This is a marketing communication. Please refer to the prospectus of the UCITS and to the KIID/KID before making any final investment decisions.

CT Responsible Sterling Corporate Bond Fund

COLUMBIA THREADNEEDLE INVESTMENTS

Share Class 1 Inc **29-Feb-24**

Fund manager

EMEA Credit Team

Fund objective and policy

The Fund aims to achieve an income return, with some capital growth, over the medium to long term (at least 3-5 years). The Fund is actively managed. It is not constrained by its comparator benchmark, the Markit iBoxx Sterling Non-Gilts Index, and has significant freedom to invest in a portfolio different to the benchmark's composition. The Fund invests at least 70% in a diversified portfolio of investment grade corporate bonds, with some exposure to high yield bonds, issued by companies worldwide, subject to the Fund's responsible investment criteria, which requires the Manger to: (1) avoid investments contrary to the goals of making positive contributions to society and/or the environment; (2) invest predominantly in bonds of companies meeting high standards, with respect to overall sustainability management; (3) improve companies by selecting those that are considered to benefit from active investor engagement. Any non-sterling investment exposure is normally hedged back to sterling.

Risk warning

The value of your investments and any income from them can go down as well as up and you may not get back the original amount invested. The income and capital due from bonds is dependent upon the issuer's ability to pay and any default will adversely affect the value of your investment. Screening out sectors or companies may result in less diversification and hence more volatility in investment values. Changes in interest rates can affect the value of fixed interest holdings and may adversely affect the value of your investment. 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-Oct-2007
Fund type:	UK UCITS
Sector:	IA £ Corporate Bond
Comparator benchmark:	Markit iBoxx Sterling Non-Gilts

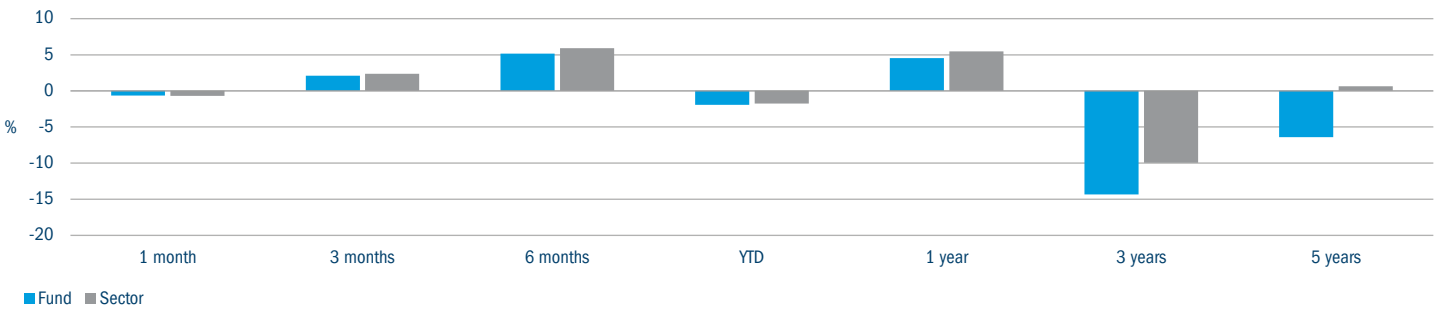
Fund currency:	GBP
Fund size:	£254.7m
Share price:	106.50p
Distribution yield:	1.30%
Initial charge:	5.00%
Ongoing charge:	1.07%

Ann. mgmt. fee:	1.00%
Ann. return 5 years:	-1.32%
Minimum investment:	£1,000
Price frequency:	Daily
Distribution policy:	Twice a Year
Payment date(s):	30-Apr, 31-Oct
Share currency:	GBP

XD dates:	01-Mar, 01-Sep
Year end:	31-Aug
ISIN:	GB00B23YHT07
FATCA:	AXLE4V.00000.SP.826
Administrator:	SS&C Financial Services Europe Limited

Past performance does not predict future returns.

Fund performance



Cumulative performance as at 29-Feb-24

	1 month	3 months	6 months	YTD	1 year	3 years	5 years
Fund	-0.65%	2.11%	5.17%	-1.93%	4.55%	-14.33%	-6.41%
Sector	-0.69%	2.38%	5.91%	-1.73%	5.47%	-9.96%	0.63%
Quartile ranking	2	3	4	3	4	4	4

Discrete performance as at 29-Feb-24

	Feb-23 – Feb-24	Feb-22 – Feb-23	Feb-21 – Feb-22	Feb-20 – Feb-21	Feb-19 – Feb-20	Feb-18 – Feb-19	Feb-17 – Feb-18	Feb-16 – Feb-17	Feb-15 – Feb-16	Feb-14 – Feb-15
Fund	4.55%	-13.14%	-5.65%	0.06%	9.17%	0.95%	0.05%	9.45%	-2.17%	10.10%
Sector	5.47%	-11.79%	-4.06%	1.60%	10.06%	1.35%	1.40%	10.92%	-2.12%	10.06%
Quartile ranking	4	4	4	4	3	3	4	4	3	2

Source: Columbia Threadneedle Investments, Lipper as at 29-Feb-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.

Top 10 holdings

BNG BANK NV SR UNSECURED REGS 12/26 0.5	2.1%
COMMONWEALTH BANK AUST COVERED REGS 09/26 3	1.9%
EUROPEAN INVESTMENT BANK SR UNSECURED 04/39 5	1.8%
EUROPEAN INVESTMENT BANK SR UNSECURED REGS 06/37 3.875	1.7%
KFW GOVT GUARANT REGS 09/26 0.875	1.5%
EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/44 4.5	1.3%
EUROPEAN INVESTMENT BANK SR UNSECURED 10/54 4.625	1.3%
INTL BK RECON + DEVELOP SR UNSECURED 12/28 1.25	1.3%
KFW GOVT GUARANT REGS 06/36 5	1.0%
KFW GOVT GUARANT REGS 03/37 4.875	1.0%

Sector allocation

Banks	17.6%
Utilities	16.2%
Govt/Sovereign	15.9%
Consumer Discretionary	7.6%
Real Estate	7.5%
Diversified Banks	5.2%
Communications	4.9%
Life Insurance	3.8%
Other	15.8%
Cash	5.4%

Credit rating

GOVT/SOV	2.1%
AAA	15.4%
AA	7.7%
A	27.8%
BBB	34.7%
BB	2.8%
NR	4.0%
Cash	5.4%

Net dividend distributions (Pence)

2020	1.69
2021	1.01
2022	0.87
2023	1.73
2024	0.00

Q4 2023 Active engagement report

Business Conduct	2
Climate Change	4
Corporate Governance	7
Environmental Standards	1
Human Rights	3
Labour Standards	6
Public Health	1
Last quarter: companies	11
countries	6

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.
Quartile Ranking	A measure of performance where all funds within the sector are ranked and split into 4 groups. The best 25% performing funds are in the first (1) quartile, the next 25% into the second (2) quartile and the worst 25% into the fourth (4) quartile.

To find out more visit columbiathreadneedle.com

COLUMBIA THREADNEEDLE INVESTMENTS

IMPORTANT INFORMATION

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