

## Contact Details

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## Key Facts

Fund Manager:



Alasdair Ross  
Since Dec-16  
Threadneedle Inv. Services Ltd.  
Columbia Threadneedle Specialist  
Funds (UK) ICVC  
Fund Inception Date: 09/12/16  
Target Benchmark: iBoxx GBP Corporates 1-5  
Fund Currency: GBP  
Fund Domicile: United Kingdom  
EX-Dividend Date: Monthly  
Pay Date: Monthly  
Portfolio Size: £335.6m  
No. of Securities: 174  
Share Class Price: 1.0067  
Distribution Yield: 4.1%  
Underlying Yield: 4.1%

All information expressed in GBP

## Ratings/Awards



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## Investment Objective & Policy

The Fund aims to provide income with the prospect of some investment growth over the long term (5 years, or more). It also looks to outperform the iBoxx GBP Corporates 1-5 Index (the "Index") over rolling 3-year periods, after the deduction of charges.

The Fund is actively managed, and invests at least two-thirds of its assets in investment grade corporate bonds that will mature in 5 years or less.

The Fund may also invest in other bonds (including below investment grade corporate bonds, and government bonds) when considered appropriate to achieve its investment objective.

The bonds selected are denominated in sterling (or hedged back to sterling if a different currency) and issued by companies anywhere in the world.

The Index is broadly representative of the bonds in which the Fund invests and provides a suitable target benchmark against which Fund performance will be measured and evaluated over time.

The Investment Manager also seeks to create a portfolio that compares favourably against the Index over rolling 12-month periods, when assessed using the Columbia Threadneedle ESG Materiality Rating model.

This model (developed and owned by Columbia Threadneedle Investments) analyses company data to assess how effectively material environmental, social and governance (ESG) risks and opportunities are being managed.

Provided sufficient data is available, the results are combined and expressed as a numerical ESG Materiality rating to indicate how much exposure a company has to material ESG risks and opportunities in a particular industry.

Whilst the Fund may still invest in bonds issued by companies that have poor ESG Materiality ratings, at least 50% of the portfolio is invested in bonds issued by companies with strong ratings.

In line with its engagement policy, the Investment Manager engages with companies with a view to influencing management teams to address material ESG risks and improve their ESG practices ranging from climate change to board independence and diversity.

The Fund only invests in bonds issued by companies that follow good governance practices. It does not invest in bonds issued by companies which derive revenue from industries or activities above the thresholds shown: tobacco production (5%); nuclear weapons – indirect involvement (5%), conventional weapons – military, or civilian firearms (10%), and thermal coal – extraction or power generation (30%).

The Fund also excludes companies that have a direct involvement in nuclear weapons, controversial weapons, and companies that the Investment Manager determines to have breached international standards and principles.

The Fund is permitted to invest in other securities, as well as collective investment schemes (including funds managed by Columbia Threadneedle companies), and hold money market instruments, deposits, cash and near cash.

The Fund is not permitted to invest in derivatives for investment purposes, but derivatives may be used with the aim of reducing risk or managing the Fund more efficiently.

## Key Risks

- The value of investments can fall as well as rise and investors might not get back the sum originally invested.
- 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.
- The Fund holds assets which could prove difficult to sell. The Fund may have to lower the selling price, sell other investments or forego more appealing investment opportunities.
- 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 may invest in derivatives (complex instruments linked to the rise and fall of the value of other assets) with the aim of reducing risk or minimising the cost of transactions. Such derivative transactions may benefit or negatively affect the performance of the Fund. The Manager does not intend that such use of derivatives will affect the overall risk profile of the Fund.
- The Fund applies a range of measures as part of its consideration of ESG factors, including the exclusion of investments involved in certain industries and/or activities. This reduces the investable universe, and may impact the performance of the Fund positively or negatively relative to a benchmark or other funds without such restrictions.
- 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

The fund invests predominately in sterling-denominated shorter-dated investment grade corporate bonds, predominantly up to five years in maturity. The fund may also invest in non-sterling bonds but all non-sterling exposure is hedged back to sterling.

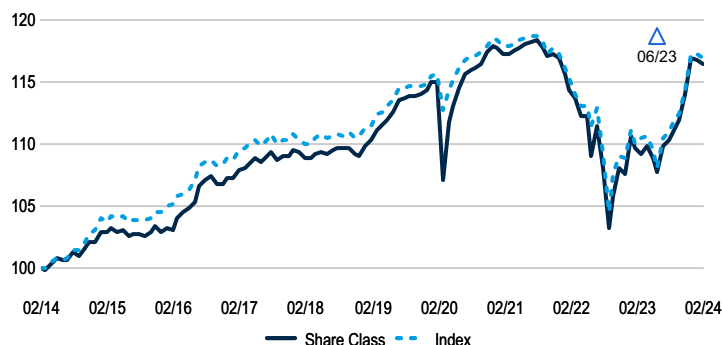
Our well-established, team-based investment process addresses the seven main sources of performance for investment-grade corporate bonds. Primarily these are individual issuer and security selection, industry sector preference, credit rating and aggregate relative-spread risk. We also consider fund duration and yield-curve positioning. However, the majority of the active risk is expected to come from issuer and security selection.

Idea generation is delivered by expert teams with clearly defined processes for each source of opportunity. The process draws upon the considerable resources and experience of the global investment grade analyst team as well as our fixed income asset allocation and macro teams.

## 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.

### 10 Years NAV (GBP)



### Significant Events

△ Indicates significant event. For detailed information on Fund Changes please see "Significant events – Columbia Threadneedle UK Domiciled Funds" PDF available on <https://www.columbiathreadneedle.com/en/changes>

### Performance Extension

Performance of the Fund before 09 December 2016 is based on the performance of another fund, the UK Short-Dated Corporate Bond Fund (a sub-fund of Threadneedle Investment Funds III ICVC) which was merged into the Fund on that date.

### Calendar Year Performance (GBP)

|                   | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|-------------------|------|------|------|------|------|------|------|------|------|------|
| Share Class (Net) | 8.7  | -8.0 | -0.8 | 3.1  | 4.9  | -0.5 | 2.1  | 4.2  | 0.8  | 3.1  |
| Fund (Gross)      | 9.2  | -7.6 | -0.4 | 3.5  | 5.4  | 0.0  | 2.6  | 5.0  | 1.6  | 4.1  |
| Index (Gross)*    | 7.8  | -7.3 | -1.0 | 3.1  | 3.8  | 0.0  | 1.7  | 4.2  | 1.3  | 4.2  |

### Annualised Performance (GBP)

|                   | 1M   | 3M  | 6M  | YTD  | 1 YR | 2 YR | 3 YR | 5 YR | 10 YR |
|-------------------|------|-----|-----|------|------|------|------|------|-------|
| Share Class (Net) | -0.4 | 2.1 | 5.5 | -0.5 | 6.1  | 0.9  | -0.2 | 1.1  | 1.5   |
| Fund (Gross)      | -0.3 | 2.6 | 6.0 | -0.2 | 6.9  | 1.4  | 0.3  | 1.6  | 2.1   |
| Index (Gross)*    | -0.4 | 2.2 | 5.4 | -0.4 | 6.3  | 0.7  | -0.3 | 1.0  | 1.6   |

### 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) | 6.1           | -4.1          | -2.4          | 1.9           | 4.3           | 1.2           | 0.9           | 4.8           | 0.1           | 2.9           |
| Fund (Gross)      | 6.9           | -3.9          | -1.8          | 2.5           | 4.6           | 1.6           | 1.3           | 5.6           | 1.2           | 3.8           |
| Index (Gross)*    | 6.3           | -4.6          | -2.2          | 1.9           | 3.8           | 1.2           | 0.5           | 4.2           | 1.4           | 3.8           |

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.

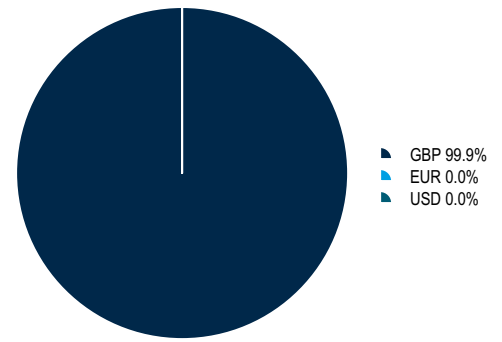
Gross Fund returns - Source Columbia Threadneedle as at 29/02/24. Gross of fee portfolio returns are time-weighted rates of return net of commissions, transaction costs and non-reclaimable taxes on dividends, interest, and capital gains using pricing of investments which is either the last traded price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

\*Please note that prior to 01/06/2023 the performance shown for the target benchmark is the iBoxx GBP Non-Gilts 1-5 Years Index.

## Top 10 Holdings (%)

| Security Name   | Fund        | Index      |
|---|-------------|------------|
| Gov Of UK 0.5% 31-jan-2029                            | 5.5         | 0.0 AA     |
| Kfw 0.875% 15-sep-2026                                | 2.9         | 0.0 AAA    |
| Hsbc Holdings Plc 3.0% 22-jul-2028                    | 2.5         | 0.5 A      |
| Asian Development Bank 0.75% 07-dec-2027              | 1.6         | 0.0 AAA    |
| International Finance Corp. 5.5% 22-jul-2026          | 1.6         | 0.0 AAA    |
| Southern Water Services (finance) Ltd. 1.625%...      | 1.5         | 0.2 BBB    |
| Bnp Paribas S.a. 6.0% 18-aug-2029                     | 1.5         | 0.4 AA     |
| Volkswagen Financial Services Nv 1.375% 14-sep-2028   | 1.4         | 0.2 BBB    |
| Thames Water Utilities Finance Plc 0.875% 31-jan-2028 | 1.4         | 0.0 BBB    |
| Kfw 0.75% 07-dec-2027                                 | 1.4         | 0.0 AAA    |
| <b>Total</b>  | <b>21.3</b> | <b>1.3</b> |

## Fund Currency Exposure including Hedging

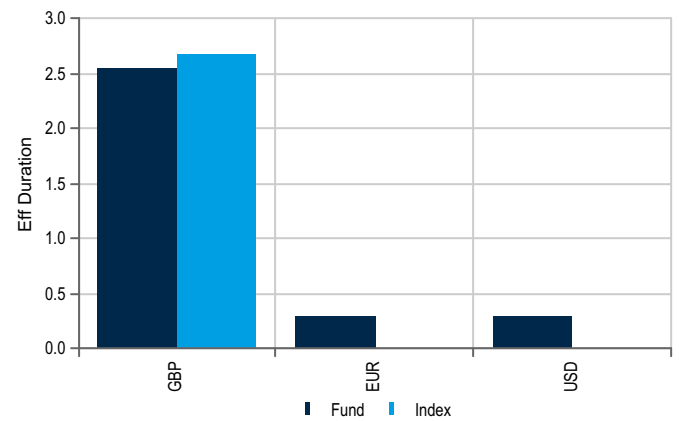


All % are as at calendar month end based at global close gross valuation point and on a look-through exposure basis to underlying assets including forward currency positions.

## Currency Exposure of Underlying Securities

|                         | Weights      |              |           | Contrib to Effective Duration |            |
|-------------------------|--------------|--------------|-----------|-------------------------------|------------|
|                         | Fund         | Index        | Diff      | Fund                          | Index      |
| British Pounds          | 80.4         | 99.8         | -19.4     | 2.6                           | 2.7        |
| Euro                    | 10.3         | --           | 10.3      | 0.3                           | --         |
| U.S. Dollar             | 7.9          | --           | 7.9       | 0.3                           | --         |
| Derivatives             | -10.2        | --           | -10.2     | -0.3                          | --         |
| Cash Derivatives Offset | 10.3         | --           | 10.3      | --                            | --         |
| Cash Equivalents        | 5.1          | --           | 5.1       | --                            | --         |
| Cash incl. FFX          | -3.7         | 0.2          | -3.9      | --                            | --         |
| <b>Total</b>            | <b>100.0</b> | <b>100.0</b> | <b>--</b> | <b>2.8</b>                    | <b>2.7</b> |

## Currency - Contribution to Effective Duration



## Credit Rating

|                         | Weights      |              |           | Contrib to Effective Duration |            |
|-------------------------|--------------|--------------|-----------|-------------------------------|------------|
|                         | Fund         | Index        | Diff      | Fund                          | Index      |
| AAA                     | 10.4         | 1.2          | 9.2       | 0.3                           | 0.0        |
| AA                      | 13.1         | 9.6          | 3.5       | 0.6                           | 0.2        |
| A                       | 21.7         | 43.4         | -21.8     | 0.7                           | 1.2        |
| BBB                     | 47.6         | 45.5         | 2.1       | 1.5                           | 1.3        |
| BB                      | 3.9          | --           | 3.9       | 0.1                           | --         |
| CCC                     | 0.1          | --           | 0.1       | 0.0                           | --         |
| NR                      | 0.9          | --           | 0.9       | 0.0                           | --         |
| N/A                     | 0.8          | --           | 0.8       | 0.0                           | --         |
| Derivatives             | -10.2        | --           | -10.2     | -0.3                          | --         |
| Cash Derivatives Offset | 10.3         | --           | 10.3      | --                            | --         |
| Cash Equivalents        | 5.1          | --           | 5.1       | --                            | --         |
| Cash incl. FFX          | -3.7         | 0.2          | -3.9      | --                            | --         |
| <b>Total</b>            | <b>100.0</b> | <b>100.0</b> | <b>--</b> | <b>2.8</b>                    | <b>2.7</b> |

### Avg Rating

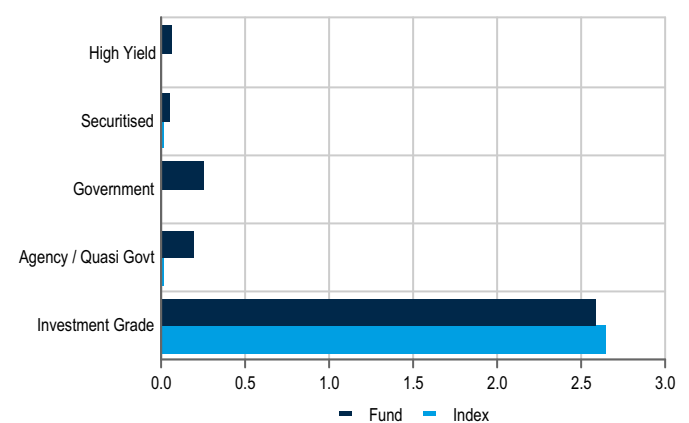
**A-** **A-**

Credit ratings are in-house derived ratings following LINEAR methodology. Categories shown are sorted by Credit Rating.

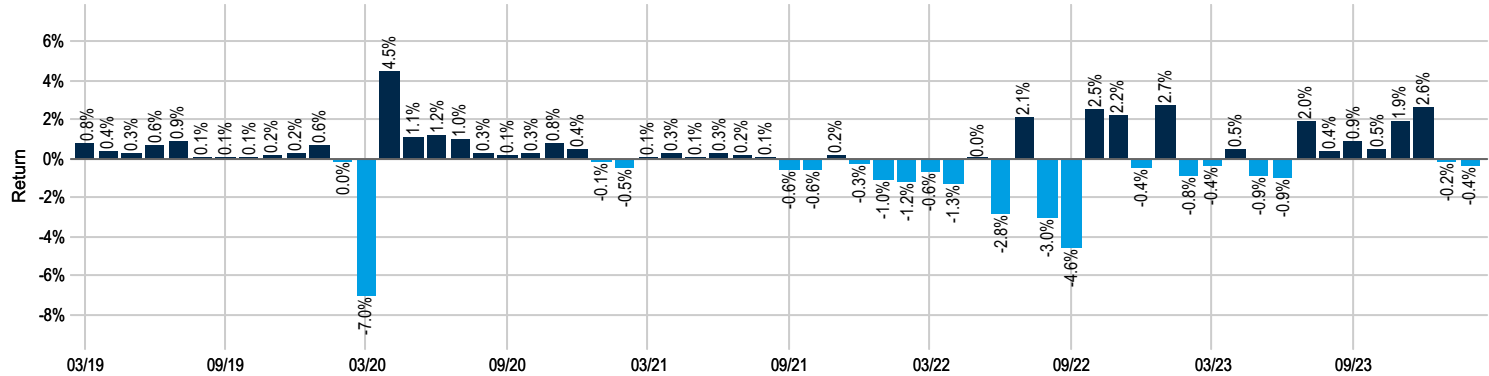
## Instrument

|                         | Weights      |              |           | Contrib to Effective Duration |            |
|-------------------------|--------------|--------------|-----------|-------------------------------|------------|
|                         | Fund         | Index        | Diff      | Fund                          | Index      |
| Investment Grade        | 81.7         | 98.8         | -17.0     | 2.6                           | 2.7        |
| Agency / Quasi Govt     | 6.5          | 0.5          | 5.9       | 0.2                           | 0.0        |
| Government              | 5.5          | --           | 5.5       | 0.3                           | --         |
| Securitized             | 2.6          | 0.5          | 2.1       | 0.0                           | 0.0        |
| High Yield              | 2.2          | --           | 2.2       | 0.1                           | --         |
| Derivatives             | -10.2        | --           | -10.2     | -0.3                          | --         |
| Cash Derivatives Offset | 10.3         | --           | 10.3      | --                            | --         |
| Cash Equivalents        | 5.1          | --           | 5.1       | --                            | --         |
| Cash incl. FFX          | -3.7         | 0.2          | -3.9      | --                            | --         |
| <b>Total</b>            | <b>100.0</b> | <b>100.0</b> | <b>--</b> | <b>2.8</b>                    | <b>2.7</b> |

## Instruments - Contribution to Effective Duration



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.

Risk Analysis

|                     | 3 YR  |       | 5 YR  |       |
|---------------------|-------|-------|-------|-------|
|                     | Fund  | Index | Fund  | Index |
| Absolute Volatility | 5.4   | 4.9   | 5.0   | 4.1   |
| Relative Volatility | 1.1   | --    | 1.2   | --    |
| Tracking Error      | 1.2   | --    | 1.6   | --    |
| Sharpe Ratio        | -0.3  | --    | 0.0   | --    |
| Information Ratio   | 0.5   | --    | 0.4   | --    |
| Beta                | 1.1   | --    | 1.2   | --    |
| Sortino Ratio       | -0.4  | --    | 0.0   | --    |
| Jensen Alpha        | 0.7   | --    | 0.7   | --    |
| Annualised Alpha    | 0.6   | --    | 0.5   | --    |
| Alpha               | 0.1   | --    | 0.0   | --    |
| Max Drawdown        | -12.7 | -12.0 | -12.7 | -12.0 |
| R²                  | 95.2  | --    | 91.8  | --    |

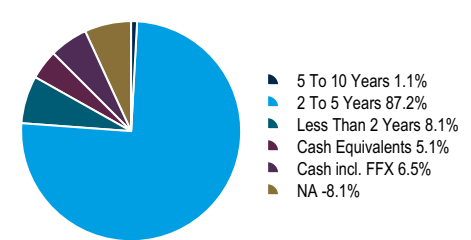
Ex post risk calculations are based on monthly gross global close returns.

Portfolio Statistics

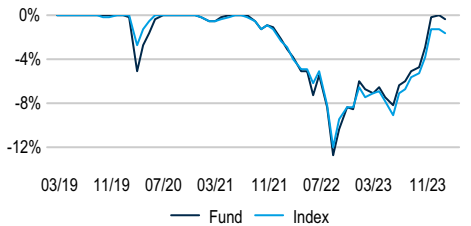
|                      | Fund | Index |
|----------------------|------|-------|
| Effective Duration   | 2.8  | 2.7   |
| Average Coupon       | 3.7  | 3.9   |
| Credit Rating Linear | A-   | A-    |
| Yield to Maturity    | 4.9  | 5.6   |

Analytics are based on global close valuations using Columbia Threadneedle Investments sourced market attributes. Underlying securities data may be provisional or based on estimates. Market cap weightings include cash in the % calculations.

Effective Duration



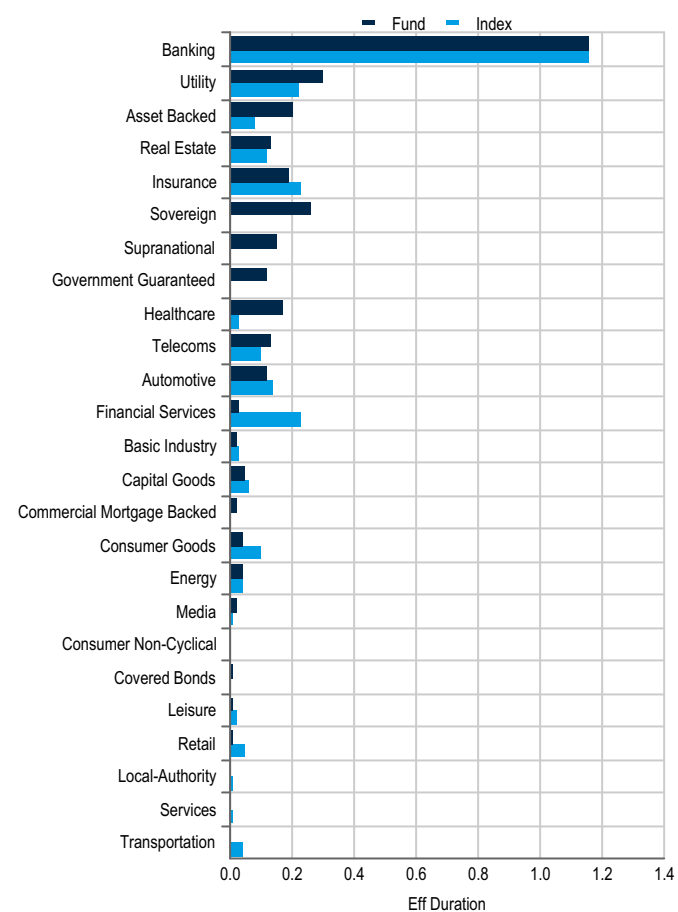
Drawdown



Sector

|                            | Weights |       |       | Contrib to Effective Duration |       |
|----------------------------|---------|-------|-------|-------------------------------|-------|
|                            | Fund    | Index | Diff  | Fund                          | Index |
| Banking                    | 36.8    | 43.8  | -7.0  | 1.2                           | 1.2   |
| Utility                    | 9.7     | 7.6   | 2.1   | 0.3                           | 0.2   |
| Asset Backed               | 6.5     | 3.0   | 3.5   | 0.2                           | 0.1   |
| Real Estate                | 5.5     | 4.1   | 1.4   | 0.1                           | 0.1   |
| Sovereign                  | 5.5     | --    | 5.5   | 0.3                           | --    |
| Insurance                  | 5.2     | 7.8   | -2.6  | 0.2                           | 0.2   |
| Supranational              | 5.1     | --    | 5.1   | 0.1                           | --    |
| Government Guaranteed      | 4.3     | --    | 4.3   | 0.1                           | --    |
| Healthcare                 | 4.1     | 1.0   | 3.1   | 0.2                           | 0.0   |
| Telecommunications         | 3.7     | 3.3   | 0.3   | 0.1                           | 0.1   |
| Automotive                 | 3.1     | 5.8   | -2.6  | 0.1                           | 0.1   |
| Financial Services         | 1.5     | 8.5   | -7.0  | 0.0                           | 0.2   |
| Energy                     | 1.5     | 1.7   | -0.2  | 0.0                           | 0.0   |
| Commercial Mortgage Backed | 1.5     | --    | 1.5   | 0.0                           | --    |
| Capital Goods              | 1.3     | 2.2   | -0.9  | 0.0                           | 0.1   |
| Consumer Goods             | 1.1     | 3.7   | -2.6  | 0.0                           | 0.1   |
| Media                      | 0.7     | 0.4   | 0.3   | 0.0                           | 0.0   |
| Basic Industry             | 0.6     | 1.3   | -0.8  | 0.0                           | 0.0   |
| Consumer Non-Cyclical      | 0.4     | --    | 0.4   | --                            | --    |
| Leisure                    | 0.3     | 1.0   | -0.7  | 0.0                           | 0.0   |
| Covered Bonds              | 0.1     | --    | 0.1   | 0.0                           | --    |
| Retail                     | 0.1     | 1.9   | -1.9  | 0.0                           | 0.1   |
| Local-Authority            | --      | 0.3   | -0.3  | --                            | 0.0   |
| Services                   | --      | 0.6   | -0.6  | --                            | 0.0   |
| Transportation             | --      | 1.7   | -1.7  | --                            | 0.0   |
| Derivatives                | -10.2   | --    | -10.2 | -0.3                          | --    |
| Cash Derivatives Offset    | 10.3    | --    | 10.3  | --                            | --    |
| Cash Equivalents           | 5.1     | --    | 5.1   | --                            | --    |
| Cash incl. FFX             | -3.7    | 0.2   | -3.9  | --                            | --    |
| Total                      | 100.0   | 100.0 | --    | 2.8                           | 2.7   |

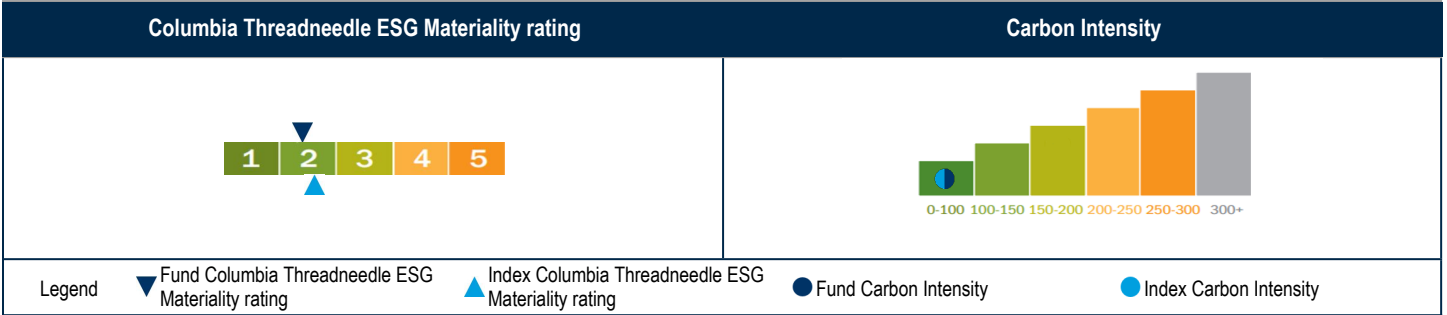
Sector - Contribution to Effective Duration



This fund has an ESG integrated approach, The investment policy of this fund considers ESG factors within the investment decision making process but does not have sustainable investment objective. Please refer to the Fund’s prospectus and Sustainable Investment Guidelines.

Responsible Investment Metrics

|   | Fund  | Index* | Tilt   |
|---|-------|--------|--------|
| <b>Columbia Threadneedle ESG Materiality rating</b><br>Weighted average (1 is highest quality, 5 is lowest quality) | 2.36  | 2.56   | +0.20  |
| <b>Carbon Intensity</b><br>Weighted average (tCO2e/\$1m sales)  | 72.05 | 65.75  | -6.30  |
| <b>Controversies Exposure</b><br>Exposure to controversial names¹   | --    | 0.36%  | +0.36% |
| <b>MSCI ESG Score</b><br>Weighted average (10 is highest quality, 0 is lowest quality)                              | 7.11  | 7.28   | -0.17  |



\*iBoxx GBP Corporates 1-5 Index.  
Certain information ©2024 MSCI ESG Research LLC. Reproduced by permission; no further distribution.¹Source: UNGC – United Nations Global Compact; ILO – International Labour Organisation Core Labour Standards; UNGPBR – United Nations Guiding Principles on Business and Human Rights

**Columbia Threadneedle ESG Materiality (ESGM) rating**  
The Columbia Threadneedle ESG Materiality ratings provide an initial assessment of how well a company is managing its financially material ESG risks. We use the Sustainability and Accounting Standards Board (SASB) framework to identify which are the most financially material ESG risk factors for a company. These factors are industry dependent. The model processes public data for over 10,000 global issuers, and the ratings are updated daily, or as new data is published. The output is a rating from 1 to 5, where companies rated 5 are most exposed to material ESG risks, and those rated 1 are the least exposed (i.e. a lower score signals better quality). We use the ratings in our investment processes to help guide our research and identify opportunities to engage with companies.

**Carbon Intensity**  
This measures carbon emissions relative to the size of a company, measured by revenues not market capitalisation. The measure used is tonnes of CO2 emitted (tCO2e) per \$1M of revenues. We give data for the overall Fund based on the weightings of the securities held, and a comparison with similar data for the Index. Carbon intensity provides an indication of carbon efficiency. This measure enables comparison with other funds and asset classes.

**Controversies Exposure**  
We assess exposure to controversies using three international frameworks covering standards of operating practice: the UN Global Compact; the International Labour Organisation Core Labour Standards; and the UN Guiding Principles on Business and Human Rights. We measure the proportion of the Fund associated with breaches of the three frameworks and give a comparison with similar data for the index.

**MSCI ESG Score**  
The MSCI ESG score uses MSCI’s own methodology to assess companies’ effectiveness at managing their ESG exposure. Companies with the highest ratings are those assessed as best managing their exposures to those material ESG risks and opportunities. If the portfolio score is above the benchmark, the portfolio is overweight in issuers that manage their ESG exposures better than others.

**Tilt**  
The “Tilt” figure shows the bias of the Fund relative to the Index. It is expressed as the arithmetic difference in the weighting. A positive tilt indicates a bias towards a “better” RI profile than the Index.

Measures are being used to compare the ESG characteristics of the fund against the Index. This index also provides a helpful benchmark against which the financial performance can be compared. Accordingly, the index is not designed to specifically consider environmental or social characteristics.  
For more information on Responsible Investment (RI) or investment terms used in this document, please see the Glossary published in the Document Centre on our website: <https://www.columbiathreadneedle.co.uk/en/ret/about-us/responsible-investment/>. The decision to invest in the promoted Fund should also take into account all the characteristics or objectives of the promoted Fund as described in its prospectus/ in the information which is to be disclosed to investors in accordance with Article 23 of Directive 2011/61/EU.  
The ESG materiality and carbon intensity scores are calculated on a trailing 12-month weighted average. For periods less than 12 months the rolling average will be calculated using the months available. Weighted average is computed using an equal weighting of the metric for each of the business days contained in the prior 12-month period. The carbon intensity denominator “sales” figure is a revenue measure. Coverage is the portfolio’s percent of market value consisting of holdings for each applicable metric. Cash and derivatives are excluded from coverage. MSCI gives issuers a score of “Pass”, “Watch List”, or “Fail” depending on the degree to which they measure against principles in three documents: The UN Global Compact, the International Labor Organization Core Labour Standards, and the UN Principles on Business and Human Rights. An assignment of “Fail” for any of the three causes the holdings to reflect as controversial.

We made some changes to the ESG materiality rating methodology on 17 April 2023. This means some fund and benchmark ratings have changed, but this does not reflect a material change to the portfolio or our investment approach.  
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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 |
|--------|-------|--------|------|-------|-------|----------|------------------|-----------------|-------------------|-------------|----------|--------------|---------|------------|-----------------|
| Inst.  | Inc   | No     | GBP  | --    | 0.46% | 31/10/23 | 0.00%            | 0.00%           | 0.10%             | 500,000     | 09/12/16 | GB00BD8GMB57 | BD8GMB5 | TNSS2IN LN | A2ASM8          |
| Inst.  | Inc   | No     | GBP  | Gross | 0.46% | 31/10/23 | 0.00%            | 0.00%           | 0.10%             | 500,000     | 09/12/16 | GB00BD8GMC64 | BD8GMC6 | TNSS2IG LN | A2ASM9          |
| Inst.  | Acc   | Yes    | EUR  | --    | 0.46% | 31/10/23 | 0.00%            | 0.00%           | 0.19%             | 750,000     | 17/05/17 | GB00BDRHYT16 | BDRHYT1 | TNS2IGH LN | A2DMK7          |
| Inst.  | Acc   | No     | GBP  | --    | 0.46% | 31/10/23 | 0.00%            | 0.00%           | 0.10%             | 500,000     | 17/05/17 | GB00BYQFJT88 | BYQFJT8 | TNS2IGG LN | A2DMK8          |
| Retail | Acc   | No     | GBP  | Gross | 0.48% | 31/10/23 | 3.75%            | 0.00%           | 0.10%             | 2,000       | 09/12/16 | GB00BD8GM822 | BD8GM82 | TNSS1RG LN | A2ASM6          |
| Retail | Acc   | No     | GBP  | --    | 0.48% | 31/10/23 | 3.75%            | 0.00%           | 0.10%             | 2,000       | 09/12/16 | GB00BD8GM939 | BD8GM93 | TNSS1RN LN | A2ASM7          |
| Y      | Inc   | No     | GBP  | Gross | 0.31% | 31/10/23 | 0.00%            | 0.00%           | 0.10%             | 150,000,000 | 29/03/17 | GB00BYQFJV01 | BYQFJV0 | TNSSYGI LN | A2DMLA          |

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 30/04/23. 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               | Jan-24               | Dec-23               | Nov-23               | Oct-23               | Sep-23               | Aug-23               | Jul-23               | Jun-23               | May-23               | Apr-23               | Mar-23               |
|---|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| CT Sterling Short-Dated Corporate Bond Fund - Institutional Inc GBP | £0.0036 <sup>A</sup> | £0.0030 <sup>A</sup> | £0.0031 <sup>A</sup> | £0.0033 <sup>A</sup> | £0.0029 <sup>A</sup> | £0.0029 <sup>A</sup> | £0.0028 <sup>A</sup> | £0.0026 <sup>A</sup> | £0.0025 <sup>A</sup> | £0.0020 <sup>A</sup> | £0.0022 <sup>A</sup> | £0.0019 <sup>A</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.

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