

## Contact Details

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\*Please note that calls and electronic communications may be recorded.

PO Box 10033, Chelmsford. CM99 2AL, UK

## Key Facts

Fund Manager:



Ben Rodriguez

Since May-22

Management Co: Threadneedle Inv. Services Ltd.

Umbrella Fund: Columbia Threadneedle

Opportunity Funds (UK) ICVC

31/07/14

Fund Inception Date:

Target Benchmark:

Comparator 1:

(Peer Group)

Comparator 2:

(Index)

Fund Currency:

Fund Domicile:

EX-Dividend Date:

Pay Date:

Portfolio Size:

No. of Securities:

Share Class Price:

Historic Yield:

IA Mixed Investment 20-60%

Shares

Composite\*

GBP

United Kingdom

Quarterly

Quarterly

£77.6m

28

1.2404

3.2%

All information expressed in GBP

## Ratings/Awards



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## Investment Objective & Policy

The aim of the Fund is to provide income with the potential to grow the amount you invested over the medium to long term.

The Fund will invest at least two-thirds of its assets so as to gain global exposure to company shares, bonds (which are similar to a loan and pay a fixed or variable interest rate) and property. The amount of the Fund that is invested in the different asset types will vary over time as the Fund seeks to achieve its aim.

The Fund will invest in shares and bonds indirectly through regulated and unregulated funds. The Fund may also invest in these assets directly or indirectly by using derivatives. Derivatives are sophisticated investment instruments linked to the rise and fall of the price of other assets.

The Fund's exposure to commodities and property will be gained indirectly through other funds, related securities, or by using derivatives. Commodities are physical materials such as oil, agricultural products, and metals.

The Fund may use derivatives for the purposes of Efficient Portfolio Management and for investment purposes. Derivatives are sophisticated investment instruments linked to the rise and fall of the price of other assets.

## Key Risks

- The value of investments can fall as well as rise and investors might not get back the sum originally invested.
- As this Fund invests into other funds you should consider the underlying investments and overall risks.
- Where investments are in assets that are denominated in multiple currencies, or currencies other than your own, changes in exchange rates may affect the value of the investments.
- The Fund invests in securities whose value would be significantly affected if the issuer refused, was unable to or was perceived to be unable to pay.
- Changes in interest rates are likely to affect the Fund's value. In general, as interest rates rise, the price of a fixed rate bond will fall, and vice versa.
- The Fund's assets may sometimes be difficult to value objectively and the actual value may not be recognised until assets are sold.
- The Fund may invest materially in derivatives (complex instruments linked to the rise and fall of the value of other assets). A relatively small change in the value of the underlying investment may have a much larger positive or negative impact on the value of the derivative.
- The value of a property is a matter of a valuer's opinion and the true value may not be recognised until the property is sold. Should material uncertainty apply to the value of properties that constitute more than 20% of the scheme property, it may be necessary to temporarily suspend dealing.
- The fund may exhibit significant price volatility.
- The risks currently identified as applying to the Fund are set out in the "Risk Factors" section of the prospectus.

## Investment Approach

Threadneedle Global Multi Asset Income Fund is a long-only, unlevered, actively managed fund that aims to provide a level of income without forsaking capital growth to provide this income. The fund manager seeks to exploit active sources of income and return by using both asset-allocation and stock/fund selection techniques. The fund mainly invests in internal funds. These investments will be supplemented by beta products and direct holdings, where appropriate.

The manager believes that investing in other funds managed by Columbia Threadneedle allows the fund to benefit from the best investment ideas across the product range and the insights of the most experienced fund managers. The fund does not have a preset allocation target for specific country or sector weightings. As a result, the fund manager is able to adopt an active style depending on economic conditions and can pursue investment opportunities throughout the fund's investment universe.

The fund's overall position will be influenced by Columbia Threadneedle's EMEA-based Asset Allocation Strategy Group, which includes representatives of the Multi Asset Team.

The Asset Allocation Strategy Group utilises three research groups to formulate its macroeconomic and thematic views. These views are then combined with a valuation framework to determine the preferred asset-allocation and risk preferences for the fund.

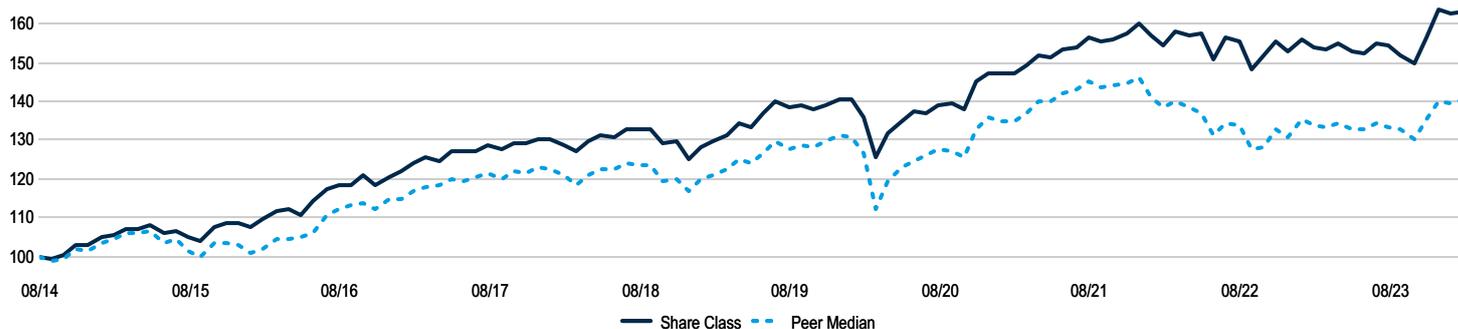
The Multi Asset Team is responsible for the overall portfolio construction of the fund, which will include those securities that have been identified as presenting attractive income as well as risk/return-adjusted characteristics, but may also include asset classes that are intended to provide diversification without detracting from performance.

For reference - the Composite Benchmark is: 20% MSCI UK Monthly Property, 40% MSCI World, 40% Bloomberg Global Aggregate (hedged to GBP).

## Performance

Past Performance does not predict future returns. The return of your investment may change as a result of currency fluctuations if your investment is made in a currency other than that used in the past performance calculation.

### NAV Since Inception Net (GBP)



### Calendar Year Performance (GBP)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Share Class (Net)	7.1	-4.7	9.0	4.8	12.0	-3.8	8.1	10.9	5.5	--
Peer Median (Net)	6.9	-9.4	7.4	3.7	12.3	-5.2	7.1	10.3	1.6	--
Peer Percentile	47%	11%	25%	40%	58%	23%	36%	45%	6%	--
Peer Quartile	2	1	1	2	3	1	2	2	1	--
Fund (Gross)	8.2	-3.7	9.7	5.5	12.5	-2.9	9.0	11.3	5.8	--
Index (Gross)	9.2	-9.6	12.3	7.3	12.2	0.7	7.9	13.1	5.6	--

### Annualised Performance (GBP)

	1M	3M	6M	YTD	1 YR	2 YR	3 YR	5 YR	SI
Share Class (Net)	0.2	4.1	5.6	-0.3	6.0	2.8	3.5	4.7	5.4
Peer Median (Net)	0.6	4.0	5.2	0.2	4.8	1.0	1.4	3.1	3.7
Peer Percentile	74%	48%	36%	70%	28%	12%	11%	12%	3%
Peer Quartile	3	2	2	3	2	1	1	1	1
Fund (Gross)	1.3	5.1	6.7	0.5	7.8	4.0	4.9	5.7	6.3
Index (Gross)	1.7	5.1	5.9	2.2	9.8	2.2	4.6	5.8	6.8

Since Inception Returns from: 01/08/14

### 12M Rolling Period (GBP)

	03/23 - 02/24	03/22 - 02/23	03/21 - 02/22	03/20 - 02/21	03/19 - 02/20	03/18 - 02/19	03/17 - 02/18	03/16 - 02/17	03/15 - 02/16	03/14 - 02/15
Share Class (Net)	6.0	-0.3	4.9	8.2	4.7	0.6	3.8	13.1	3.9	--
Peer Median (Net)	4.8	-2.5	2.6	6.3	4.6	0.0	3.3	14.5	-2.4	--
Peer Percentile	28%	18%	22%	31%	46%	36%	39%	75%	1%	--
Peer Quartile	2	1	1	2	2	2	2	3	1	--
Fund (Gross)	7.8	0.3	6.7	8.0	5.7	1.2	4.7	13.7	3.8	--
Index (Gross)	9.8	-4.9	9.5	7.4	7.9	4.2	5.0	14.8	3.4	--

Source Morningstar UK Limited © 2024 as at 29/02/24. Net Fund returns - based on the bid-to-bid and assuming income is reinvested including ongoing charges excluding entry and exit charges.

Index returns include capital gains and assume reinvestment of any income. The index does not include fees or charges and you cannot invest directly in it.

The Investment Association (IA) is the trade body representing the UK investment management industry.

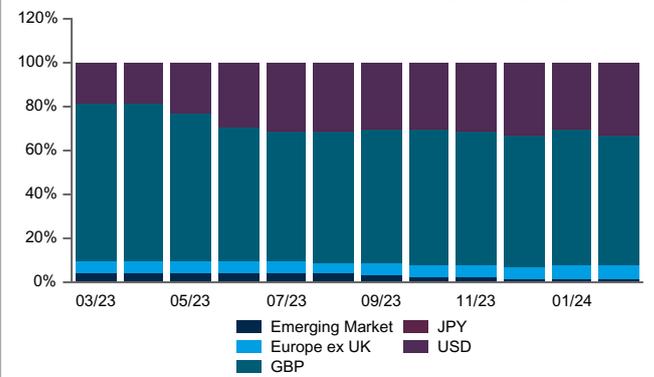
\*Comparator 2: MSCI World (40%), Bloomberg Global Aggregate (Hedged to GBP) (40%), MSCI UK Monthly Property (20%)

Gross Fund returns - Source Columbia Threadneedle as at 29/02/24. Gross of fee portfolio returns are time-weighted rates of return net of commissions, transaction costs and non-reclaimable taxes on dividends, interest, and capital gains using pricing of investments which is either the last traded price or a bid basis. Cash flows are factored as of the end of the day and exclude entry and exit charges.

## Top 10 Holdings (%)

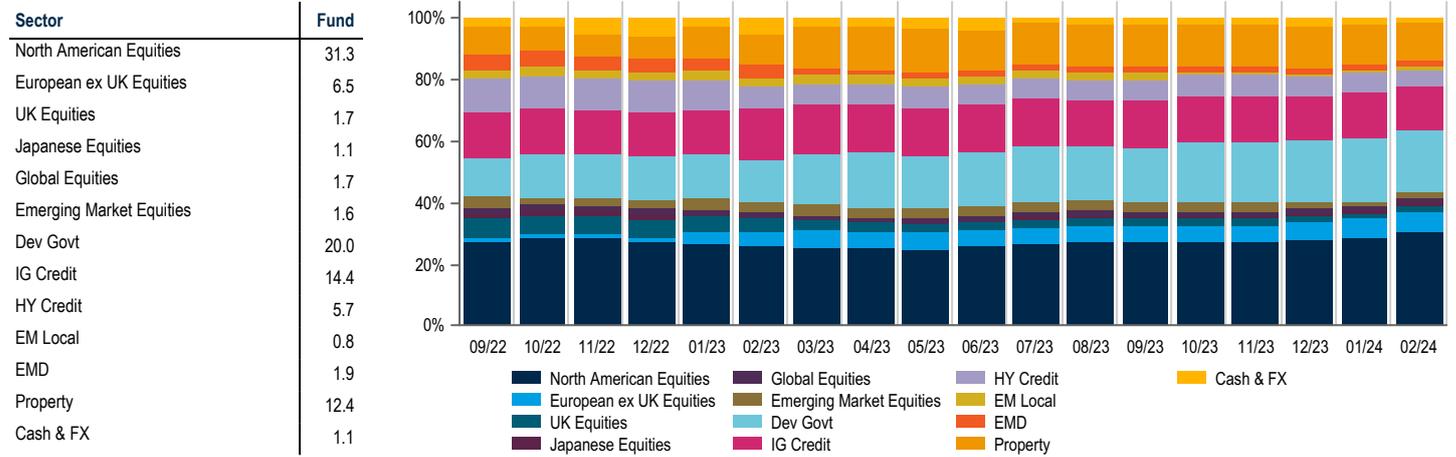
Security Name	Fund
CT US Equity Income Fund Institutional X Income GBP	31.5 North American Equities
Mini Russell 1000 Growth (CME) Mar 24	12.5 North American Equities
CT Sterling Corporate Bond Fund Institutional X Gross Income GBP	8.8 IG Credit
Columbia Threadneedle Lux I - Pan European Equity Dividend -4GP- Distribution	6.5 European ex UK Equities
CT UK Property Authorised Investment Fund Institutional Net Income GBP	6.1 Property
Columbia Threadneedle Lux I - European Short-Term High Yield Bond -XGC- Distribution	5.5 HY Credit
CT Sterling Medium and Long-Dated Corporate Bond Fund Institutional Gross Income	4.8 IG Credit
CT Sterling Bond Fund Institutional X Gross Income GBP	4.7 Dev Govt
Gov Of The United States Of America 3.0% 15-aug-2052	4.0 Dev Govt
Gov Of The United States Of America 3.375%...	3.2 Dev Govt
<b>Total</b>	<b>87.6</b>

## Fund Currency Exposure including Hedging

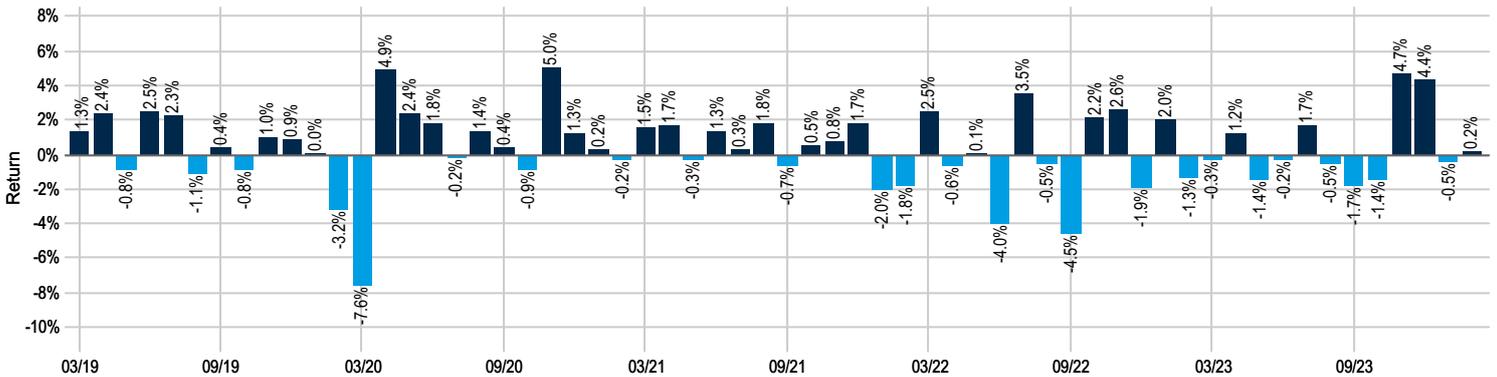


All % are as at calendar month end based at global close gross valuation point and on a look-through exposure basis to underlying assets including forward currency positions.

## Weightings (%)



## Monthly Net Returns



Past Performance does not predict future returns. The return of your investment may change as a result of currency fluctuations if your investment is made in a currency other than that used in the past performance calculation. Source Morningstar UK Limited © 2024 as at 29/02/24. Net Fund returns - based on the bid-to-bid and assuming income is reinvested including ongoing charges excluding entry and exit charges.

## Index Comparison - Annualised Performance (%)

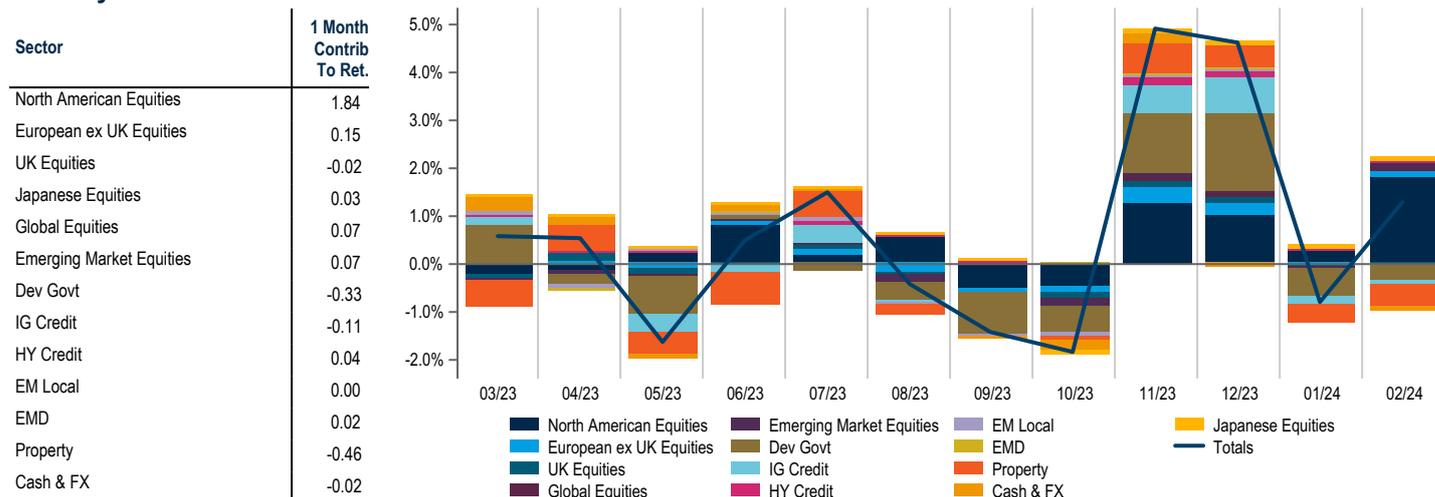
	1M	3M	6M	YTD	1 YR	2 YR	3 YR	5 YR	10 YR
Fund (Net)	0.2	4.1	5.6	-0.3	6.0	2.8	3.5	4.7	--
FTSE All-Share - TR	0.2	3.3	3.9	-1.1	0.6	3.9	7.8	5.0	5.0
FTSE World Europe x UK	2.7	7.4	9.6	3.0	10.7	10.4	9.9	10.1	8.4
MSCI AC World Index - Gross Return	5.0	10.1	12.1	5.8	18.4	10.0	10.9	12.2	12.0
FTSE Actuaries UK Conventional Gilts All Stocks Index	-1.1	1.9	3.6	-3.3	1.1	-10.3	-7.9	-3.5	0.6
FTSE WGBI (USD)	-0.6	1.3	1.8	-2.1	-1.9	-4.4	-3.8	-1.1	2.0
ICE BofA Sterling Non-Gilt (GBP Unhedged)	-0.6	2.7	5.9	-1.6	5.6	-3.8	-3.9	-0.2	2.4
ICE BofA European Currency High Yield (GBP Unhedged)	0.7	3.6	7.4	0.2	8.1	3.8	0.6	2.8	3.9
ICE BofA Global High Yield (GBP Hedged)	0.5	4.3	6.6	0.9	10.3	1.6	0.3	2.6	3.4
ICE BofA US Cash Pay High Yield (USD Unhedged)	0.9	4.1	6.3	1.1	6.2	5.5	5.3	5.0	7.2
Bloomberg Commodity Index - TR	-0.8	-3.7	-6.2	-0.3	-8.1	-1.5	10.8	6.7	1.0
Gold (NYM \$/ozt) Continuous	0.1	0.0	4.7	-0.1	7.1	7.1	9.5	10.4	7.5

## Risk Analysis

	3 YR		5 YR	
	Fund	Index	Fund	Index
Absolute Volatility	7.5	11.2	8.1	12.8
Annualised Volatility (Daily)	6.9	13.3	8.0	16.4
Sharpe Ratio	0.4	--	0.5	--
Beta	0.6	--	0.6	--
Sortino Ratio	0.6	--	0.8	--
Max Drawdown	-7.3	-10.7	-11.3	-15.9

Ex post risk calculations are based on monthly gross global close returns.  
Index: MSCI AC World Index - Gross Return

## Monthly Gross Contributions to Return



Fund returns are in-house calculated daily time weighted based on global close gross valuations with cash flows at start of day and are gross of fees. Past performance is not a guide to future performance. The value of investments and any income from them can fall as well as rise. All positions are based on gross portfolio asset valuations at global close. Weighting and currency exposure data, where applicable, are on a look-through basis to underlying assets where Columbia Threadneedle Investments CIS instruments are held. Groupings of securities, e.g. sectors are in-house defined and are for comparative purposes only. Contribution analysis is calculated on a daily geometric basis unless otherwise stated.

## Share Classes Available

Share	Class	Hedged	Curr	Tax	OCF	OCF Date	Max Entry Charge	Max Exit Charge	Transaction Costs	Min Inv.	Launch	ISIN	SEDOL	BBID	WKN/Valor/CUSIP
2	Acc	No	GBP	--	0.80%	25/11/23	0.00%	0.00%	0.09%	5,000,000	31/07/14	GB00BNG64335	BNG6433	THGM2NA LN	A1169K
2	Inc	No	GBP	--	0.79%	25/11/23	0.00%	0.00%	0.09%	5,000,000	31/07/14	GB00BNG64442	BNG6444	THGM2NI LN	A1169L
Z	Acc	No	GBP	--	0.87%	25/11/23	0.00%	0.00%	0.09%	2,000	31/07/14	GB00BNG64558	BNG6455	THGMZNA LN	A1169M
Z	Inc	No	GBP	--	0.87%	25/11/23	0.00%	0.00%	0.09%	2,000	31/07/14	GB00BNG64665	BNG6466	THGMZNI LN	A1169N

Share classes in the table may not be open to all investors, please refer to the Prospectus for further information. Overall impact of costs: Costs and expected returns may increase or decrease as a result of currency and exchange rate fluctuations, if costs are to be paid in another currency than your local currency. The ongoing charges figure (OCF), exit charges (maximum amount to be deducted shown in the table above) and transaction costs show the percentage that may be deducted from your expected returns. The OCF is usually based on the last year's expenses, includes charges such as the Fund's annual management charge and operating costs. Transaction costs displayed are based on a three year average total and are calculated based on FYE Report and Account figures. Where the fund is less than 3 years old the transaction costs are based on proxy and actual costs. All transaction costs are as at 25/05/23. Additional distributor or intermediary fees may not be included. In some cases, the OCF may be based on an estimate of future charges. For a more detailed breakdown please visit [www.columbiathreadneedle.com/fees](http://www.columbiathreadneedle.com/fees).

## Distribution History Of Share Class (Net)

	Feb-24	Nov-23	Aug-23	May-23
CT Global Multi Asset Income Fund - Z Inc GBP	£0.0078 <sup>E</sup>	£0.0115 <sup>E</sup>	£0.0082 <sup>E</sup>	£0.0123 <sup>E</sup>

Distributions of income generated by a fund are periodically made in respect of the income available for allocation in each accounting period. Please refer to individual fund XD / Pay Dates (E = Estimated Distribution, A = Actual Distribution) on page 1.

## Important Information

FOR PROFESSIONAL INVESTORS ONLY (not to be used with or passed on to any third party). Your capital is at risk. Columbia Threadneedle Opportunity Funds (UK) ICVC is an open-ended investment company structured as an umbrella company, incorporated in England and Wales, authorised and regulated in the UK by the Financial Conduct Authority (FCA) as a Non-UCITS scheme. This material should not be considered as an offer, solicitation, advice or an investment recommendation. This communication is valid at the date of publication and may be subject to change without notice. Information from external sources is considered reliable but there is no guarantee as to its accuracy or completeness. The current Prospectus, the Key Investor Information Document (KIID), latest annual or interim reports and the applicable terms & conditions are available from Columbia Threadneedle Investments at PO Box 10033, Chelmsford, Essex CM99 2AL, your financial advisor and/or on our website [www.columbiathreadneedle.com](http://www.columbiathreadneedle.com). Issued by Threadneedle Investment Services Limited. Registered in England and Wales, Registered No. 3701768, Cannon Place, 78 Cannon Street London EC4N 6AG, United Kingdom. Authorised and regulated in the UK by the Financial Conduct Authority. Columbia Threadneedle Investments is the global brand name of the Columbia and Threadneedle group of companies.

IPD UK Monthly Property Index – data may be estimated pending final publication of index.