considerations across the impact bond market through promoting social co-benefits reporting with green bond issuers. Notable successes have seen the UK and Australian Treasuries release of green bond frameworks which recognise the importance of measuring the social outcomes of green projects, further providing evidence of positive social outcomes regardless of the label attributed to the bond.



How did this financial product perform compared to the reference sustainable benchmark?

Not applicable

- ***How did the reference benchmark differ from a broad market index?***

Not applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?***

Not applicable

- ***How did this financial product perform compared with the reference benchmark?***

Not applicable

- ***How did this financial product perform compared with the broad market index?***

Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) Global Focus
Legal entity identifier: 549300N6B2IZVI8Z4Q40

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p>●● <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p>● ● <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>69.68%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.
- Holding at least 5% of the Fund holdings in sustainable investments, which are companies that make a positive contribution to society and/or the environment.
- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The positive ESG Materiality rating versus the benchmark was monitored daily by our compliance systems. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024, the fund rating was 2.15 and the benchmark rating was 2.46 (on a scale of 1-5, where lower is better).
- The Fund maintained over 50% of its holdings in strongly rated ESG issuers over the period. On 31 March 2024, the fund held 91.25% in strongly rated ESG issuers.
- The Fund held over 5% of its holdings in sustainable investments over the period. On 31 March 2024, 69.68% of the Fund was held in sustainable investments.
- We excluded companies that we determined were in breach of accepted

international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.
- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

● ***...and compared to previous periods?***

	2024	2023
ESG Materiality Rating Fund vs Benchmark (12 month rolling average)	2.15 vs 2.46	2.41 vs 2.73
At least 50% of the Fund in strongly rated ESG companies	91.25%	76.95%
At least 5% of the Fund in sustainable investments	69.68%	N/A
Global Norms Exclusions	No Breaches	No Breaches
Thermal Coal, Civilian Weapons and Tobacco exclusions	No Breaches	No Breaches
Controversial Weapons exclusion	No Breaches	No Breaches

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - Generate >30% of revenue from thermal coal extraction;
 - Generate >30% revenue from thermal coal generation;
 - Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024.

Issuer name	Sector	Average weight	Country
MICROSOFT CORPORATION	Information Technology	8.79%	US
MASTERCARD INCORPORATED.	Financials	5.11%	US
AMAZON.COM, INC.	Consumer Discretionary	4.21%	US
LINDE PUBLIC LIMITED COMPANY	Materials	4.03%	GB
VISA INC.	Financials	3.94%	US
NVIDIA CORPORATION	Information Technology	3.58%	US
APPLIED MATERIALS, INC.	Information Technology	3.12%	US
LAM RESEARCH CORPORATION	Information Technology	2.98%	US
KEYENCE CORPORATION	Information Technology	2.94%	JP
ALPHABET INC.	Communication Services	2.90%	US
Taiwan Semiconductor Manufacturing Co., Ltd.	Information Technology	2.76%	TW
ELI LILLY AND COMPANY	Health Care	2.26%	US
HOWMET AEROSPACE INC.	Industrials	2.22%	US
INTUIT INC.	Information Technology	2.11%	US
INSULET CORPORATION	Health Care	2.03%	US



What was the proportion of sustainability-related investments?

What was the asset allocation?

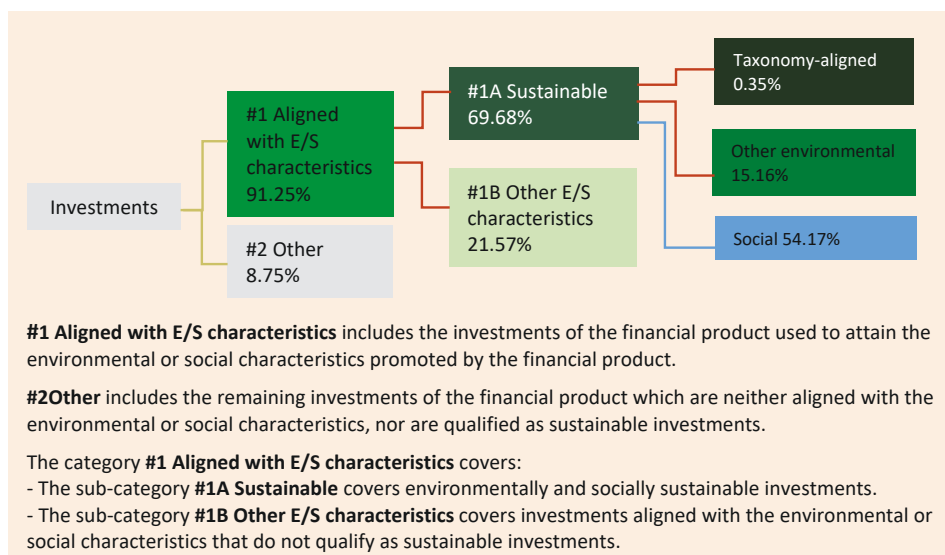
91.25% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

Asset allocation describes the share of investments in specific assets.

8.75% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

Sector	% of Net Assets
Information Technology	28.26%
Financials	16.15%
Health Care	14.43%
Industrials	13.94%
Consumer Discretionary	10.67%
Materials	6.29%
Communication Services	4.47%
Consumer Staples	3.91%
Cash and Derivatives	1.88%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.35% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:

In fossil gas In nuclear energy

No

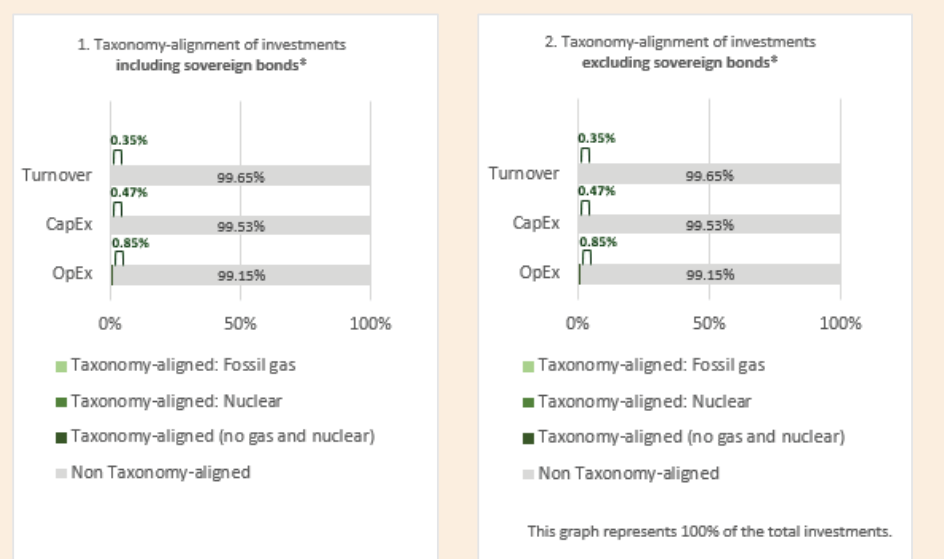
Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.33% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

	31/03/2024	31/03/2023
EU Taxonomy Alignment	0.35%	0.00%



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

15.16% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

54.17% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 48 ESG specific engagements with companies held in the portfolio. These covered 26 companies across 10 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	26.67%

Environmental Stewardship	Biodiversity, Water, Waste	18.10%
Business Conduct	Social and Employee Matters	9.52%
Human Rights		7.62%
Labour Standards		15.24%
Public Health		2.86%
Corporate Governance		20.00%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) Global Emerging Market Equities
Legal entity identifier: 54930005951G2G7M5Y50

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p><input checked="" type="radio"/> <input type="radio"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p><input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>37.31%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.
- Holding at least 5% of the Fund holdings in sustainable investments, which are companies that make a positive contribution to society and/or the environment.
- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024, the fund rating was 2.67 and the benchmark rating was 2.68 (on a scale of 1-5, where lower is better).
- The Fund maintained over 50% of its holdings in strongly rated ESG issuers over the period. On 31 March 2024, the fund held 72.71% in strongly rated ESG issuers.
- The Fund held over 5% of its holdings in sustainable investments over the period. On 31 March 2024, 37.31% of the Fund was held in sustainable investments.

- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.

- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the reporting period.

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● ***...and compared to previous periods?***

Not applicable – we will provide a comparison of the sustainability indicators to a previous period in the next report

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund partially invests in sustainable investments, with the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The company generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The company has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex. Companies in this category are reviewed and approved by our responsible investment team.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

— — — *How were the indicators for adverse impacts on sustainability factors taken into account?*

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - o Generate >30% of revenue from thermal coal extraction;
 - o Generate >30% revenue from thermal coal generation;
 - o Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024.

Issuer name	Sector	Average weight	Country
Taiwan Semiconductor Manufacturing Co., Ltd.	Information Technology	9.24%	TW
Samsung Electronics Co., Ltd.	Information Technology	6.39%	KR
Tencent Holdings Limited	Communication Services	3.90%	CN
SK hynix Inc.	Information Technology	3.52%	KR
PT Bank Rakyat Indonesia (Persero) Tbk	Financials	2.66%	ID
ICICI BANK LIMITED	Financials	2.52%	IN
LARSEN AND TOUBRO LIMITED	Industrials	2.45%	IN
INDUSIND BANK LTD.	Financials	2.24%	IN
PT Bank Central Asia Tbk	Financials	2.21%	ID
Grupo Financiero Banorte, S.A.B. de C.V.	Financials	2.07%	MX
PDD Holdings Inc.	Consumer Discretionary	2.07%	IE
BYD COMPANY LIMITED	Consumer Discretionary	1.76%	CN
NATIONAL BANK OF GREECE S.A.	Financials	1.75%	GR
BAJAJ FINANCE LIMITED	Financials	1.75%	IN
MercadoLibre, Inc.	Consumer Discretionary	1.63%	UY



What was the proportion of sustainability-related investments?

● **What was the asset allocation?**

72.71% of the Fund was invested in issuers with either:

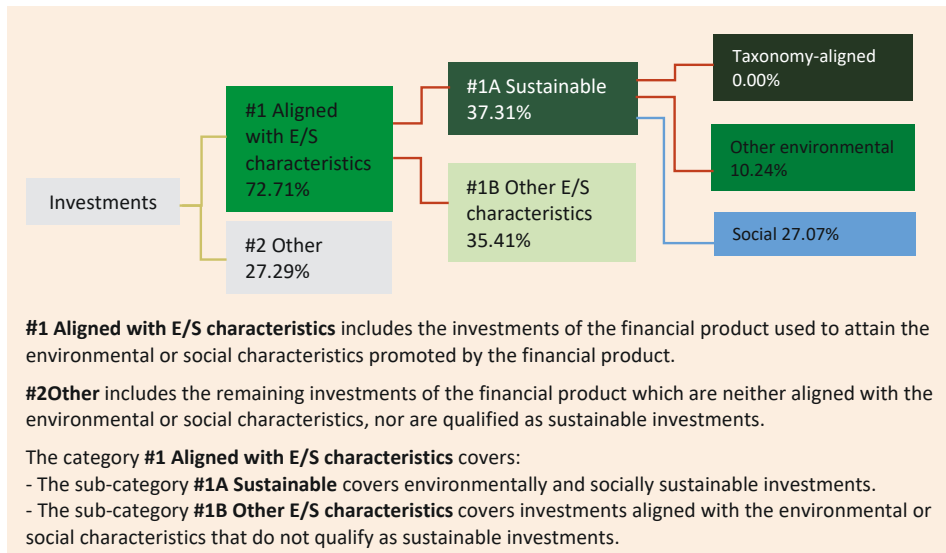
- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

27.29% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not

Asset allocation describes the share of investments in specific assets.

aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

Sector	% of Net Assets
Financials	28.96%
Information Technology	28.41%
Consumer Discretionary	10.87%
Industrials	9.04%
Communication Services	6.33%
Consumer Staples	5.46%
Energy	2.99%
Cash and Derivatives	2.27%
Health Care	2.24%
Materials	1.63%
Real Estate	1.55%
Utilities	0.26%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.00% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy

alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:

In fossil gas In nuclear energy

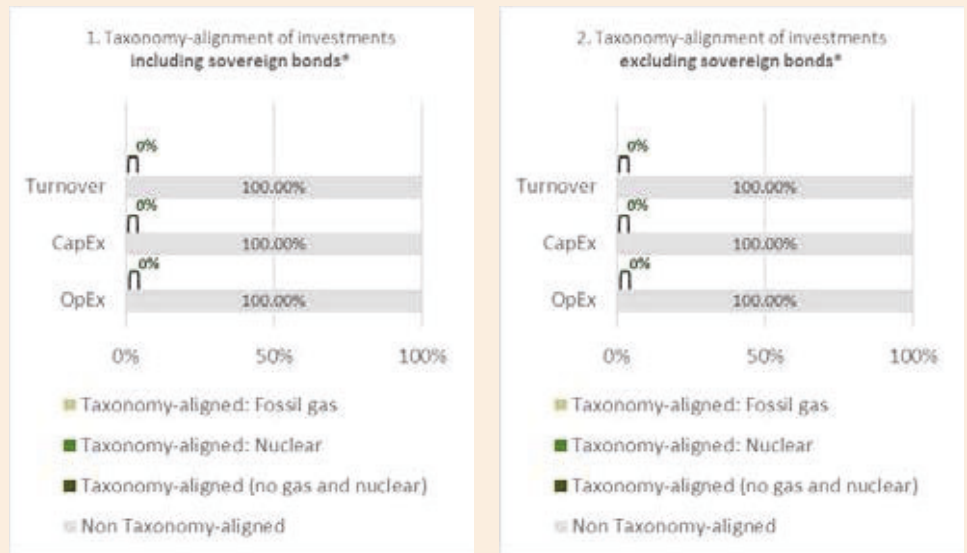
No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.00% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable. This is the first time we are reporting taxonomy alignment for this Fund.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

10.24% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

27.07% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 65 ESG specific engagements with companies held in the portfolio. These covered 31 companies across 11 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	23.40%
Environmental Stewardship	Biodiversity, Water, Waste	14.89%
Business Conduct	Social and Employee Matters	8.51%
Human Rights		7.80%
Labour Standards		12.77%
Public Health		0.71%
Corporate Governance		31.91%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable
- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not applicable
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable
- ***How did this financial product perform compared with the broad market index?***
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) Global Equity Income
Legal entity identifier: 549300WX6ZDL2WOHJS77

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p>●● <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p>● ● <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>61.25%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.
- Holding at least 5% of the Fund holdings in sustainable investments, which are companies that make a positive contribution to society and/or the environment.
- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The positive ESG Materiality rating versus the benchmark was monitored daily by our compliance systems. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024 the fund rating was 2.32 and the benchmark rating was 2.45 (on a scale of 1-5, where lower is better).
- The Fund maintained over 50% of its holdings in strongly rated ESG companies over the period. On 31 March 2024, the fund held 97.07% in strongly rated ESG companies.
- The Fund held over 5% of its holdings in sustainable investments over the

period. On 31 March 2024, 61.25% of the Fund was held in sustainable investments.

- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.
- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.
- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

● **...and compared to previous periods?**

	2024	2023
ESG Materiality Rating Fund vs Benchmark (12 month rolling average)	2.32 vs 2.45	2.19 vs 2.73
At least 50% of the Fund in strongly rated ESG companies	97.07%	78.76%
At least 5% of the Fund in sustainable investments	61.25%	N/A
Global Norms Exclusions	No Breaches	No Breaches
Thermal Coal, Civilian Weapons and Tobacco exclusions	No Breaches	No Breaches
Controversial Weapons exclusion	No Breaches	No Breaches

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively

contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - Generate >30% of revenue from thermal coal extraction;
 - Generate >30% revenue from thermal coal generation;

- Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”.



What were the top investments of this financial product?

Issuer name	Sector	Average weight	Country
MICROSOFT CORPORATION	Information Technology	4.93%	US
Samsung Electronics Co., Ltd.	Information Technology	3.18%	KR
Taiwan Semiconductor Manufacturing Co., Ltd.	Information Technology	2.86%	TW
INTERCONTINENTAL EXCHANGE, INC.	Financials	2.44%	US
MEDTRONIC PUBLIC LIMITED COMPANY	Health Care	2.32%	IE
AMERICAN EXPRESS COMPANY	Financials	2.23%	US
THE PROCTER & GAMBLE COMPANY	Consumer Staples	2.03%	US
Deutsche Telekom AG	Communication Services	2.03%	DE
CANADIAN NATIONAL RAILWAY CO	Industrials	1.98%	CA
GENERAL MOTORS COMPANY	Consumer Discretionary	1.96%	US
CONOCOPHILLIPS	Energy	1.93%	US
Siemens Aktiengesellschaft	Industrials	1.92%	DE
ELEVANCE HEALTH, INC.	Health Care	1.88%	US
BROADCOM INC.	Information Technology	1.84%	US
MediaTek Inc.	Information Technology	1.76%	TW

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024.



What was the proportion of sustainability-related investments?

What was the asset allocation?

97.07% of the Fund was invested in issuers with either:

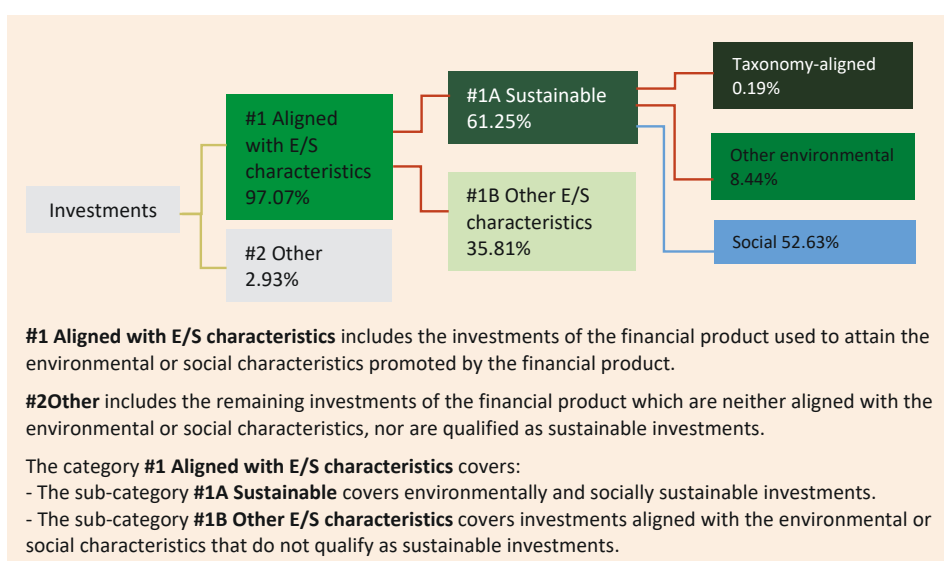
- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable

Asset allocation describes the share of investments in specific assets.

investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

2.93% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



In which economic sectors were the investments made?

Sector	% of Net Assets
Information Technology	21.82%
Health Care	14.61%
Financials	14.57%
Industrials	13.02%
Materials	7.90%
Consumer Staples	7.20%
Consumer Discretionary	5.53%
Energy	5.10%
Utilities	4.36%
Communication Services	3.90%
Real Estate	1.02%
Cash and Derivatives	0.97%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.19% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:

In fossil gas In nuclear energy

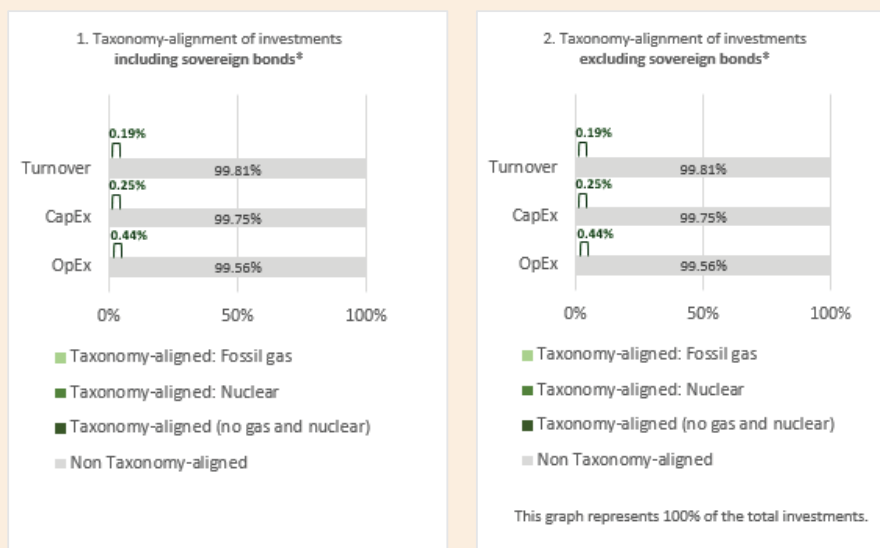
No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

0.000% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.162% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

	31/03/2024	31/03/2023
EU Taxonomy Alignment	0.19%	0.00%

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

8.44% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

52.63% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 64 ESG specific engagements with companies held in the portfolio. These covered 34 companies across 9 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	21.19%
Environmental Stewardship	Biodiversity, Water, Waste	14.41%

Business Conduct	Social and Employee Matters	5.08%
Human Rights		11.02%
Labour Standards		13.56%
Public Health		7.63%
Corporate Governance		27.12%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?`**
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) Global Select
Legal entity identifier: 5493004VNS7Y85HXL13

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p>●● <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p>● ● <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>70.58%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.
- Holding at least 5% of the Fund holdings in sustainable investments, which are companies that make a positive contribution to society and/or the environment.
- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The positive ESG Materiality rating versus the benchmark was monitored daily by our compliance systems. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024, the fund rating was 2.18 and the benchmark rating was 2.45 (on a scale of 1-5, where lower is better).
- The Fund maintained over 50% of its holdings in strongly rated ESG issuers over the period. On 31 March 2024, the fund held 94.82% in strongly rated ESG issuers.
- The Fund held over 5% of its holdings in sustainable investments over the period. On 31 March 2024, 70.58% of the Fund was held in sustainable investments.
- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.
 - We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

● **...and compared to previous periods?**

	2024	2023
ESG Materiality Rating Fund vs Benchmark (12 month rolling average)	2.18 vs 2.45	2.45 vs 2.73
At least 50% of the Fund in strongly rated ESG issuers	94.82%	71.21%
At least 5% of the Fund in sustainable investments	70.58%	N/A
Global Norms Exclusions	No Breaches	No Breaches
Thermal Coal, Civilian Weapons and Tobacco exclusions	No Breaches	No Breaches
Controversial Weapons exclusion	No Breaches	No Breaches

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The issuer has demonstrated it contributes to a sustainable outcome

through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - Generate >30% of revenue from thermal coal extraction;
 - Generate >30% revenue from thermal coal generation;
 - Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is 31/03/2023 to 31/03/2024.

Issuer name	Sector	Average weight	Country
MICROSOFT CORPORATION	Information Technology	6.47%	US
NVIDIA CORPORATION	Information Technology	4.57%	US
AMAZON.COM, INC.	Consumer Discretionary	4.17%	US
MASTERCARD INCORPORATED.	Financials	3.39%	US
ALPHABET INC.	Communication Services	3.16%	US
Taiwan Semiconductor Manufacturing Co., Ltd.	Information Technology	2.49%	TW
T-MOBILE US, INC.	Communication Services	2.48%	US
ELI LILLY AND COMPANY	Health Care	1.99%	US
THE COOPER COMPANIES, INC.	Health Care	1.97%	US
MICRON TECHNOLOGY, INC.	Information Technology	1.96%	US
THERMO FISHER SCIENTIFIC INC.	Health Care	1.93%	US
ELEVANCE HEALTH, INC.	Health Care	1.93%	US
UNION PACIFIC CORPORATION	Industrials	1.84%	US
LINDE PUBLIC LIMITED COMPANY	Materials	1.72%	GB
UBER TECHNOLOGIES, INC.	Industrials	1.64%	US

What was the proportion of sustainability-related investments?



● *What was the asset allocation?*

94.82% of the Fund was invested in issuers with either:

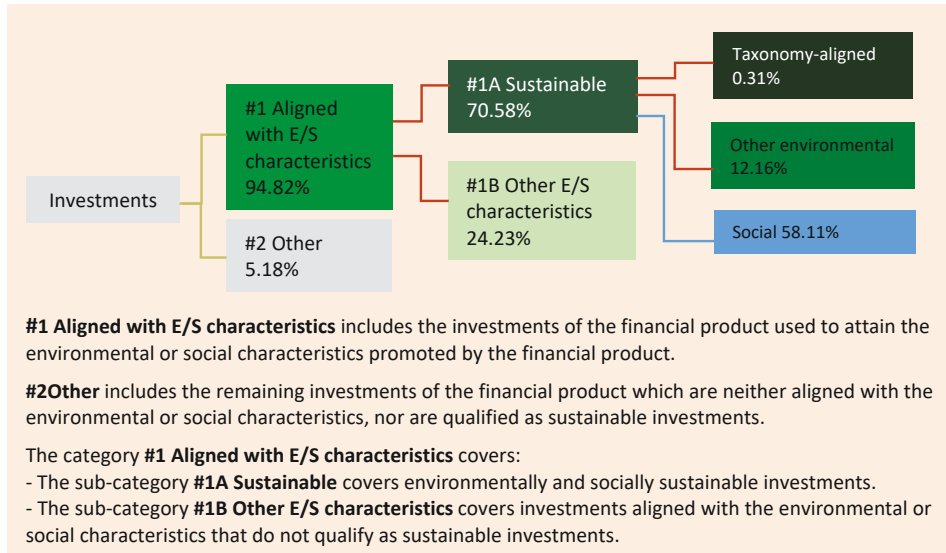
- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

5.18% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with

Asset allocation describes the share of investments in specific assets.

E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

Sector	% of Net Assets
Information Technology	27.73%
Health Care	16.16%
Financials	12.23%
Industrials	10.32%
Consumer Discretionary	9.48%
Materials	7.38%
Communication Services	6.85%
Energy	3.90%
Consumer Staples	3.42%
Utilities	1.24%
Real Estate	0.92%
Cash and Derivatives	0.39%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.31% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy

alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:

In fossil gas In nuclear energy

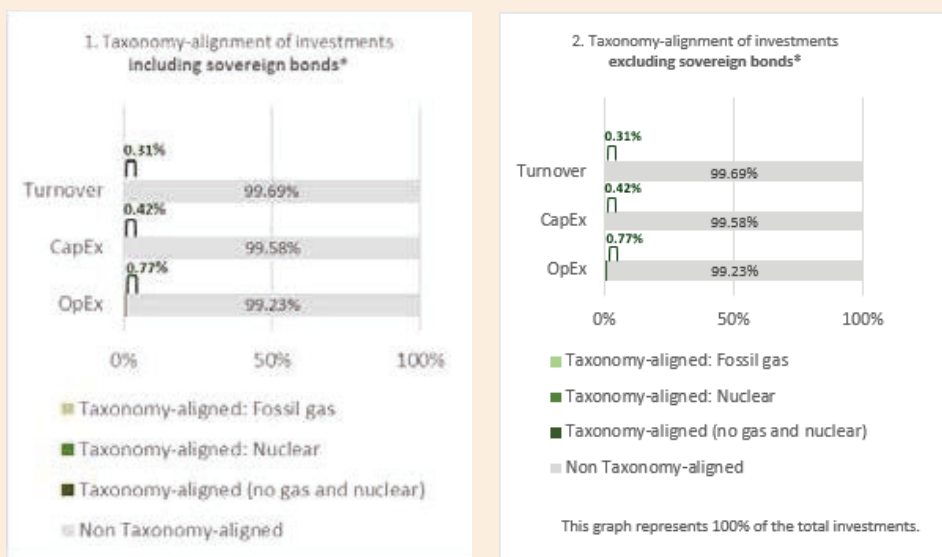
No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.31% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

	31/03/2024	31/03/2023
EU Taxonomy Alignment	0.31%	0.00%



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

12.16% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

58.11% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 57 ESG specific engagements with companies held in the portfolio. These covered 33 companies across 13 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	23.08%
Environmental Stewardship	Biodiversity, Water, Waste	14.53%
Business Conduct	Social and Employee Matters	8.55%
Human Rights		8.55%
Labour Standards		19.66%

Public Health		3.42%
Corporate Governance		22.22%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable
- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not applicable
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable
- ***How did this financial product perform compared with the broad market index?***
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) Global Smaller Companies
Legal entity identifier: 549300U3LV1YG52NP397

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p>●● <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p>● ● <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>38.78%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.
- Holding at least 5% of the Fund holdings in sustainable investments, which are companies that make a positive contribution to society and/or the environment.
- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The positive ESG Materiality rating versus the benchmark was monitored daily by our compliance systems. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024, the Fund rating was 2.56 and the benchmark rating was 2.74 (on a scale of 1-5, where lower is better).
- The financial product maintained over 50% of its holdings in strong rated companies over the period. On 31 March 2024, the Fund held 82.34% in strongly rated companies.
- The Fund held over 5% of its holdings in sustainable investments over the period. On 31 March 2024, 38.78% of the Fund was held in sustainable investments.
- We excluded companies that we determined were in breach of accepted

international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.
- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

● ***...and compared to previous periods?***

	2024	2023
ESG Materiality Rating Fund vs Benchmark (12 month rolling average)	2.56 vs 2.74	2.61 vs 3.02
At least 50% of the Fund in strongly rated ESG companies	82.34%	60.56%
At least 5% of the Fund in sustainable investments	38.78%	N/A
Global Norms Exclusions	No Breaches	No Breaches
Thermal Coal, Civilian Weapons and Tobacco exclusions	No Breaches	No Breaches
Controversial Weapons exclusion	No Breaches	No Breaches

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
3. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts ("PAIs") of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - o Generate >30% of revenue from thermal coal extraction;
 - o Generate >30% revenue from thermal coal generation;
 - o Are developing new thermal coal mining or power generation facilities.

- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process. In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024.

Issuer name	Sector	Average weight	Country
CTS Eventim AG & Co. KGaA	Communication Services	2.38%	DE
SPX TECHNOLOGIES, INC.	Industrials	2.29%	US
CLEAN HARBORS, INC.	Industrials	2.19%	US
ALTAIR ENGINEERING INC.	Information Technology	2.14%	US
JAPAN ELEVATOR SERVICE HOLDINGS CO.,LTD.	Industrials	2.10%	JP
RYMAN HOSPITALITY PROPERTIES, INC.	Real Estate	2.07%	US
INTAPP, INC.	Information Technology	2.02%	US
WILLSCOT MOBILE MINI HOLDINGS CORP.	Industrials	1.98%	US
Tecan Group AG	Health Care	1.96%	CH
WORKIVA INC.	Information Technology	1.93%	US
SPS COMMERCE, INC.	Information Technology	1.91%	US
QUAKER CHEMICAL CORPORATION	Materials	1.89%	US
Games Workshop Group PLC	Consumer Discretionary	1.88%	GB
FRESHPET, INC.	Consumer Staples	1.88%	US
LATTICE SEMICONDUCTOR CORPORATION	Information Technology	1.84%	US



What was the proportion of sustainability-related investments?

What was the asset allocation?

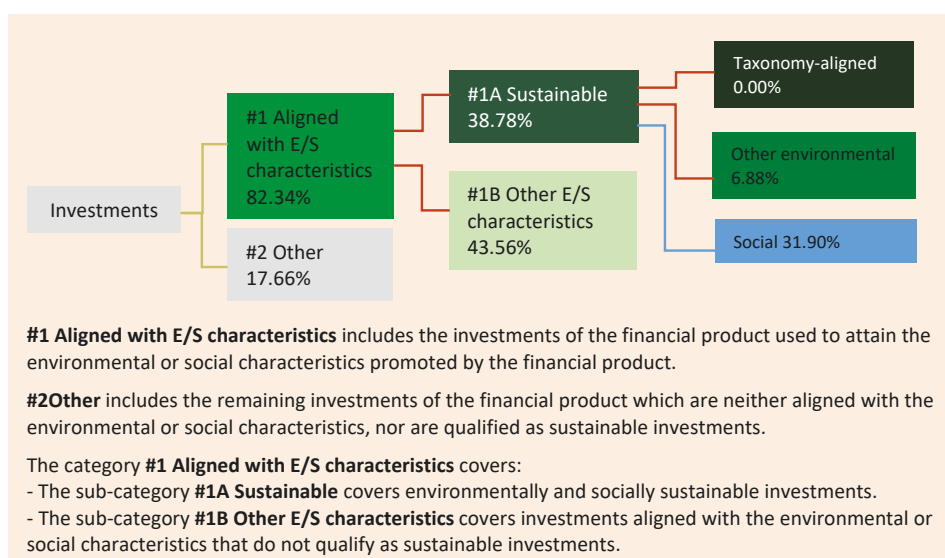
82.34% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

Asset allocation describes the share of investments in specific assets.

17.66% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



● **In which economic sectors were the investments made?**

Sector	% of Net Assets
Industrials	34.37%
Information Technology	21.35%
Health Care	10.75%
Consumer Discretionary	8.82%
Financials	8.60%
Consumer Staples	5.03%
Materials	4.01%
Communication Services	3.97%
Real Estate	2.07%
Cash and Derivatives	1.04%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.00% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

- **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

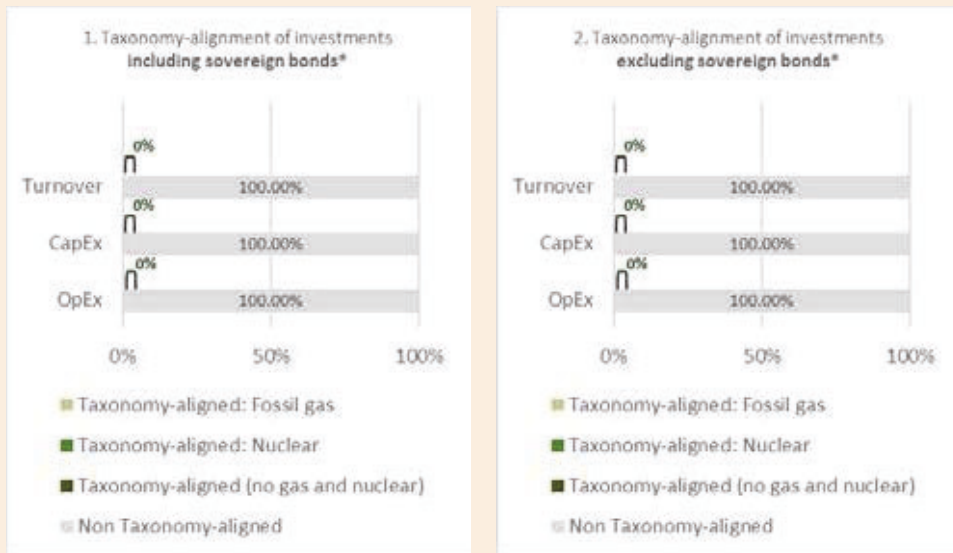
Yes:

In fossil gas In nuclear energy

No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.00% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

	31/03/2024	31/03/2023
EU Taxonomy Alignment	0.00%	0.00%

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?



6.88% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

31.90% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

During the year there were 18 ESG specific engagements with companies held in the portfolio. These covered 13 companies across 6 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	9.38%
Environmental Stewardship	Biodiversity, Water, Waste	6.25%
Business Conduct	Social and Employee Matters	0%
Human Rights		3.13%
Labour Standards		28.13%
Public Health		6.25%
Corporate Governance		46.88%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- *How did this financial product perform compared with the broad market index?*

Not applicable

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) American
Legal entity identifier: 549300DPU5Y0HRX49161

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> Yes	<input type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____ <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ____	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>45.64%</u> of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The product promoted environmental and/or social characteristics by integrating responsible investment measures in the following ways:

- Possessing a more favourable ESG Materiality score than the benchmark, the S&P 500, over rolling 12-month periods, using the Columbia Threadneedle ESG Materiality Rating Model.
- Investing at least 50% of the portfolio in companies that have a strong ESG Materiality Rating. Where necessary, the Sub-Advisor may assess companies that are not covered by its



Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

ESG Materiality Rating Model as having a strong rating using its own research, engage with companies that have low ESG Materiality Ratings for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.

- Holding at least 5% of the Fund holdings in sustainable investments, which are companies that make a positive contribution to society and/or the environment.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding companies in breach of accepted international standards and principles, such as the United Nations Global Compact, the International Labour Organization Labour Standards and the United Nations Guiding Principles on Business and Human Rights.
- Excluding companies with involvement in controversial weapons, in line with the Columbia Threadneedle Controversial Weapons Policy, and companies with direct involvement in nuclear weapons.
- Engaging with companies with poor ESG Materiality Rating to encourage improvement of their ESG practices over time on issues ranging from climate change to board independence and diversity.

● ***How did the sustainability indicators perform?***

Specific sustainability indicators are used to measure the attainment of the environmental or social characteristics promoted by the Portfolio:

- The Portfolio maintained a positive ESG Materiality rating compared to the S&P 500 Index, assessed over rolling 12-month periods, using the ESG Materiality Rating Model. Throughout the reporting period, the Portfolio maintained a better ESG Materiality rating than the benchmark. On 31 March 2024, the Portfolio's rating was 2.19 against a benchmark rating of 2.50 (on a scale of 1-5, where lower is better).
- The Sub-Advisor invested at least 50% of the portfolio in strongly rated ESG companies. On 31 March 2024, the portfolio held 89.51% in strongly rated ESG companies.
- The Fund held over 5% of its holdings in sustainable investments over the period. On 31 March 2024, 45.64% of the Fund was held in sustainable investments.
- The Sub-Advisor excluded companies that it determined to be in breach of accepted international standards, for example the UN Global Compact Principles

and that derive revenue above particular thresholds from certain industries and activities that are harmful to the environment and/or society. This exclusion policy was adhered to by the Portfolio

- The Sub-Advisor adhered to its Controversial Weapons Policy and excluded companies with direct involvement in nuclear weapons.

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● ***...and compared to previous periods?***

Not applicable – we will provide a comparison of the sustainability indicators to a previous period in the next report

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Sub-Advisor uses one or more of the criteria below to identify sustainable investments that contribute to an environmental or social objective:

- The contribution of a company to one or more of the 17 Sustainable Development Goals (SDGs) that have a social or environmental objective. This is measured using the proportion of a company's revenue streams that contribute positively to the targets of the SDGs. Where a company's revenues are at least 50% positively aligned, this indicates it generates the majority of its revenue from sustainable solutions.

- A qualitative assessment that a company offers sustainable solutions, where the Sub-Advisor's due diligence concludes and evidences that the contribution of a company's revenues aligned to the SDGs will increase over the medium term.

- A qualitative assessment and documented evidence that sustainability is a material business driver within a company's operations or business approach, which contributes to positive environmental or social outcomes.

The Portfolio's relatively high percentage of sustainable investments (45.64%) have been invested in accordance with and helped to contribute to the objectives mentioned above over the prior 12 months. This level of sustainable investments is well in excess of the minimum required level for this product (5%).

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - Generate >30% of revenue from thermal coal extraction;
 - Generate >30% revenue from thermal coal generation;
 - Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024.

Issuer name	Sector	Average weight	Country
MICROSOFT CORPORATION	Information Technology	7.33%	US
NVIDIA CORPORATION	Information Technology	5.82%	US
AMAZON.COM, INC.	Consumer Discretionary	4.34%	US
ALPHABET INC.	Communication Services	3.75%	US
LAM RESEARCH CORPORATION	Information Technology	3.44%	US
ELI LILLY AND COMPANY	Health Care	3.14%	US
META PLATFORMS, INC.	Communication Services	2.95%	US
THE SHERWIN-WILLIAMS COMPANY	Materials	2.89%	US
BROADCOM INC.	Information Technology	2.79%	US
THE WALT DISNEY COMPANY	Communication Services	2.60%	US
INTUITIVE SURGICAL, INC.	Health Care	2.51%	US
VOYA FINANCIAL, INC.	Financials	2.47%	US
THE PROCTER & GAMBLE COMPANY	Consumer Staples	2.28%	US
BRISTOL-MYERS SQUIBB COMPANY	Health Care	2.22%	US
PROLOGIS, INC.	Real Estate	2.14%	US



What was the proportion of sustainability-related investments?

● *What was the asset allocation?*

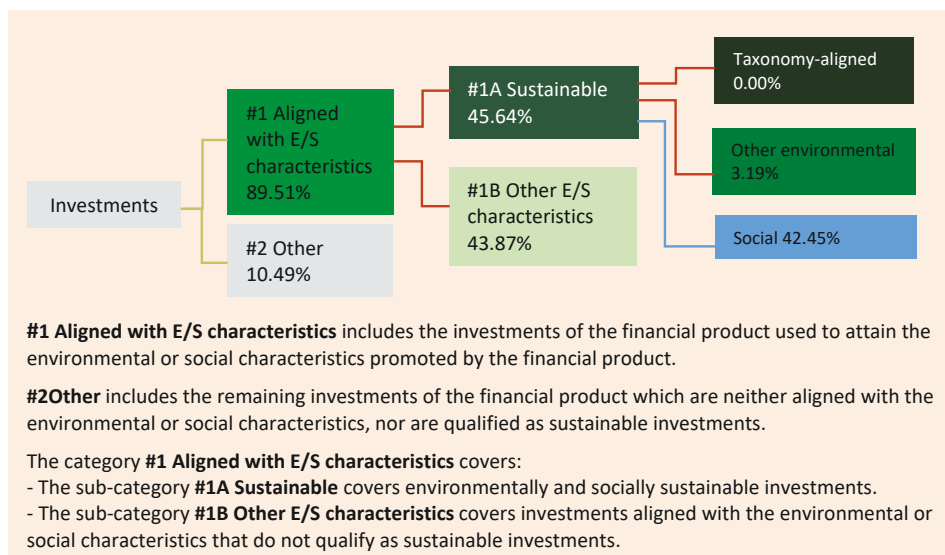
89.51% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

10.49% of the Fund was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.

Asset allocation describes the share of investments in specific assets.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

Sector	% of Net Assets
Information Technology	31.34%
Health Care	14.38%
Communication Services	12.30%
Financials	10.05%
Consumer Discretionary	7.91%
Consumer Staples	7.18%
Industrials	6.73%
Materials	3.46%
Energy	3.33%
Real Estate	2.91%
Cash and Derivatives	0.39%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.00% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made

available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund’s investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:

In fossil gas In nuclear energy

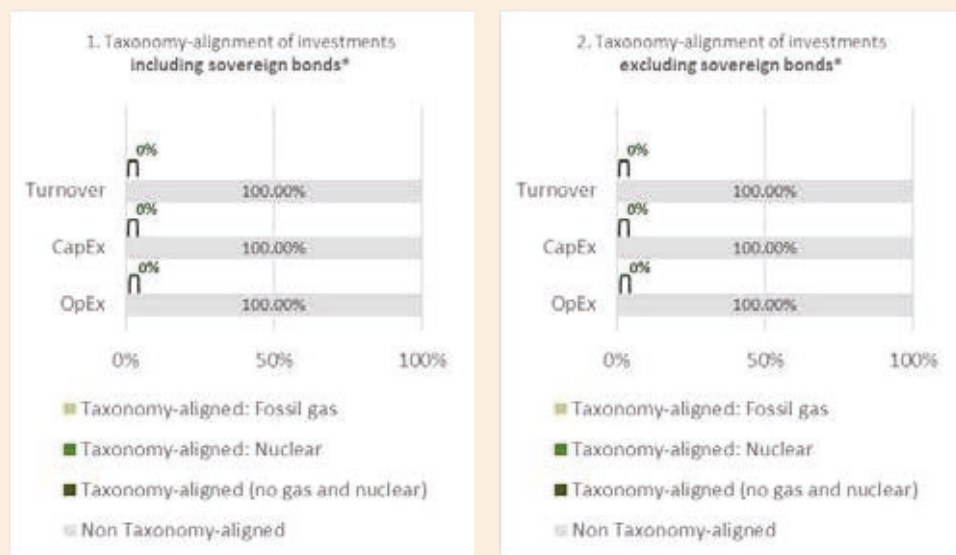
No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.00% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable – this is the first reporting period for the fund.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

3.19% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

42.45% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 39 ESG specific engagements with companies held in the portfolio. These covered 21 companies across 1 country across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	15.4%
Environmental Stewardship	Biodiversity, Water, Waste	12.8%
Business Conduct	Social and Employee Matters	6.4%
Human Rights		19.2%
Labour Standards		16.7%
Public Health		3.8%
Corporate Governance		25.6%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not applicable

- ***How did this financial product perform compared with the reference benchmark?***
Not applicable

- ***How did this financial product perform compared with the broad market index?***
Not applicable

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) American Select
Legal entity identifier: 549300J8ZUHECEKDE474

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p>●● <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p>● ● <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>37.42%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The product promoted environmental and/or social characteristics by integrating responsible investment measures in the following ways:

- Possessing a more favourable ESG Materiality score than the benchmark, the S&P 500, over rolling 12-month periods, using the Columbia Threadneedle ESG Materiality Rating Model.
- Investing at least 50% of the portfolio in companies that have a strong ESG Materiality

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Rating. Where necessary, the Sub-Advisor may assess companies that are not covered by its ESG Materiality Rating Model as having a strong rating using its own research, engage with companies that have low ESG Materiality Ratings for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.

- Investing at least 5% of the Portfolio's assets in sustainable investments, which are companies that make a positive contribution to society and/or the environment.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding companies in breach of accepted international standards and principles, such as the United Nations Global Compact, the International Labour Organization Labour Standards and the United Nations Guiding Principles on Business and Human Rights.
- Excluding companies with involvement in controversial weapons, in line with the Columbia Threadneedle Controversial Weapons Policy, and companies with direct involvement in nuclear weapons.
- Engaging with companies with poor ESG Materiality Ratings to encourage improvement of their ESG practices over time on issues ranging from climate change to board independence and diversity.

● ***How did the sustainability indicators perform?***

Specific sustainability indicators are used to measure the attainment of the environmental or social characteristics promoted by the Portfolio:

- The Portfolio maintained a positive ESG Materiality rating compared to the S&P 500 Index, assessed over rolling 12-month periods, using the ESG Materiality Rating Model. Throughout the reporting period, the Portfolio maintained a better ESG Materiality rating than the benchmark. On 31 March 2024, the Portfolio's rating was 2.21 against a benchmark rating of 2.50 (on a scale of 1-5, where lower is better).
- The Sub-Advisor invested at least 50% of the portfolio in companies with a strong ESG rating. On 31 March 2024, the portfolio held 89.35% in strongly rated ESG companies.
- The Fund held over 5% of its holdings in sustainable investments over the period. On 31 March 2024, 37.42% of the Fund was held in sustainable investments.
- The Sub-Advisor excluded companies that it determined to be in breach of

accepted international standards, for example the UN Global Compact Principles and that derive revenue above particular thresholds from certain industries and activities that are harmful to the environment and/or society. This exclusion policy was adhered to by the Portfolio

- The Sub-Advisor adhered to its Controversial Weapons Policy and excluded companies with direct involvement in nuclear weapons.

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● ***...and compared to previous periods?***

Not applicable – we will provide a comparison of the sustainability indicators to a previous period in the next report.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

— — — *How were the indicators for adverse impacts on sustainability factors taken into account?*

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - Generate >30% of revenue from thermal coal extraction;
 - Generate >30% revenue from thermal coal generation;
 - Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024.

Issuer name	Sector	Average weight	Country
MICROSOFT CORPORATION	Information Technology	7.89%	US
AMAZON.COM, INC.	Consumer Discretionary	4.97%	US
VERTEX PHARMACEUTICALS INCORPORATED	Health Care	4.10%	US
LAM RESEARCH CORPORATION	Information Technology	3.89%	US
QUALCOMM INCORPORATED	Information Technology	3.82%	US
THE CHARLES SCHWAB CORPORATION	Financials	3.41%	US
THE COCA-COLA COMPANY	Consumer Staples	3.40%	US
THE WALT DISNEY COMPANY	Communication Services	3.09%	US
INTUITIVE SURGICAL, INC.	Health Care	3.08%	US
NVIDIA CORPORATION	Information Technology	3.03%	US
META PLATFORMS, INC.	Communication Services	2.98%	US
THE PROCTER & GAMBLE COMPANY	Consumer Staples	2.82%	US
AGILENT TECHNOLOGIES, INC.	Health Care	2.72%	US
GLOBAL PAYMENTS INC.	Financials	2.71%	US
ENDEAVOR GROUP HOLDINGS, INC.	Communication Services	2.62%	US



What was the proportion of sustainability-related investments?

● *What was the asset allocation?*

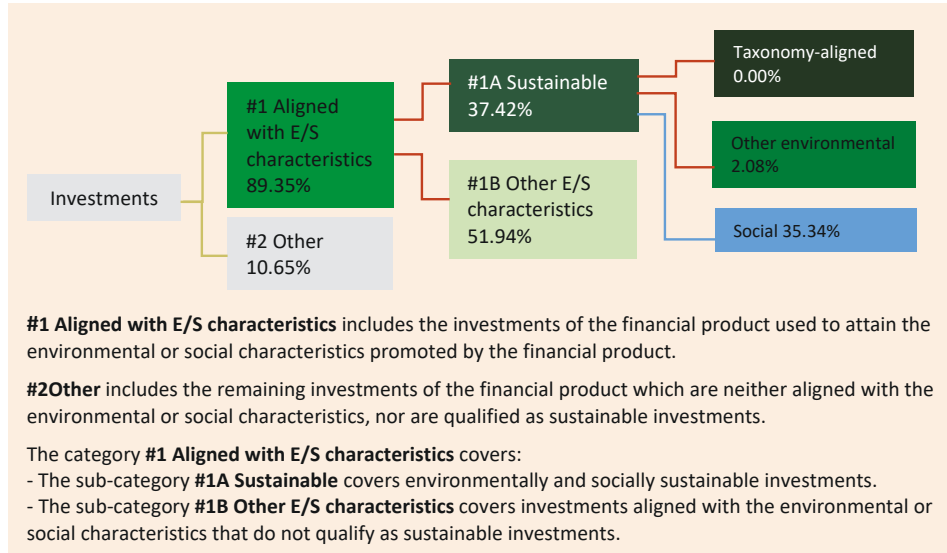
89.35% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

10.65% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.

Asset allocation describes the share of investments in specific assets.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

Sector	% of Net Assets
Information Technology	27.74%
Health Care	14.76%
Financials	13.83%
Communication Services	10.97%
Consumer Staples	8.43%
Consumer Discretionary	8.37%
Industrials	6.62%
Materials	3.13%
Real Estate	2.61%
Energy	2.35%
Cash and Derivatives	1.18%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.00% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made

available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund’s investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:

In fossil gas In nuclear energy

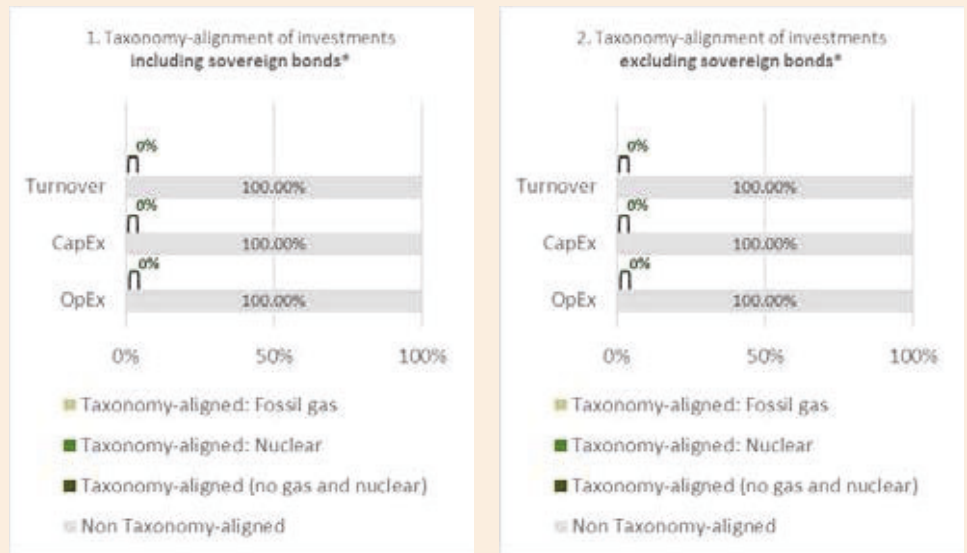
No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.00% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable – this is the first time we are reporting taxonomy alignment for this Fund.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

2.08% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

35.34% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 29 ESG specific engagements with companies held in the portfolio. These covered 16 companies across 1 country across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	20.3%
Environmental Stewardship	Biodiversity, Water, Waste	15.3%
Business Conduct	Social and Employee Matters	6.8%
Human Rights		15.3%
Labour Standards		16.9%
Public Health		1.7%
Corporate Governance		23.7%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not applicable

- ***How did this financial product perform compared with the reference benchmark?***
Not applicable

- ***How did this financial product perform compared with the broad market index?***
Not applicable

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) American Smaller Companies
Legal entity identifier: 549300FL849SFZ3EMB26

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p><input checked="" type="radio"/> <input type="radio"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p><input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>25.52%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The product promoted environmental and/or social characteristics by integrating responsible investment measures in the following ways:

- Possessing a more favourable ESG Materiality score than the benchmark, the Russell 2500, over rolling 12-month periods, using the Columbia Threadneedle ESG Materiality Rating Model.
- Investing at least 50% of the portfolio in companies that have a strong ESG Materiality

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Rating. Where necessary, the Sub-Advisor may assess companies that are not covered by its ESG Materiality Rating Model as having a strong rating using its own research, engage with companies that have low ESG Materiality Ratings for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.

- Investing at least 5% of the Portfolio's assets in sustainable investments in companies that make a positive contribution to society and/or the environment.

- Excluding companies that derive revenue over a particular threshold from certain industries and activities that do not promote environmental or social characteristics.

- Excluding companies in breach of accepted international standards and principles, such as the United Nations Global Compact, the International Labour Organization Labour Standards and the United Nations Guiding Principles on Business and Human Rights.

- Excluding companies with involvement in controversial weapons, in line with the Columbia Threadneedle Controversial Weapons Policy, and companies with direct involvement in nuclear weapons.

- Engaging with companies with poor ratings or which are unrated by the ESG Materiality Rating Model, with a view to influence management teams to improve their ESG practices or generate better disclosures.

- ***How did the sustainability indicators perform?***

Specific sustainability indicators are used to measure the attainment of the environmental or social characteristics promoted by the Portfolio:

- The Portfolio is maintained a positive ESG Materiality rating compared to the Russell 2500 Index, assessed over rolling 12-month periods, using the ESG Materiality Rating Model. Throughout the reporting period, the Portfolio maintained a better ESG Materiality rating than the benchmark. On 31 March 2024, the Portfolio's rating was 2.53 against a benchmark rating of 2.79 (on a scale of 1-5, where lower is better).

- The Sub-Advisor invested at least 50% of the portfolio in companies that have a strongly rated ESG companies. On 31 March 2024, the portfolio held 83.01% in strongly rated ESG companies.

- The Portfolio invested at least 5% of assets in sustainable investments. On 31 March 2024, 25.52% of the Portfolio was in sustainable investments.

- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade

restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.

- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

● **...and compared to previous periods?**

	2024	2023
ESG Materiality Rating Fund vs Benchmark	2.53 vs 2.79	2.41 vs 2.97
At least 50% of the Fund in strongly rated ESG companies	83.01%	76.1%
At least 5% of the Fund in sustainable investments	25.52%	N/A
Global Norms Exclusions	No Breaches	No Breaches
Thermal Coal, Civilian Weapons and Tobacco exclusions	No Breaches	No Breaches
Controversial Weapons exclusion	No Breaches	No Breaches

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or

2. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - Generate >30% of revenue from thermal coal extraction;
 - Generate >30% revenue from thermal coal generation;
 - Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/23 to 31/03/24

What were the top investments of this financial product?



Issuer name	Sector	Average weight	Country
AVISTA CORPORATION	Utilities	3.54%	US
MOELIS & COMPANY	Financials	3.06%	US
Kontoor Brands, Inc.	Consumer Discretionary	2.91%	US
HOULIHAN LOKEY, INC.	Financials	2.70%	US
VOYA FINANCIAL, INC.	Financials	2.51%	US
BRIXMOR PROPERTY GROUP INC.	Real Estate	2.49%	US
NOV INC.	Energy	2.41%	US
Qualys Inc	Information Technology	2.35%	US
GLAUKOS CORPORATION	Health Care	2.34%	US
IMPINJ, INC.	Information Technology	2.34%	US
QUANEX BUILDING PRODUCTS CORPORATION	Industrials	2.14%	US
ALLEGHENY TECHNOLOGIES INCORPORATED	Materials	2.11%	US
RAPID7, INC.	Information Technology	2.02%	US
WILLSCOT MOBILE MINI HOLDINGS CORP.	Industrials	1.98%	US

SKYLINE CHAMPION CORPORATION	Consumer Discretionary	1.97%	US
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What was the proportion of sustainability-related investments?

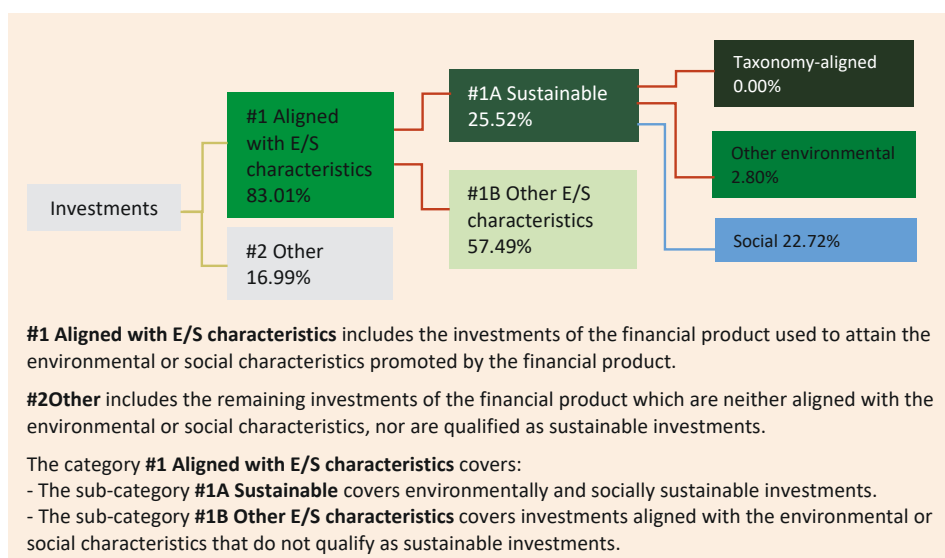
● What was the asset allocation?

83.01% of the financial product was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with Environmental and/or Social characteristics. For the purposes of reporting these are incorporated in #1 below.

16.99% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



● In which economic sectors were the investments made?

Sector	% of Net Assets
Industrials	20.26%
Consumer Discretionary	14.87%
Information Technology	14.07%
Health Care	13.35%

Asset allocation describes the share of investments in specific assets.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Financials	13.03%
Materials	5.66%
Real Estate	5.28%
Energy	3.69%
Utilities	3.54%
Consumer Staples	2.62%
Communication Services	2.32%
Cash and Derivatives	1.31%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.00% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund’s investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

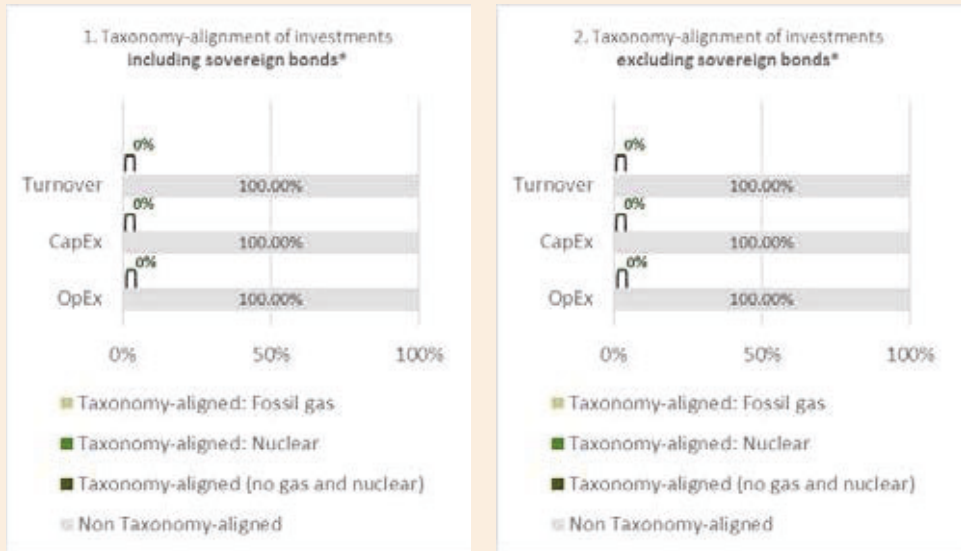
Yes:

In fossil gas In nuclear energy

No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.00% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

- **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

	31/03/2024	31/03/2023
EU Taxonomy Alignment	0.00%	0.00%

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?



2.80% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

22.72% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 9 ESG specific engagements with companies held in the portfolio. These covered 9 companies across 1 country across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	15.8%
Environmental Stewardship	Biodiversity, Water, Waste	15.8%
Business Conduct	Social and Employee Matters	5.3%
Human Rights		10.5%
Labour Standards		15.8%
Public Health		5.3%
Corporate Governance		31.6%

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- **How does the reference benchmark differ from a broad market index?**
Not applicable

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable

- ***How did this financial product perform compared with the reference benchmark?***

Not applicable

- ***How did this financial product perform compared with the broad market index?`***

Not applicable

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) Asia Equities
Legal entity identifier: 549300NJZIV56FVQ648

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p><input checked="" type="radio"/> <input type="radio"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p><input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>36.84%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the Sub-Advisor may assess companies that are not covered by its ESG Materiality Rating Model as having a strong rating using its own research, engage with companies that have low ESG Materiality Ratings for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.

- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.

- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.

- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.

- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

- ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The positive ESG Materiality rating versus the benchmark was monitored daily by our compliance systems. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024 the fund rating was 2.43 and the benchmark rating was 2.57 (on a scale of 1-5, where lower is better).

- The financial product maintained over 50% of its holdings in strong rated ESG issuers over the period. This was 81.16% as at 31 March 2024.

- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under

review.

- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

● **...and compared to previous periods?**

	2024	2023
ESG Materiality Rating Fund vs Benchmark	2.43 vs 2.57	2.08 vs 2.48
At least 50% of the Fund in companies that are strongly rated ESG issuers.	81.16%	88.80%
Global Norms Exclusions	No Breaches	No Breaches
Thermal Coal, Civilian Weapons and Tobacco exclusions	No Breaches	No Breaches
Controversial Weapons exclusion	No Breaches	No Breaches

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not have a commitment to invest a minimum proportion of its holdings in sustainable investments. However, the Fund did invest partially in sustainable investments, with the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The company generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The company has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex. Companies in this category are reviewed and approved by our responsible investment team.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

— — — *How were the indicators for adverse impacts on sustainability factors taken into account?*

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - Generate >30% of revenue from thermal coal extraction;
 - Generate >30% revenue from thermal coal generation;
 - Are developing new thermal coal mining or power generation facilities.

- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/23 – 31/03/24

Issuer name	Sector	Average weight	Country
Taiwan Semiconductor Manufacturing Co., Ltd.	Information Technology	10.00%	TW
Samsung Electronics Co., Ltd.	Information Technology	6.39%	KR
Tencent Holdings Limited	Communication Services	3.98%	CN
SK hynix Inc.	Information Technology	3.59%	KR
ICICI BANK LIMITED	Financials	3.03%	IN
RELIANCE INDUSTRIES LIMITED	Energy	2.98%	IN
ANZ GROUP HOLDINGS LIMITED	Financials	2.97%	AU
CHINA CONSTRUCTION BANK CORPORATION	Financials	2.78%	CN
GOODMAN GROUP	Real Estate	2.68%	AU
PT Bank Central Asia Tbk	Financials	2.07%	ID
RIO TINTO LIMITED	Materials	2.06%	AU
CSL LIMITED	Health Care	1.97%	AU
DETERRA ROYALTIES LIMITED	Materials	1.96%	AU
PT Bank Rakyat Indonesia (Persero) Tbk	Financials	1.94%	ID
LARSEN AND TOUBRO LIMITED	Industrials	1.93%	IN



What was the proportion of sustainability-related investments?

● **What was the asset allocation?**

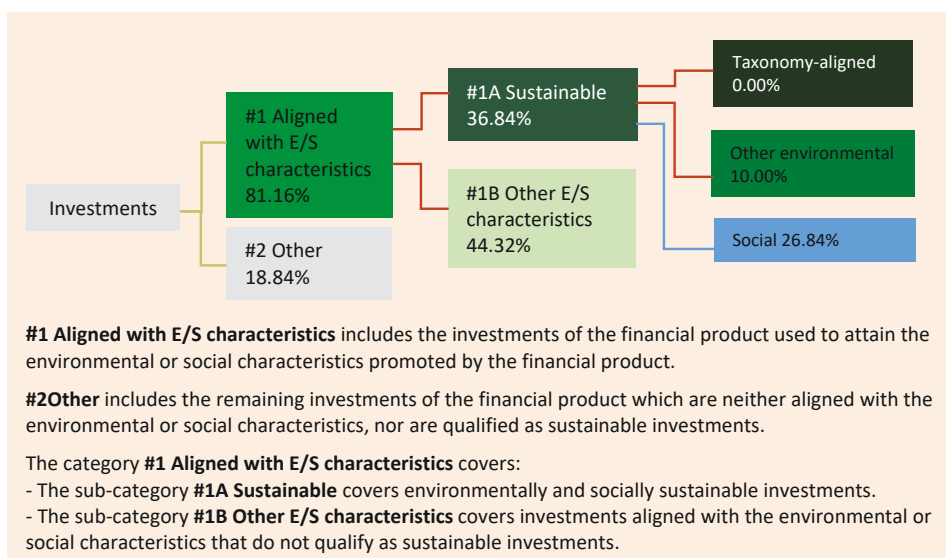
81.16% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable

Asset allocation describes the share of investments in specific assets.

investments in line with our framework and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

18.84% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

Sector	% of Net Assets
Information Technology	28.50%
Financials	24.41%
Consumer Discretionary	10.29%
Communication Services	8.47%
Industrials	7.16%
Real Estate	4.56%
Energy	4.49%
Materials	4.36%
Health Care	4.14%
Cash and Derivatives	1.66%
Utilities	0.99%
Consumer Staples	0.96%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.00% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund’s investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:

In fossil gas In nuclear energy

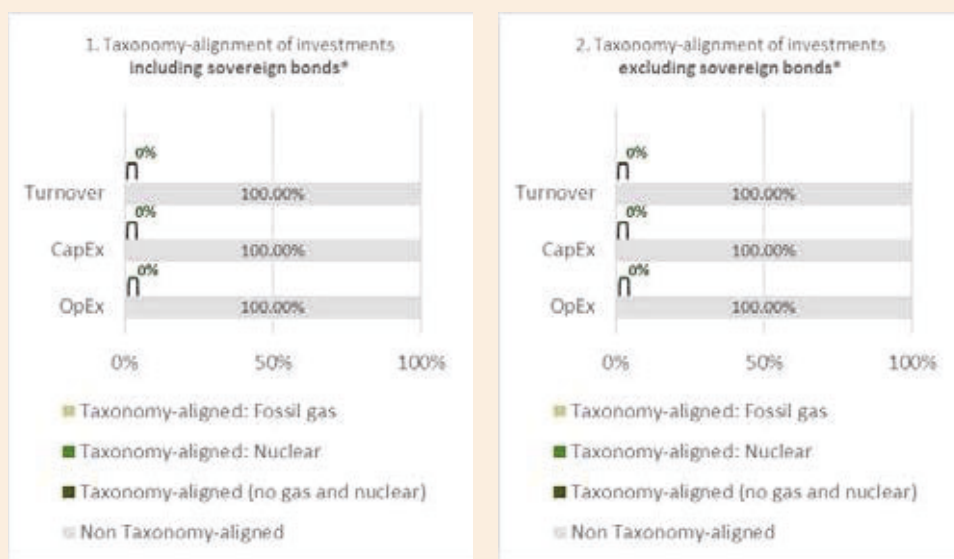
No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.00% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

	31/03/2024	31/03/2023
EU Taxonomy Alignment	0.00%	0.00%

What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?



10.00% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

26.84% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 64 ESG specific engagements with companies held in the portfolio. These covered 27 companies across 8 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	22.07%

Environmental Stewardship	Biodiversity, Water, Waste	12.41%
Business Conduct	Social and Employee Matters	6.90%
Human Rights		8.87%
Labour Standards		18.62%
Public Health		0.69%
Corporate Governance		30.24%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) US Contrarian Core Equities
Legal entity identifier: 5493001802H517KS6C10

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
●● <input type="checkbox"/> Yes	● ● <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____ <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ____	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>47.13%</u> of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

To what extent were the environmental and/or social characteristics promoted by this financial product met?



The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Compared favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.
- Maintained at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment’s ESG Materiality Rating. Where necessary, the sub-advisor may

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.

- Excluded issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Excluded issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluded issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- Engaged with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024, the fund rating was 2.48 and the benchmark rating was 2.54 (on a scale of 1-5, where lower is better).
- The financial product maintained over 50% of its holdings in strongly rated ESG companies over the period. On 31 March 2024, the fund held 97.11% in strongly rated ESG companies.
- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principles. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.
- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.
- We also adhered to our Controversial Weapons Policy and excluded issuers with

direct involvement in nuclear weapons. No breaches were identified during the period under review.

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● ***...and compared to previous periods?***

Not applicable – we will provide a comparison of the sustainability indicators to a previous period in the next report.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund does not have a commitment to invest a minimum proportion of its holdings in sustainable investments. However, the Fund did invest partially in sustainable investments, with the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The company generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The company has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex. Companies in this category are reviewed and approved by our responsible investment team.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - Generate >30% of revenue from thermal coal extraction;
 - Generate >30% revenue from thermal coal generation;
 - Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles.
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024

Issuer name	Sector	Average weight	Country
MICROSOFT CORPORATION	Information Technology	6.92%	US
APPLE INC.	Information Technology	6.38%	US
NVIDIA CORPORATION	Information Technology	6.09%	US
AMAZON.COM, INC.	Consumer Discretionary	5.28%	US
ALPHABET INC.	Communication Services	3.12%	US
META PLATFORMS, INC.	Communication Services	2.72%	US
CHEVRON CORPORATION	Energy	2.05%	US
THERMO FISHER SCIENTIFIC INC.	Health Care	2.01%	US
GENERAL ELECTRIC COMPANY	Industrials	1.86%	US
BANK OF AMERICA CORPORATION	Financials	1.83%	US
MASTERCARD INCORPORATED.	Financials	1.82%	US
VISA INC.	Financials	1.79%	US
ELEVANCE HEALTH, INC.	Health Care	1.70%	US
EMERSON ELECTRIC CO.	Industrials	1.66%	US
BLACKROCK, INC.	Financials	1.56%	US



What was the proportion of sustainability-related investments?

What was the asset allocation?

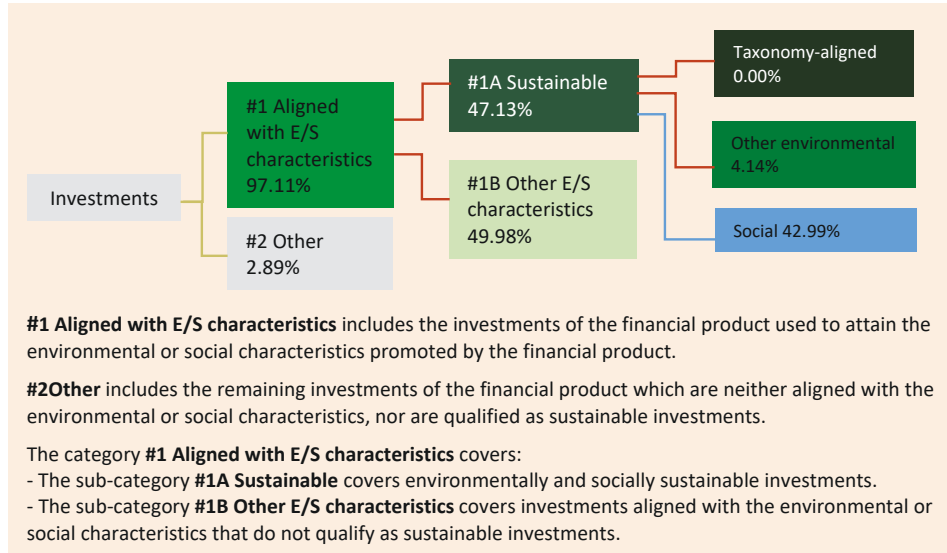
97.11% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

2.89% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.

Asset allocation describes the share of investments in specific assets.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

Sector	% of Net Assets
Information Technology	31.69%
Financials	12.17%
Health Care	11.53%
Communication Services	10.16%
Consumer Discretionary	9.19%
Industrials	8.38%
Consumer Staples	5.52%
Energy	3.76%
Cash and Derivatives	2.89%
Materials	1.98%
Utilities	1.73%
Real Estate	1.00%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.00% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy

alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund’s investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:
 In fossil gas In nuclear energy

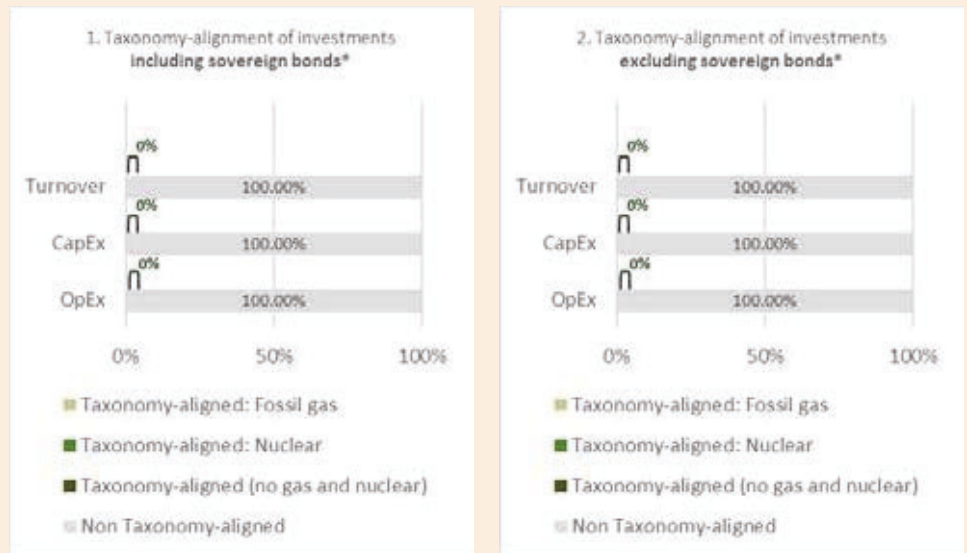
No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.00% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable – this is the first time we are reporting for this Fund.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

4.14% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

42.99% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 65 ESG specific engagements with companies held in the portfolio. These covered 38 companies across 2 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	16.67%
Environmental Stewardship	Biodiversity, Water, Waste	10.32%
Business Conduct	Social and Employee Matters	6.35%
Human Rights		14.29%
Labour Standards		19.05%
Public Health		7.14%
Corporate Governance		26.19%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable
- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not applicable
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable
- ***How did this financial product perform compared with the broad market index?***
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) Pan European ESG Equities
Legal entity identifier: 5493003HOJGB5U7D3492

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p><input checked="" type="radio"/> <input type="radio"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p><input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>61.28%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

- We invested at least 80% of the portfolio in companies with strong or improving ESG characteristics, measured by a combination of the ESG Materiality rating and fundamental research of portfolio companies. The Portfolio will tend to favour companies which score strongly on the Columbia Threadneedle ESG Materiality Rating, therefore giving the Portfolio a positive tilt in favour of ESG characteristics when compared with those of the MSCI Europe Index on a rolling 12-month basis. All strongly rated companies are considered as aligned with the E/S characteristics promoted by the Portfolio. However, the Portfolio may invest in companies with a poorer rating and these companies are also considered as aligned with the E/S characteristics promoted by the Portfolio on the basis that these securities, notwithstanding such rating, are (i) determined through our fundamental research to already demonstrate strong ESG practices or (ii) have scope for improvement in their ESG practices. We seek to encourage such improvements through the implementation of our engagement policy.
- Excluding issuers that we determine are in breach of accepted international standards and principles of governance such as, but not limited to, the United Nations Global Compact, the International Labour Organization Labour Standards, and the United Nations Guiding Principles on Business and Human Rights.
- Excluding issuers that derive revenue above a particular threshold from certain industries and activities that do not promote environmental or social characteristics.
- Investing at least 5% of the Portfolio's assets in sustainable investments
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The Fund maintained a better ESG Materiality Score than the benchmark, assessed over rolling 12 months periods. On 31 March 2024, the fund rating was 1.98 and the benchmark rating was 2.21 (on a scale of 1-5, where lower is better).

We invested at least 80% of the portfolio in companies with strong or improving ESG characteristics. As at 31 March 2024, the portfolio invested 98.12% in companies with strong or improving ESG characteristics

We excluded companies that we determined were in breach of accepted international standards and principles of governance. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.

We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation,

and tobacco production. No breaches were identified during the period under review.

We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

We invested at least 5% of the Portfolio's assets in sustainable investments. As at 31 March 2024, the portfolio invested 61.28% in sustainable investments.

● ***...and compared to previous periods?***

	2024	2023
ESG Materiality Rating Fund vs Benchmark	1.98 vs 2.21	2.70 vs 2.79
At least 80% of the Fund in issuers with strong or improving ESG characteristics	98.12%	98.60%
Investing at least 5% of the Portfolio's assets in sustainable investments	61.28%	N/A
Exclusion of issuers that breach of accepted international standards.	No Breaches	No Breaches
Exclusion of issuers that derive revenue above particular thresholds from certain industries and activities that are harmful to the environment and/or society	No Breaches	No Breaches
Controversial Weapons exclusion	No Breaches	No Breaches

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - o Generate >5% of revenue from thermal coal extraction;
 - o Generate >25% revenue from thermal coal generation;
 - o Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”



What were the top investments of this financial product?

Issuer name	Sector	Average weight	Country
NOVO NORDISK A/S	Health Care	6.67%	DK
ASML Holding N.V.	Information Technology	4.90%	NL
LVMH MOET HENNESSY LOUIS VUITTON SE	Consumer Discretionary	4.25%	FR
TotalEnergies SE	Energy	3.76%	FR
3I GROUP PLC	Financials	3.43%	GB
ASTRAZENECA PLC	Health Care	3.32%	GB
SAP SE	Information Technology	2.95%	DE
SCHNEIDER ELECTRIC SE	Industrials	2.92%	FR
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen	Financials	2.88%	DE
Siemens Aktiengesellschaft	Industrials	2.73%	DE
UBS Group AG	Financials	2.73%	CH
CRH PUBLIC LIMITED COMPANY	Materials	2.67%	IE
PUBLICIS GROUPE SA	Communication Services	2.46%	FR
Deutsche Telekom AG	Communication Services	2.41%	DE
Novartis AG	Health Care	2.41%	CH

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/23 – 31/03/24



What was the proportion of sustainability-related investments?

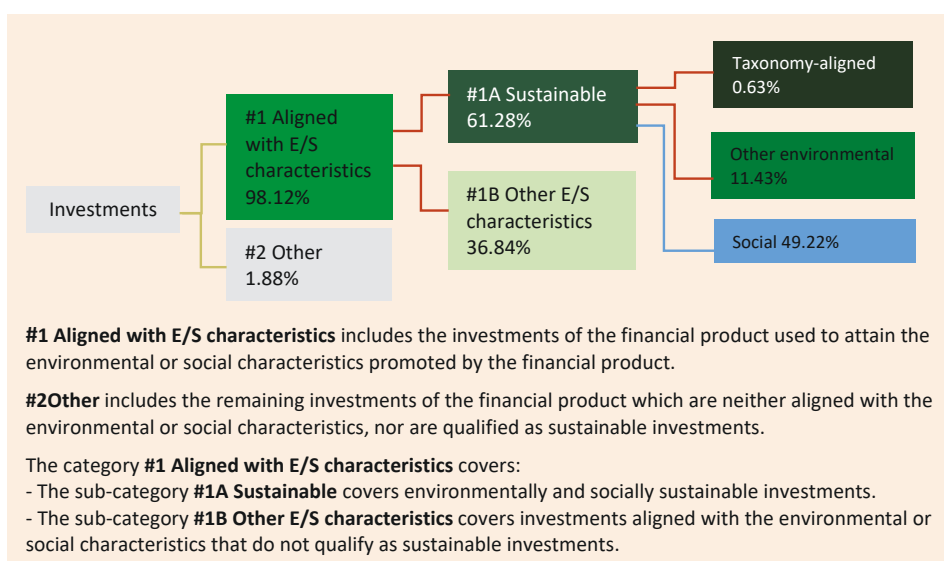
What was the asset allocation?

The ESG Materiality Rating Model is one of the measures used to meet the environmental or social characteristics promoted by the Portfolio. The Portfolio will tend to favour companies which score strongly on the Columbia Threadneedle ESG Materiality Rating, therefore giving the Portfolio a positive tilt in favour of ESG characteristics when compared with those of the MSCI Europe Index on a rolling 12-month basis. All strongly rated companies (rating 1 to 3) are considered as aligned with the environmental or social characteristics promoted by the Portfolio. However, the Portfolio may invest in companies with a lower rating, or companies not assessed by the ESG Materiality Rating Model, and these companies are also considered as aligned with the environmental or social characteristics promoted by the Portfolio on the basis that these securities, notwithstanding such rating (or in the absence of a rating), are (i) determined by the Sub-Advisor through fundamental research to already demonstrate strong ESG practices or (ii) have scope for improvement in their ESG practices. The Sub-

Asset allocation describes the share of investments in specific assets.

Advisor seeks to encourage such improvements through the implementation of its engagement policy. 98.12% of the financial product was invested in issuers that are aligned with E/S characteristics.

1.88% of the financial product was invested in: (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; and (iii) derivatives for hedging purposes.



In which economic sectors were the investments made?

Sector	% of Net Assets
Industrials	18.77%
Financials	17.49%
Consumer Discretionary	13.76%
Health Care	12.40%
Information Technology	11.99%
Materials	8.55%
Communication Services	6.15%
Energy	3.76%
Consumer Staples	3.63%
Cash and Derivatives	1.88%
Utilities	1.63%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.


Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.63% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:

In fossil gas In nuclear energy

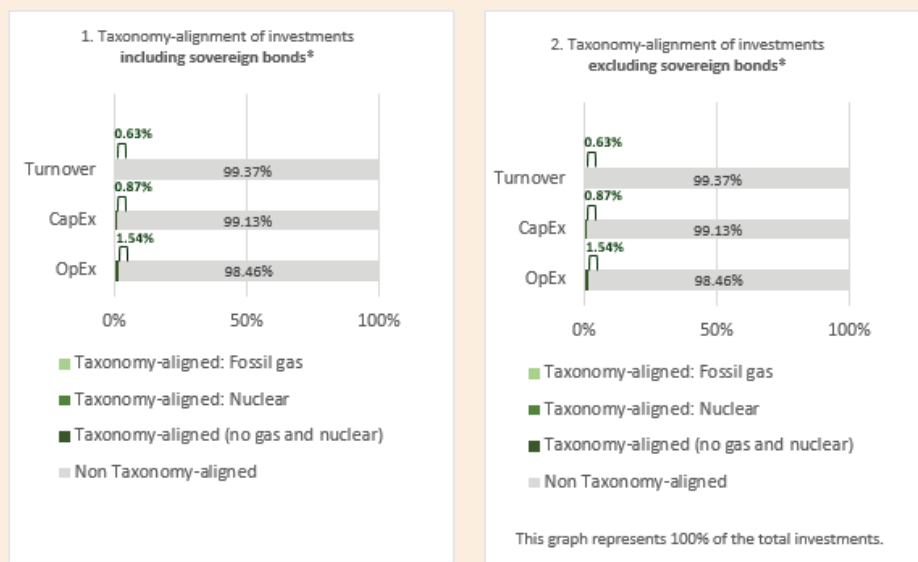
No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.59% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

	31/03/2024	31/03/2023
EU Taxonomy Alignment	0.63%	0.00%



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

11.43% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

49.22% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Other investments include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; and (iii) derivatives for hedging purposes.

For ancillary liquid assets, bank deposits and derivatives, ESG considerations were integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 44 ESG specific engagements with companies held in the portfolio. These covered 23 companies across 4 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	24.10%
Environmental Stewardship	Biodiversity, Water, Waste	19.28%
Business Conduct	Social and Employee Matters	3.61%
Human Rights		8.43%
Labour Standards		22.89%
Public Health		6.02%
Corporate Governance		15.66%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- ***How does the reference benchmark differ from a broad market index?***

Not applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

Not applicable

- ***How did this financial product perform compared with the reference benchmark?***

Not applicable

- ***How did this financial product perform compared with the broad market index?***

Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) Pan European Small Cap Opportunities
Legal entity identifier: 54930003H2F9R836UM93

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p>●● <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p>● ● <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>20.35%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.
- Holding at least 5% of the Fund holdings in sustainable investments, which are companies that make a positive contribution to society and/or the environment.
- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The positive ESG Materiality rating versus the benchmark was monitored daily by our compliance systems. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024 the fund rating was 2.16 and the benchmark rating was 2.22 (on a scale of 1-5, where lower is better).
- The Fund maintained over 50% of its holdings in strongly rated ESG issuers over the period. On 31 March 2024, 77.61% of the Fund was held in strongly rated ESG issuers.
- The Fund held over 5% of its holdings in sustainable investments over the period. On 31 March 2024, 20.35% of the Fund was held in sustainable investments.

- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.

- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● ***...and compared to previous periods?***

We will provide a comparison of the sustainability indicators to a previous period in the next report.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - o Generate >30% of revenue from thermal coal extraction;
 - o Generate >30% revenue from thermal coal generation;
 - o Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024.

Issuer name	Sector	Average weight	Country
Munters Group AB	Industrials	2.74%	SE
HOWDEN JOINERY GROUP PLC	Industrials	2.73%	GB
CTS Eventim AG & Co. KGaA	Communication Services	2.61%	DE
FLUIDRA S.A.	Industrials	2.51%	ES
Karnov Group AB (publ)	Communication Services	2.34%	SE
VERALLIA SA	Materials	2.29%	FR
JOHNSON SERVICE GROUP PLC	Industrials	2.17%	GB
CAREL INDUSTRIES S.P.A.	Industrials	2.16%	IT
Belimo Holding AG	Industrials	2.15%	CH
SIG Group AG	Materials	1.96%	CH
GLOBALDATA PLC	Industrials	1.92%	GB
LECTRA SA	Information Technology	1.90%	FR
VZ Holding AG	Financials	1.90%	CH
RIGHTMOVE PLC	Communication Services	1.88%	GB
NEMETSCHKE SE	Information Technology	1.80%	DE



What was the proportion of sustainability-related investments?

● *What was the asset allocation?*

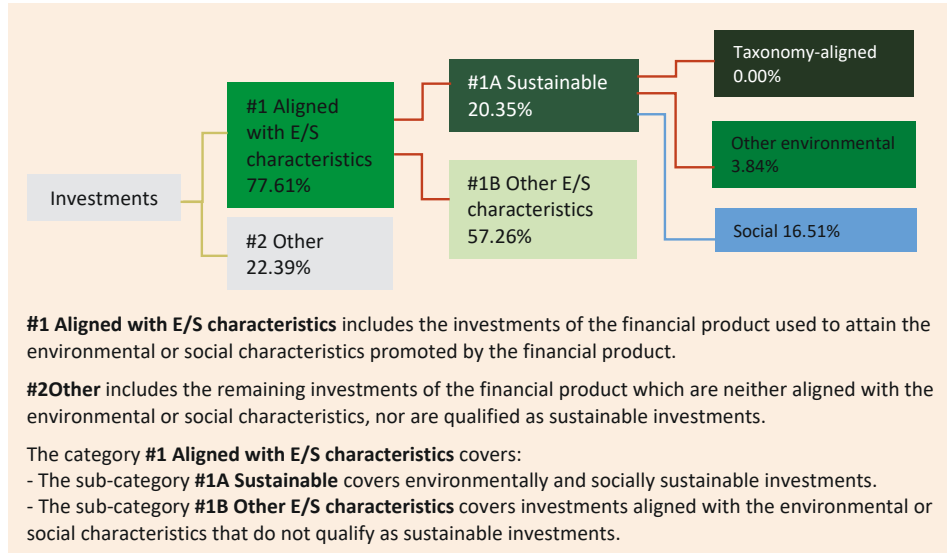
77.61% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

22.39% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.

Asset allocation describes the share of investments in specific assets.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

Sector	% of Net Assets
Industrials	36.69%
Information Technology	13.27%
Health Care	11.09%
Communication Services	10.90%
Financials	9.56%
Materials	7.53%
Consumer Discretionary	5.87%
Consumer Staples	1.66%
Energy	1.46%
Real Estate	1.00%
Cash and Derivatives	0.97%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.00% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund’s investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

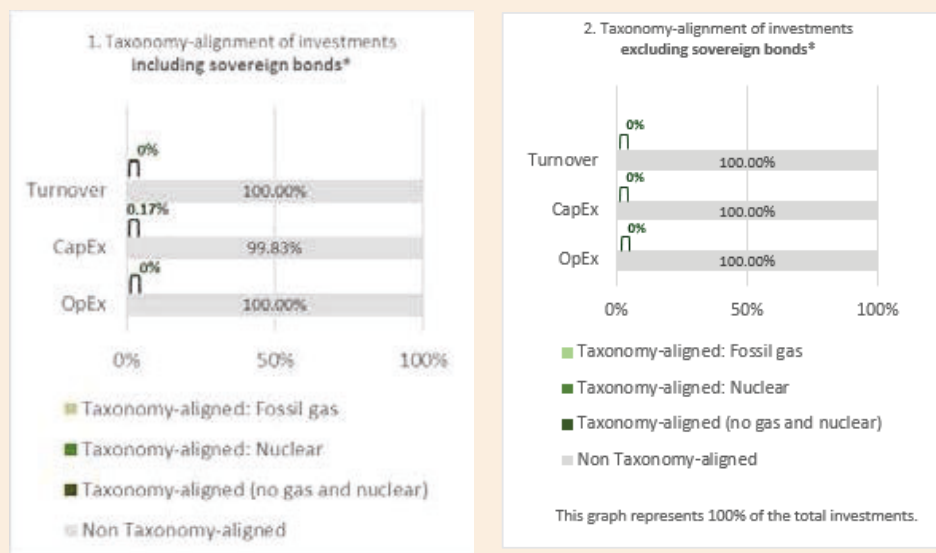
- Yes:
- In fossil gas In nuclear energy
- No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.00% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

N/A – This is the first time that EU Taxonomy data has been reported for the Fund.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

3.84% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

16.51% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 20 ESG specific engagements with companies held in the portfolio. These covered 17 companies across 5 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	19.44%
Environmental Stewardship	Biodiversity, Water, Waste	8.33%
Business Conduct	Social and Employee Matters	0.00%
Human Rights		8.33%
Labour Standards		27.78%
Public Health		2.78%
Corporate Governance		33.33%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not applicable

- ***How did this financial product perform compared with the reference benchmark?***
Not applicable

- ***How did this financial product perform compared with the broad market index?***
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) Pan European Smaller Companies
Legal entity identifier: 549300FG0S32L53EKJ87

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
●● <input type="checkbox"/> Yes	● <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____ <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>33.72%</u> of sustainable investments <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ____	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.
- Holding at least 5% of the Fund holdings in sustainable investments, which are companies that make a positive contribution to society and/or the environment.
- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The positive ESG Materiality rating versus the benchmark was monitored daily by our compliance systems. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024, the fund rating was 2.29 and the benchmark rating was 2.32 (on a scale of 1-5, where lower is better).
- The financial product maintained over 50% of its holdings in strong rated ESG companies over the period. On 31 March 2024, the Fund held 86.32% in strongly rated ESG companies.
- The Fund held over 5% of its holdings in sustainable investments over the period. On 31 March 2024, 33.72% of the Fund was held in sustainable investments.

- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.

- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

● **...and compared to previous periods?**

	2024	2023
ESG Materiality Rating Fund vs Benchmark	2.29 vs 2.32	2.76 vs 2.97
At least 50% of the Fund in strongly rated ESG companies	86.32%	57.9%
At least 5% of the Fund holdings in sustainable investments	33.72%	N/A
Global Norms Exclusions	No Breaches	No Breaches
Thermal Coal, Civilian Weapons and Tobacco exclusions	No Breaches	No Breaches
Controversial Weapons exclusion	No Breaches	No Breaches

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund proactively considers the principal adverse impacts ("PAIs") of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - Generate >30% of revenue from thermal coal extraction;
 - Generate >30% revenue from thermal coal generation;
 - Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles

- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”.



What were the top investments of this financial product?

Issuer name	Sector	Average weight	Country
CTS Eventim AG & Co. KGaA	Communication Services	2.91%	DE
HOWDEN JOINERY GROUP PLC	Industrials	2.72%	GB
FLUIDRA S.A.	Industrials	2.64%	ES
FINECOBANK BANCA FINECO S.P.A.	Financials	2.30%	IT
ASM International N.V.	Information Technology	2.29%	NL
VERALLIA SA	Materials	2.23%	FR
SIG Group AG	Materials	2.21%	CH
Belimo Holding AG	Industrials	2.19%	CH
VAT Group AG	Industrials	2.17%	CH
ELIS SA	Industrials	2.03%	FR
RIGHTMOVE PLC	Communication Services	1.92%	GB
ASCENTIAL PLC	Communication Services	1.88%	GB
BE Semiconductor Industries N.V.	Information Technology	1.84%	NL
ROTORK P.L.C.	Industrials	1.82%	GB
Gerresheimer AG	Health Care	1.81%	DE

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024.



What was the proportion of sustainability-related investments?

● *What was the asset allocation?*

86.32% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these

Asset allocation describes the share of investments in specific assets.

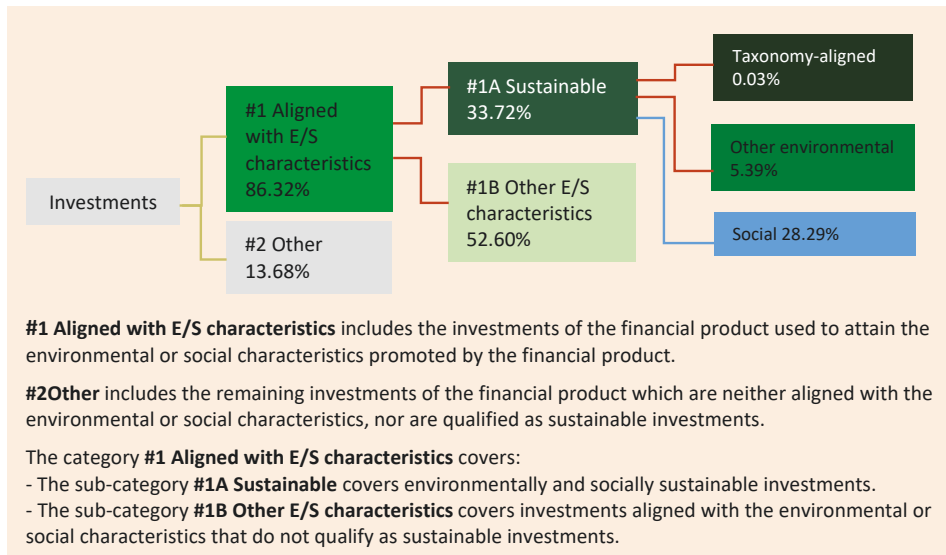
To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

are incorporated in #1 below.

13.68% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



● **In which economic sectors were the investments made?**

Sector	% of Net Assets
Industrials	31.28%

Health Care	12.89%
Information Technology	12.54%
Financials	12.29%
Consumer Discretionary	8.83%
Communication Services	8.49%
Materials	7.82%
Consumer Staples	2.61%
Energy	1.46%
Real Estate	0.99%
Cash and Derivatives	0.80%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.03% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

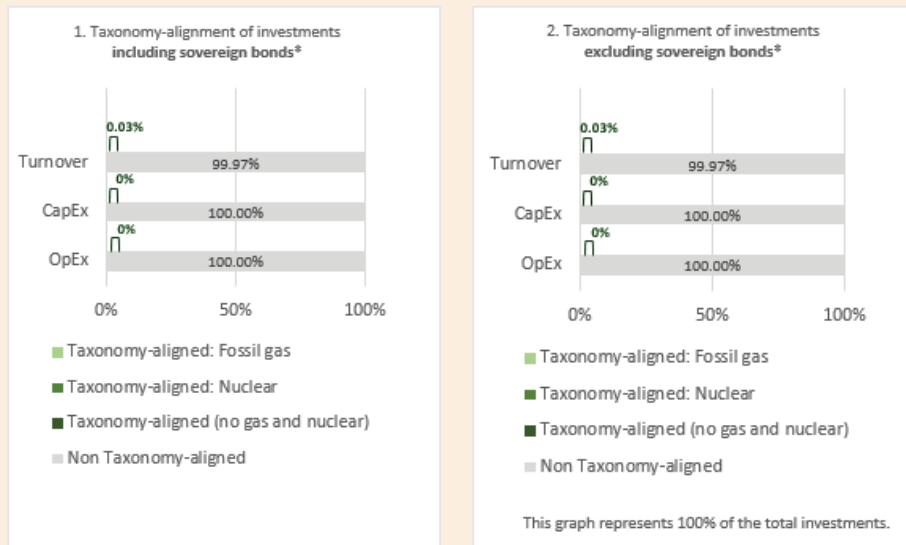
Yes:

In fossil gas In nuclear energy

No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.03% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

	31/03/2024	31/03/2023
EU Taxonomy Alignment	0.03%	0.00%



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

5.39% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

28.29% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 21 ESG specific engagements with companies held in the portfolio. These covered 18 companies across 7 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	20.00%
Environmental Stewardship	Biodiversity, Water, Waste	7.50%
Business Conduct	Social and Employee Matters	2.50%
Human Rights		7.50%
Labour Standards		27.50%
Public Health		5.00%
Corporate Governance		30.00%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) European Select
Legal entity identifier: 549300MKHX2X26Q8CM51

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p>●● <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p>● ● <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>56.24%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.
- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Holding at least 5% of the Fund holdings in sustainable investments, which are companies that make a positive contribution to society and/or the environment.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The positive ESG Materiality rating versus the benchmark was monitored daily by our compliance systems. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024 the fund rating was 1.87 and the benchmark rating was 2.17 (on a scale of 1-5, where lower is better).
- The financial product maintained over 50% of its holdings in strongly rated ESG issuers over the period. On 31 March 2024, the fund held 94.97% in strongly rated ESG companies.
- The financial product maintained over 5% of its holdings in sustainable investments. On 31 March 2024, the fund held 56.24% in sustainable investments.

- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.

- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

● **...and compared to previous periods?**

	2024	2023
ESG Materiality Rating Fund vs Benchmark	1.87 vs 2.17	2.34 vs 2.73
At least 50% of the Fund in strongly rated ESG companies	95.0%	79.50%
At least 5% of the Fund in sustainable investments	56.24%	N/A
Global Norms Exclusions	No Breaches	No Breaches
Thermal Coal, Civilian Weapons and Tobacco exclusions	No Breaches	No Breaches
Controversial Weapons exclusion	No Breaches	No Breaches

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass

environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - o Generate >30% of revenue from thermal coal extraction;
 - o Generate >30% revenue from thermal coal generation;
 - o Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles

- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”



What were the top investments of this financial product?

Issuer name	Sector	Average weight	Country
NOVO NORDISK A/S	Health Care	5.90%	DK
LVMH MOET HENNESSY LOUIS VUITTON SE	Consumer Discretionary	5.39%	FR
ASML Holding N.V.	Information Technology	5.26%	NL
SCHNEIDER ELECTRIC SE	Industrials	5.25%	FR
SAP SE	Information Technology	4.99%	DE
Industria de Diseno Textil, S.A.	Consumer Discretionary	4.55%	ES
Muenchener Rueckversicherungs-Gesellschaft Aktiengesellschaft in Muenchen	Financials	4.47%	DE
COMPAGNIE DE SAINT-GOBAIN SA	Industrials	3.90%	FR
ASM International N.V.	Information Technology	3.88%	NL
Hannover Rueck SE	Financials	3.65%	DE
COMPAGNIE FINANCIERE RICHEMONT SA	Consumer Discretionary	2.92%	CH
HERMES INTERNATIONAL S.C.A.	Consumer Discretionary	2.89%	FR
Amadeus IT Group, S.A.	Consumer Discretionary	2.87%	ES
RELX PLC	Industrials	2.84%	GB
Siemens Healthineers AG	Health Care	2.82%	DE

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/23 – 31/03/24



What was the proportion of sustainability-related investments?

● *What was the asset allocation?*

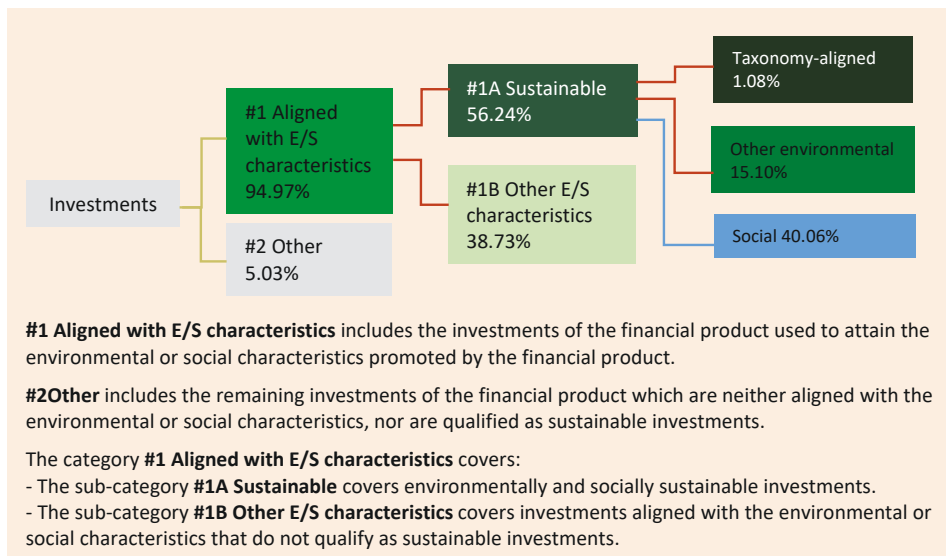
94.97% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

Asset allocation describes the share of investments in specific assets.

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

5.03% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



In which economic sectors were the investments made?

Sector	% of Net Assets
Industrials	26.73%
Consumer Discretionary	19.52%
Financials	16.41%
Information Technology	16.37%
Health Care	8.72%
Materials	5.51%
Consumer Staples	2.93%
Communication Services	2.26%
Cash and Derivatives	1.54%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

1.08% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund’s investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:

In fossil gas In nuclear energy

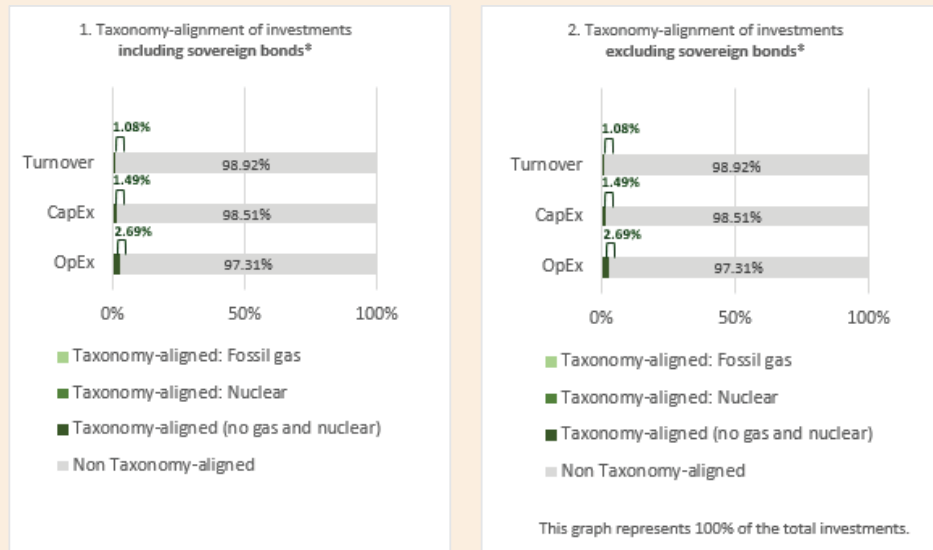
No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

1.06% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

	31/03/2024	31/03/2023
EU Taxonomy Alignment	1.08%	0.00%



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

15.10% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

40.06% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 26 ESG specific engagements with companies held in the portfolio. These covered 14 companies across 5 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	23.53%
Environmental Stewardship	Biodiversity, Water, Waste	15.69%
Business Conduct	Social and Employee Matters	3.92%
Human Rights		3.92%
Labour Standards		25.49%

Public Health		3.92%
Corporate Governance		23.53%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not applicable

- ***How did this financial product perform compared with the reference benchmark?***
Not applicable

- ***How did this financial product perform compared with the broad market index?***
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) European Smaller Companies
Legal entity identifier: 54930003VV6JZQNNIC16

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p>●● <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p>● ● <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>39.62%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.
- Holding at least 5% of the Fund holdings in sustainable investments, which are companies that make a positive contribution to society and/or the environment.
- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The positive ESG Materiality rating versus the benchmark was monitored daily by our compliance systems. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024, the fund rating was 2.23 and the benchmark rating was 2.26 (on a scale of 1-5, where lower is better).
- The financial product maintained over 50% of its holdings in strongly rated ESG companies over the period. On 31 March 2024, the fund held 84.32% in strongly rated ESG companies.
- The Fund held over 5% of its holdings in sustainable investments over the period. On 31 March 2024, 39.62% of the Fund was held in sustainable investments.

- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.

- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

● **...and compared to previous periods?**

	2024	2023
ESG Materiality Rating Fund vs Benchmark	2.23 vs 2.26	2.79 vs 2.99
At least 50% of the Fund in strongly rated ESG companies	84.32%	51.4%
At least 5% of the Fund in sustainable investments	39.62%	N/A
Global Norms Exclusions	No Breaches	No Breaches
Thermal Coal, Civilian Weapons and Tobacco exclusions	No Breaches	No Breaches
Controversial Weapons exclusion	No Breaches	No Breaches

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund is committed to investing a minimum proportion of 5% in Sustainable Investments. Sustainable Investments made have the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such

objectives we assess that the investment can demonstrate that:

1. The issuer generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The issuer has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex spend. Issuers in this category are reviewed and approved by our responsible investment team.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

How were the indicators for adverse impacts on sustainability factors taken into account?

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - o Generate >30% of revenue from thermal coal extraction;
 - o Generate >30% revenue from thermal coal generation;
 - o Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles

- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process. In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?” .



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024.

Issuer name	Sector	Average weight	Country
CTS Eventim AG & Co. KGaA	Communication Services	2.83%	DE
ASM International N.V.	Information Technology	2.77%	NL
Belimo Holding AG	Industrials	2.54%	CH
NEMETSCHEK SE	Information Technology	2.51%	DE
FLUIDRA S.A.	Industrials	2.48%	ES
IMCD N.V.	Industrials	2.37%	NL
Konecranes Abp	Industrials	2.35%	FI
BUREAU VERITAS SA	Industrials	2.15%	FR
Burckhardt Compression Holding AG	Industrials	2.10%	CH
FINECOBANK BANCA FINECO S.P.A.	Financials	2.06%	IT
SIG Group AG	Materials	1.98%	CH
VAT Group AG	Industrials	1.96%	CH
BE Semiconductor Industries N.V.	Information Technology	1.93%	NL
Huhtamaki Oyj	Materials	1.90%	FI
INFRASTRUTTURE WIRELESS ITALIANE S.P.A.	Communication Services	1.88%	IT



What was the proportion of sustainability-related investments?

● *What was the asset allocation?*

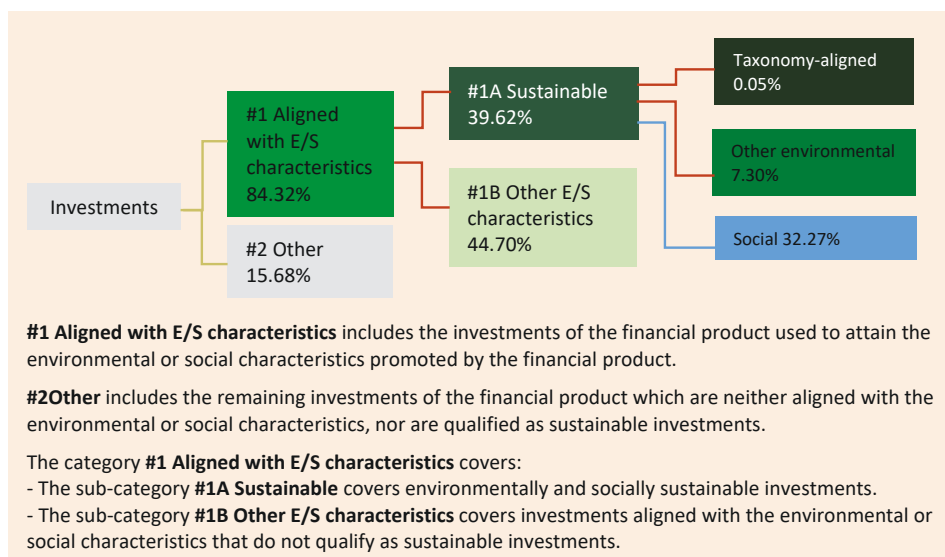
84.32% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

Asset allocation describes the share of investments in specific assets.

15.68% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

Sector	% of Net Assets
Industrials	32.32%
Information Technology	16.21%
Financials	10.16%
Health Care	10.06%
Materials	9.01%
Communication Services	5.94%
Consumer Discretionary	5.54%
Cash and Derivatives	5.05%
Consumer Staples	4.26%
Energy	1.46%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.05% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

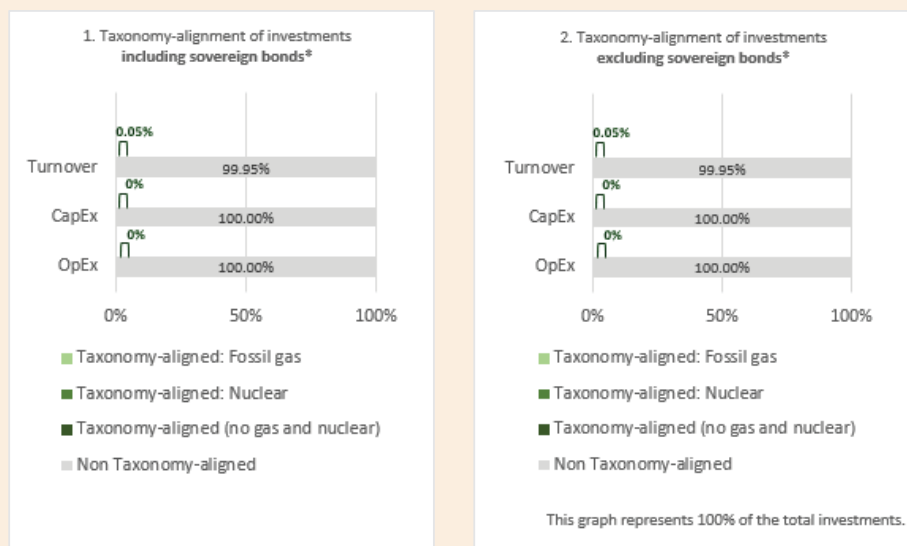
- Yes:
- In fossil gas In nuclear energy
- No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.

● **What was the share of investments made in transitional and enabling activities?**

0.000% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.056% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

	31/03/2024	31/03/2023
EU Taxonomy Alignment	0.05%	0.00%



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

7.30% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

32.27% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 17 ESG specific engagements with companies held in the portfolio. These covered 16 companies across 6 countries across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	15.79%
Environmental Stewardship	Biodiversity, Water, Waste	7.89%
Business Conduct	Social and Employee Matters	2.63%
Human Rights		2.63%
Labour Standards		34.21%

Public Health		2.63%
Corporate Governance		34.21%

How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How does the reference benchmark differ from a broad market index?***
 Not applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
 Not applicable

- ***How did this financial product perform compared with the reference benchmark?***
 Not applicable

- ***How did this financial product perform compared with the broad market index?***
 Not applicable

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) UK Equities
Legal entity identifier: 549300XFQJOSJSM28C10

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
<p>●● <input type="checkbox"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: ____</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ____</p>	<p>● ● <input checked="" type="checkbox"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>46.46%</u> of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.
- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.
- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.
- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.
- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

● ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024, the fund rating was 2.08 and the benchmark rating was 2.48 (on a scale of 1-5, where lower is better).
- The financial product maintained over 50% of its holdings in strongly rated ESG issuers over the period. On 31 March 2024, the fund held 93.18% in strongly rated ESG issuers.
- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.
- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under review.

- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● **...and compared to previous periods?**

Not applicable – we will provide a comparison of the sustainability indicators to a previous period in the next report.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not have a commitment to invest a minimum proportion of its holdings in sustainable investments. However, the Fund did invest partially in sustainable investments, with the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The company generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The company has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex. Companies in this category are reviewed and approved by our responsible investment team.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.
- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

— — — *How were the indicators for adverse impacts on sustainability factors taken into account?*

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a sustainable investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - o Generate >30% of revenue from thermal coal extraction;
 - o Generate >30% revenue from thermal coal generation;
 - o Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles.
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 31/03/2023 to 31/03/2024.

Issuer name	Sector	Average weight	Country
SHELL PLC	Energy	6.13%	GB
ASTRAZENECA PLC	Health Care	6.00%	GB
RELX PLC	Industrials	4.29%	GB
UNILEVER PLC	Consumer Staples	3.85%	GB
GSK PLC	Health Care	3.66%	GB
EXPERIAN PLC	Industrials	3.15%	IE
INTERMEDIATE CAPITAL GROUP PLC	Financials	3.06%	GB
ASHTED GROUP PUBLIC LIMITED COMPANY	Industrials	2.85%	GB
CRH PUBLIC LIMITED COMPANY	Materials	2.80%	IE
COMPASS GROUP PLC	Consumer Discretionary	2.73%	GB

INFORMA PLC	Communication Services	2.67%	GB
THE SAGE GROUP PLC.	Information Technology	2.44%	GB
LONDON STOCK EXCHANGE GROUP PLC	Financials	2.44%	GB
LLOYDS BANKING GROUP PLC	Financials	2.25%	GB
CONVATEC GROUP PLC	Health Care	2.17%	GB



What was the proportion of sustainability-related investments?

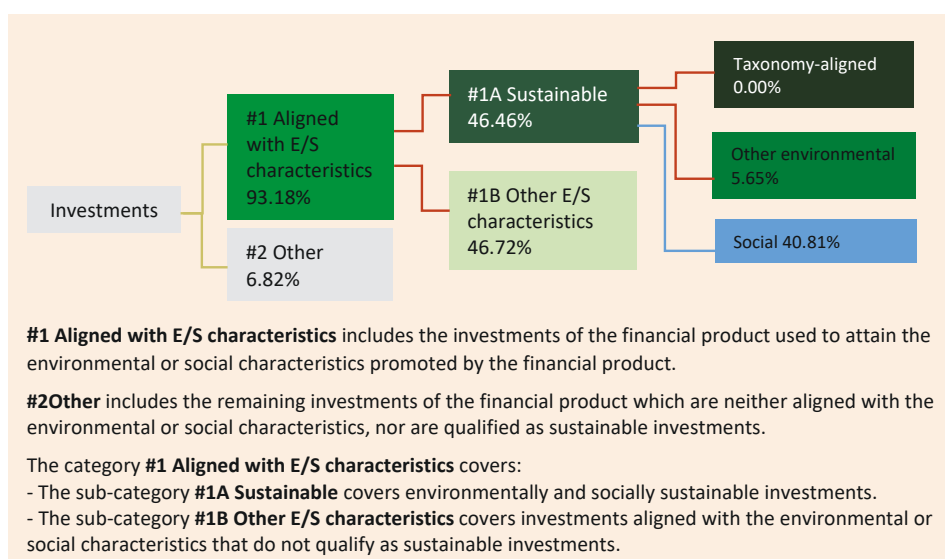
● What was the asset allocation?

93.18% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

6.82% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.



● In which economic sectors were the investments made?

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Sector	% of Net Assets
Industrials	20.07%
Financials	13.36%
Health Care	12.56%
Materials	11.50%
Consumer Staples	11.12%
Consumer Discretionary	10.67%
Energy	6.13%
Information Technology	3.86%
Real Estate	3.80%
Communication Services	3.58%
Cash and Derivatives	1.69%
Utilities	1.65%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.00% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund's investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

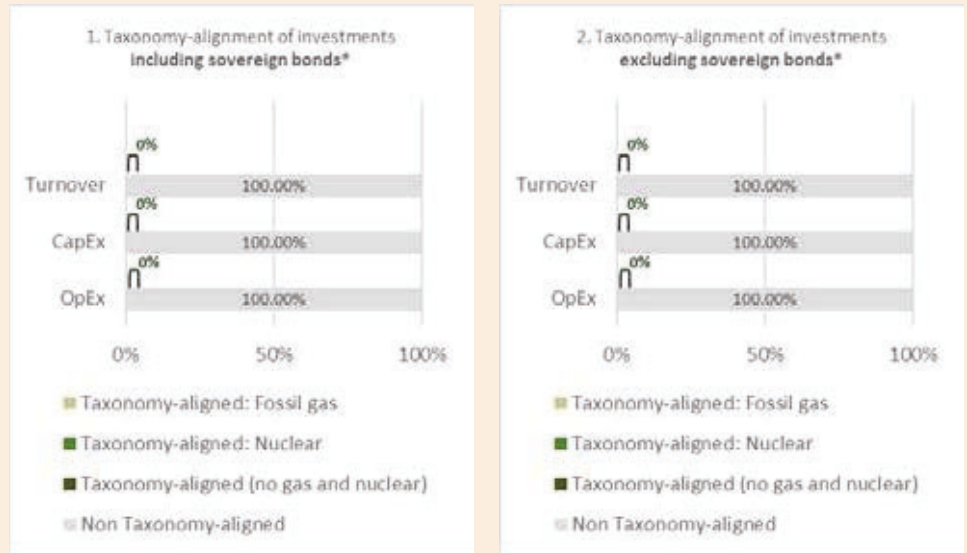
Yes:

In fossil gas In nuclear energy

No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.00% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable. This is the first time we are reporting for this Fund.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

5.65% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

40.81% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 34 ESG specific engagements with companies held in the portfolio. These covered 15 companies in the UK across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	25.86%
Environmental Stewardship	Biodiversity, Water, Waste	17.24%
Business Conduct	Social and Employee Matters	0.00%
Human Rights		5.17%
Labour Standards		20.69%
Public Health		13.79%
Corporate Governance		17.24%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- **How does the reference benchmark differ from a broad market index?**
Not applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not applicable
- **How did this financial product perform compared with the reference benchmark?**
Not applicable
- **How did this financial product perform compared with the broad market index?**
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: CT (Lux) Japan Equities
Legal entity identifier: 5493000LMPLEZ8VQSU41

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?	
●● <input type="checkbox"/> Yes	● ● <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ____ <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ____	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>23.90%</u> of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The financial product promoted environmental and social characteristics by integrating the following responsible investment measures into the investment decision-making process:

- Comparing favourably with the benchmark on material ESG criteria, measured by the Columbia Threadneedle Investment’s ESG Materiality Rating model, over 12 month rolling periods.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

- Maintaining at least 50% of the Fund holdings in companies rated 1-3 on the Columbia Threadneedle Investment's ESG Materiality Rating. Where necessary, the sub-advisor may assess companies that are not covered by the ESG Materiality Rating Model using fundamental research, engage with companies that have a low ESG Materiality rating for improvement, or include companies that have either a low ESG Materiality ratings, or are not covered by its ESG Materiality Rating Model, that qualify as sustainable investments, in order to achieve this 50% minimum commitment.

- Excluding issuers in breach of accepted international standards and principles, such as the United Nations Global Compact and the United Nations Guiding Principles on Business and Human Rights.

- Excluding issuers (based on individual revenue threshold limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production.

- Excluding issuers with involvement in controversial weapons, in line with the Columbia Threadneedle Investment's Controversial Weapons Policy, and issuers with direct involvement in nuclear weapons.

- To support the promotion of environmental and social characteristics, engaging with companies with a view to influence management teams to improve their practices, for example on issues relating to carbon emissions.

- ***How did the sustainability indicators perform?***

The financial product has the following sustainability indicators:

- The primary indicator is the positive weighted average ESG Materiality rating of the Fund versus the Benchmark, assessed over rolling 12-month periods. The fund maintained a better ESG Materiality rating than the benchmark throughout the period. On 31 March 2024 the fund rating was 1.90 and the benchmark rating was 1.97 (on a scale of 1-5, where lower is better).

- The financial product maintained over 50% of its holdings in strongly rated ESG issuers over the period. On 31 March 2024, the fund held 81.44% in strongly rated ESG issuers.

- We excluded companies that we determined were in breach of accepted international standards, for example the UN Global Compact Principals. The exclusion policy was adhered to with the application of strict pre-trade restrictions and was monitored on an ongoing basis. No breaches were identified during the period under review.

- We excluded issuers (based on individual threshold revenue limits) with involvement in conventional weapons, thermal coal extraction and generation, and tobacco production. No breaches were identified during the period under

review.

- We also adhered to our Controversial Weapons Policy and excluded issuers with direct involvement in nuclear weapons. No breaches were identified during the period under review.

The sustainability indicators have not been subject to an assurance review by an auditor or a third party.

● **...and compared to previous periods?**

Not applicable – we will provide a comparison of the sustainability indicators to a previous period in the next report.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund does not have a commitment to invest a minimum proportion of its holdings in sustainable investments. However, the Fund did invest partially in sustainable investments, with the objective of positively contributing to the Sustainable Development Goals (SDGs) which encompass environmental and social objectives.

To demonstrate that sustainable investments made contribute to such objectives we assess that the investment can demonstrate that:

1. The company generates greater than 50% of revenue in activities which are net positively aligned with the SDGs, or
2. The company has demonstrated it contributes to a sustainable outcome through robust Key Performance Indicators such as Opex or Capex. Companies in this category are reviewed and approved by our responsible investment team.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund's investment approach assesses that the sustainable investments made by the Fund do not significantly harm other sustainable investment objectives in several ways:

- 1) The Fund screens out investments that are contrary to the goals of making positive contributions to the environment and/or society. These criteria are product- and conduct-based, covering topics such as fossil fuels and weapons, and United Nations Global Compact breaches.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

- 2) Through the Investment Manager's investment research, ESG factors are considered throughout the investment cycle, which serves to mitigate the risks of significant harm.
- 3) When assessing a Sustainable Investment we explicitly check for significant harm using a framework as described below.

— — — *How were the indicators for adverse impacts on sustainability factors taken into account?*

Investments which are reported as sustainable investments have been assessed to ensure they do not significantly harm (DNSH) sustainability objectives using an in-house data driven model and investment team due diligence.

The Investment Manager identifies harm when assessing a Sustainable Investment by using quantitative thresholds against a selection of principal adverse impact indicators, including mandatory indicators from Table 1 and certain indicators from Tables 2 and 3 of Annex I of the Regulatory Technical Standards (RTS). Issuers which fall below these thresholds are flagged as potentially harmful and a review is then undertaken to determine whether significant harm is being caused by the issuer. Where quantitative data is not available, the investment teams endeavour to satisfy that no significant harm has taken place through desk-based qualitative research in conjunction with the firm's Responsible Investment team.

Depending on the type and materiality of the principal adverse impact indicator, the investment manager will either engage with the issuer to address the harmful practices by taking appropriate action, or limit exposure to such issuers in the portfolio.

— — — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

Yes. The Fund explicitly prohibits investment in companies which breach UN Global Compact (UNGC) principles. In addition, the sustainable investments are assessed under the DNSH due diligence against factors which align with UNGC and OECD guidelines, to identify any significant harmful practices.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund proactively considers the principal adverse impacts (“PAIs”) of its investment decisions that may negatively harm sustainability factors through a combination of exclusions, investment research and monitoring and engaging with investee companies.

As part of portfolio construction and stock selection, the Fund has in place exclusions that correspond to PAI sustainability indicators and cannot be held in the Portfolio. The Fund adhered to its exclusions policy during the reference period and did not invest in companies that:

- Are active in the fossil fuel sector and:
 - o Generate >30% of revenue from thermal coal extraction;
 - o Generate >30% revenue from thermal coal generation;
 - o Are developing new thermal coal mining or power generation facilities.
- Actively breach the UN Global Compact Principles.
- Are involved in the production, sale, or distribution of controversial weapons.

The manager undertook research on ESG topics that align with the PAI sustainability indicators and incorporated this into its investment process.

In addition, the engagement activities undertaken by the Fund aligned with certain PAI sustainability indicators. Further details of such activities are described in the section below entitled “What actions have been taken to meet the environmental and/or social characteristics during the reference period?”.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is 31/03/2023 to 31/03/2024.

Issuer name	Sector	Average weight	Country
TOYOTA MOTOR CORPORATION	Consumer Discretionary	6.09%	JP
Mitsubishi UFJ Financial Group, Inc.	Financials	5.52%	JP
Tokyo Electron Limited	Information Technology	5.15%	JP
Recruit Holdings Co.,Ltd.	Industrials	4.40%	JP
ITOCHU Corporation	Industrials	4.17%	JP
KEYENCE CORPORATION	Information Technology	4.06%	JP
Hitachi, Ltd.	Industrials	3.91%	JP
Shin-Etsu Chemical Co., Ltd.	Materials	3.27%	JP
KOMATSU LTD.	Industrials	3.16%	JP
Sony Group Corporation	Consumer Discretionary	3.10%	JP
ORIX CORPORATION	Financials	3.08%	JP
Daiwabo Holdings Co.,Ltd.	Information Technology	2.73%	JP
Sanwa Holdings Corporation	Industrials	2.70%	JP
Sangetsu Corporation	Consumer Discretionary	2.62%	JP
USS Co., Ltd.	Consumer Discretionary	2.52%	JP



What was the proportion of sustainability-related investments?

● *What was the asset allocation?*

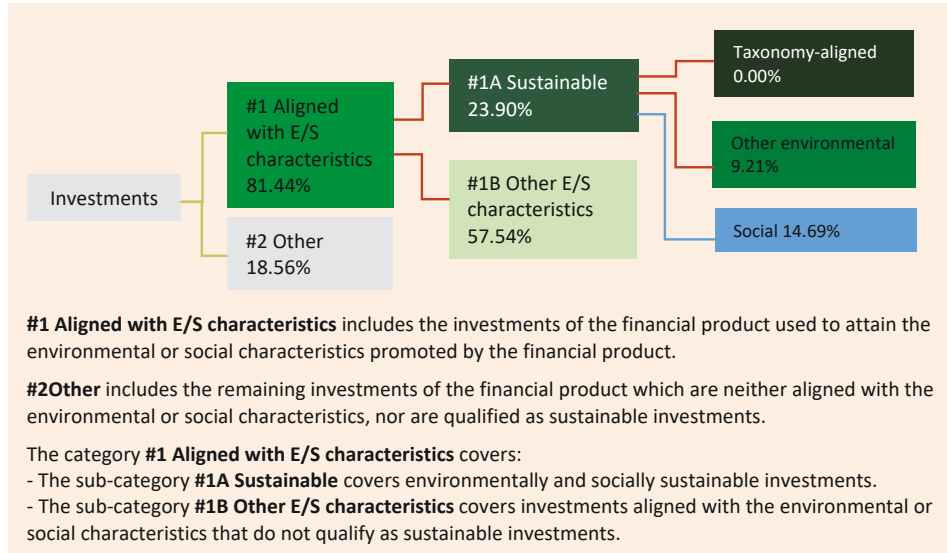
81.44% of the Fund was invested in issuers with either:

- an ESG Materiality rating of 1-3; or
- an ESG Materiality rating of 4 or 5, but that are considered to be sustainable investments in line with our framework

and so were aligned with E/S characteristics. For the purposes of reporting these are incorporated in #1 below.

18.56% of the financial product was invested in: (1) issuers with an ESG Materiality rating of 4 or 5 (and that are not deemed sustainable) so were not aligned with E/S characteristics, (2) issuers not covered by the ESG Materiality model, and (3) cash and derivatives.

Asset allocation describes the share of investments in specific assets.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

In which economic sectors were the investments made?

Sector	% of Net Assets
Industrials	27.87%
Information Technology	20.21%
Consumer Discretionary	19.86%
Financials	15.09%
Health Care	5.83%
Materials	3.27%
Consumer Staples	2.49%
Communication Services	2.37%
Cash and Derivatives	1.69%
Energy	1.34%



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to holding a minimum proportion in sustainable investments with an environmental objective aligned with the EU Taxonomy Regulation. It does, however, have a discretion to invest in these type of securities as part of delivering its investment objective.

0.00% of the investments made by the Fund are in economic activities that qualify as environmentally sustainable under the EU Taxonomy Regulation. This taxonomy alignment figure is based on reliable data that has been made available to date and is measured by the proportion of turnover associated with economic activities that qualify as environmentally sustainable.

An economic activity qualifies as environmentally sustainable under the EU Taxonomy Regulation where it substantially contributes to one of six environmental objectives. The proportion of the Fund’s investments that contributed towards these environmental objectives is broken down as follows:

Climate change mitigation	This figure will be presented when data quality improves
Climate change adaptation	This figure will be presented when data quality improves
Sustainable use and protection of water and marine resources	This figure will be presented when data quality improves
Transition to a circular economy	This figure will be presented when data quality improves
Pollution prevention and control	This figure will be presented when data quality improves
Protection and restoration of biodiversity and ecosystems	This figure will be presented when data quality improves

The mentioned percentage figures have not been subject to an assurance review by an auditor or a third party.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

Yes:

In fossil gas In nuclear energy

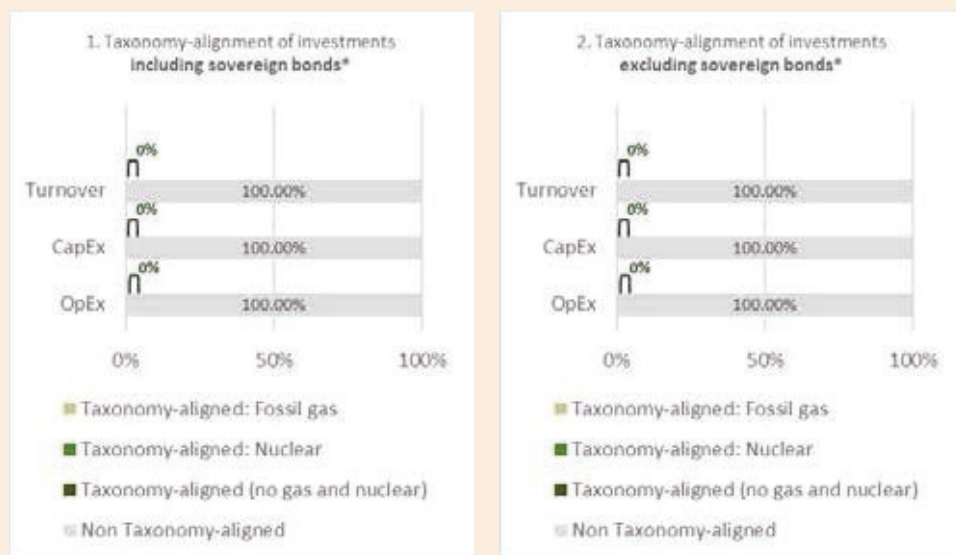
No

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

0.00% of the investments made by the fund are in transitional activities as defined by the EU Taxonomy Regulation.

0.00% of the investments made by the fund are in enabling activities as defined by the EU Taxonomy Regulation.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable. This is the first time we are reporting for this Fund.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

9.21% of the sustainable investments had an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

14.69% of the sustainable investments had a social objective.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

Holdings classified as “other” include (i) ancillary liquid assets (i.e. bank deposit at sight) which are held for the purposes of liquidity management; (ii) bank deposits, money market instruments or money market funds held for treasury purposes; (iii) derivatives for hedging purposes; (iv) companies with an ESG Materiality rating of 4 or 5 (that were not sustainable investments); or (v) companies not covered by the ESG Materiality model.

These investments are not used to meet the environmental and social characteristics of the Fund. The purpose of these securities is to provide a diversified fund that can achieve the financial objective.

Minimum environmental or social safeguards are ensured by applying the exclusion screening to all holdings in investee companies. For cash positions and derivatives, ESG considerations are integrated into the counterparty risk assessment.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the year there were 19 ESG specific engagements with companies held in the portfolio. These covered 12 companies across Japan across a range of themes.

Engagements are structured in line with the firm’s engagement themes, which align with the PAIs. Below is provided a breakdown of the engagements undertaken:

Engagements theme	Alignment with PAIs	Proportion of engagements
Climate Change	GHG Emissions and Energy Performance	24.44%
Environmental Stewardship	Biodiversity, Water, Waste	6.67%
Business Conduct	Social and Employee Matters	0.00%
Human Rights		13.33%
Labour Standards		20.00%
Public Health		0.00%
Corporate Governance		36.56%



How did this financial product perform compared to the reference benchmark?

Not applicable – the fund does not have a designated reference benchmark that is used to measure whether it attains the environmental and/or social characteristics that the Portfolio promotes.

- ***How does the reference benchmark differ from a broad market index?***
Not applicable
- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not applicable
- ***How did this financial product perform compared with the reference benchmark?***
Not applicable
- ***How did this financial product perform compared with the broad market index?***
Not applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

EU Taxonomy Regulation Disclosures (unaudited)

Regulation (EU) 2020/852 is a framework to facilitate sustainable investment which establishes criteria for determining whether an economic activity qualifies as environmentally sustainable across six environmental objectives (the “EU Taxonomy Regulation”). The EU Taxonomy Regulation requires that certain disclosure be made in this Report.

Article 6 Financial Products

The investments underlying the financial products listed below do not take into account the EU criteria for environmentally sustainable economic activities under the EU Taxonomy Regulation. The Article 6 Financial Products include:

- CT (Lux) American Extended Alpha
- CT (Lux) Asia Contrarian Equity
- CT (Lux) Asian Equity Income
- CT (Lux) Credit Opportunities
- CT (Lux) Emerging Market Corporate Bonds
- CT (Lux) Emerging Market Debt
- CT (Lux) Enhanced Commodities
- CT (Lux) European Short-Term High Yield Bond
- CT (Lux) European Strategic Bond
- CT (Lux) Flexible Asian Bond
- CT (Lux) Global Dynamic Real Return
- CT (Lux) Global Emerging Market Short-Term Bonds
- CT (Lux) Global Extended Alpha
- CT (Lux) Global Investment Grade Credit Opportunities
- CT (Lux) Global Multi Asset Income
- CT (Lux) Global Technology
- CT (Lux) Pan European Absolute Alpha
- CT (Lux) Pan European Equity Dividend
- CT (Lux) UK Equity Income
- CT (Lux) US Disciplined Core Equities
- CT (Lux) US High Yield Bond

Article 8 and Article 9 Financial Products

The EU Taxonomy Regulation disclosures for the Article 8 and Article 9 Financial Products are included the Sustainable Finance Disclosure Regulation (SFDR) Periodic Disclosures that are included in this Report.

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CT (Lux) US High Yield Bond
Threadneedle (Lux) - Emerging Market ESG Equities^{2,3}
CT (Lux) Global Emerging Market Equities³
CT (Lux) US Contrarian Core Equities
CT (Lux) US Disciplined Core Equities
CT (Lux) Global Technology

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CT (Lux) Global Social Bond²
CT (Lux) Global Corporate Bond⁴
CT (Lux) European Corporate Bond
CT (Lux) European High Yield Bond
CT (Lux) European Short-Term High Yield Bond
CT (Lux) European Social Bond
CT (Lux) European Strategic Bond
CT (Lux) Emerging Market Corporate Bonds⁴
CT (Lux) Emerging Market Debt⁴
CT (Lux) Global Emerging Market Short-Term Bonds⁴
CT (Lux) Flexible Asian Bond⁵
Threadneedle (Lux) - Euro Dynamic Real Return²
CT (Lux) Global Dynamic Real Return
CT (Lux) Global Multi Asset Income⁶
CT (Lux) Global Focus
CT (Lux) Global Equity Income
CT (Lux) Global Select
CT (Lux) Global Smaller Companies
CT (Lux) American⁶
CT (Lux) American Select⁶
CT (Lux) American Smaller Companies⁶
CT (Lux) Asia Equities⁵
CT (Lux) Pan European ESG Equities⁶
CT (Lux) Pan European Equity Dividend
CT (Lux) Pan European Small Cap Opportunities
CT (Lux) Pan European Smaller Companies
CT (Lux) European Select
CT (Lux) European Smaller Companies
CT (Lux) Asian Equity Income⁵
CT (Lux) UK Equities
CT (Lux) UK Equity Income
CT (Lux) Japan Equities^{2,4}
Threadneedle (Lux) - American Absolute Alpha^{2,6}
CT (Lux) Credit Opportunities
CT (Lux) Global Investment Grade Credit Opportunities
CT (Lux) Pan European Absolute Alpha
CT (Lux) American Extended Alpha
CT (Lux) Global Extended Alpha
CT (Lux) Enhanced Commodities⁴

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Threadneedle (Lux) - Asia Contrarian Equity^{2,7}

¹Subject to the responsibility and oversight of Threadneedle Management Luxembourg S.A.

²See note 1

³Threadneedle Asset Management Limited makes investment recommendations to Columbia Management Investment Advisers, LLC and, therefore provides investment advice supported by research, to Columbia Management Investment Advisers, LLC.

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To find out more visit columbiathreadneedle.com



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