

CT Responsible UK Equity Fund



Share Class 2 Inc

31-Mar-24 | For professional investors only

Fund manager

Catherine Stanley



Fund objective and policy

The Fund aims to achieve capital growth, with some income, over the long term (at least 5 years). The Fund is actively managed. It is not constrained by its comparator benchmark, the FTSE All-Share TR Index, and has significant freedom to invest in a portfolio that is different to the benchmark's composition. The Fund invests at least 80% in shares of UK companies (any market capitalisation), subject to the Fund's responsible investment criteria. These criteria require the Manager to: (1) avoid investing in companies with activities contrary to the goals of making positive contributions to society and/or the environment, taking into account both product and conduct based exclusions; (2) invest predominantly in companies that meet high standards with respect to overall sustainability management; and (3) improve companies by selecting those that, in the Investment Manager's opinion, will benefit from active investor engagement.

Risk warning

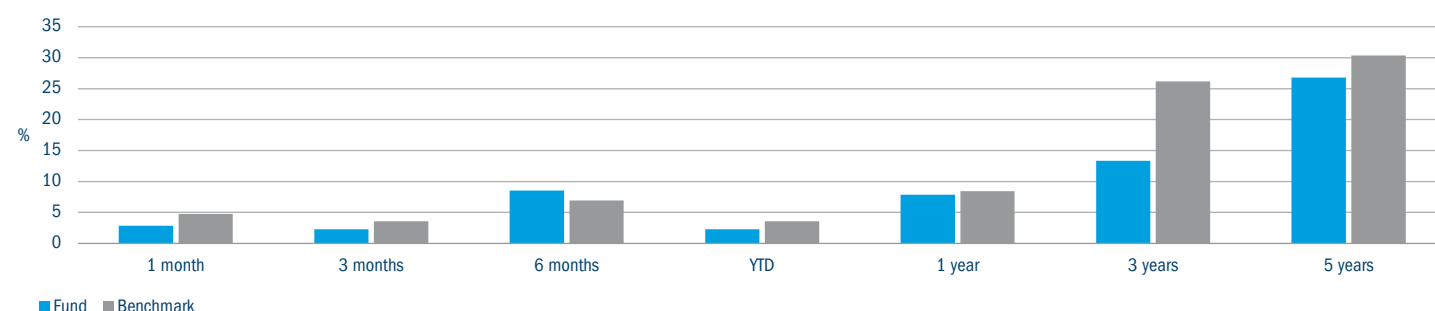
The value of investments and any income derived from them can go down as well as up as a result of market or currency movements and investors may not get back the original amount invested. Screening out sectors or companies may result in less diversification and hence more volatility in investment values. An investment concerns the acquisition of units or shares in a fund, and not underlying assets such as buildings or shares of a company, as these are only the underlying assets owned by the fund. 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 the prospectus. Full list of relevant risks can be found in the KIID/KID and prospectus.

Fund details

Launch date:	01-Jun-1984	Fund currency:	GBP	Ann. mgmt. fee:	0.75%	XD dates:	01-Jun, 01-Dec
Fund type:	UK UCITS	Fund size:	£502.1m	Ann. return 5 years:	4.85%	Year end:	31-May
Sector:	IA UK All Companies	Share price:	97.49p	Minimum investment:	£500,000	ISIN:	GB00B8BKZY38
Comparator benchmark:	FTSE All-Share	Historic yield:	2.00%	Price frequency:	Daily	Sedol:	B8BKZY3
		Initial charge:	0.00%	Distribution policy:	Twice a Year	FATCA:	AXLE4V.00000.SP.826
		Ongoing charge:	0.85%	Payment date(s):	31-Jan, 31-Jul	Administrator:	SS&C Financial Services Europe Limited
				Share currency:	GBP		

Past performance does not predict future returns.

Fund performance



Cumulative performance as at 31-Mar-24

	1 month	3 months	6 months	YTD	1 year	3 years	5 years
Fund	2.85%	2.28%	8.54%	2.28%	7.89%	13.33%	26.77%
Benchmark	4.75%	3.57%	6.91%	3.57%	8.43%	26.14%	30.34%

Discrete performance as at 31-Mar-24

	Mar-23 – Mar-24	Mar-22 – Mar-23	Mar-21 – Mar-22	Mar-20 – Mar-21	Mar-19 – Mar-20	Mar-18 – Mar-19	Mar-17 – Mar-18	Mar-16 – Mar-17	Mar-15 – Mar-16	Mar-14 – Mar-15
Fund	7.89%	-3.96%	9.36%	34.02%	-16.53%	5.98%	7.69%	16.91%	-0.66%	9.59%
Benchmark	8.43%	2.92%	13.03%	26.71%	-18.45%	6.36%	1.25%	21.95%	-3.92%	6.57%

Source: Columbia Threadneedle Investments as at 31-Mar-24. Performance data is in GBP terms. Performance returns are based on NAV figures.

All fund performance data is net of management fees. Please note that the fund is priced at midday daily whilst the index return reflects the price at close of trading. Costs may increase or decrease as a result of currency and exchange rate fluctuations.

Fund characteristics		Sector allocation		Top 10 holdings		Net dividend distributions (Pence)	
Annualised Volatility (3 years)	14.56	Industrials	29.3%	AstraZeneca PLC	6.8%	2020	0.90
Tracking Error (3 years)	6.65	Financials	16.3%	Unilever PLC	4.2%	2021	1.34
Sharpe Ratio (3 years)	0.11	Health Care	14.8%	Experian PLC	3.2%	2022	1.80
Information Ratio (3 years)	-0.50	Consumer Discretionary	12.9%	GSK PLC	3.0%	2023	2.34
		Consumer Staples	9.1%	Ferguson PLC	3.0%	2024	0.00
		Technology	5.9%	Ashtead Group PLC	2.9%		
		Utilities	4.8%	Intermediate Capital Group PLC	2.8%		
		Real Estate	2.6%	RELX PLC	2.3%		
		Other	3.8%	Legal & General Group PLC	2.3%		
		Cash	0.5%	CRH PLC	2.3%		

Q4 2023 Active engagement report

Business Conduct	0
Climate Change	13
Corporate Governance	14
Environmental Standards	8
Human Rights	3
Labour Standards	5
Public Health	3
Last 2 quarters: companies	21
countries	3

Glossary

Active Engagement Report	We define engagement as dialogue between investors and companies with a focus on encouraging companies to address strategic issues including environmental, social and governance factors. The objective of such dialogue with companies is to reduce risk and support long-term performance. The table sets out, for the fund, the number of companies we have engaged with; the number of countries covered and the individual engagement themes.
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IMPORTANT INFORMATION

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