CT UK SOCIAL BOND FUND
CLASS Z ACC GBP (ISIN:GB00BF233790)
RETAIL FUND FACTSHEET AS AT 29 FEBRUARY 2024

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Key Facts

Fund Manager:



Tammie Tang
Since Jun-22

Management Co:	Threadneedle Inv. Services Ltd.
Umbrella Fund:	Columbia Threadneedle Opportunity Funds (UK) ICVC
Fund Inception Date:	04/12/13
Target Benchmark:	-
Comparator:	ICE BofA 1-10 Year Sterling Non-Gilt
Fund Currency:	GBP
Fund Domicile:	United Kingdom
EX-Dividend Date:	Quarterly
Pay Date:	Quarterly
Portfolio Size:	£384.9m
No. of Securities:	171
Share Class Price:	1.2807
Distribution Yield:	3.7%
Underlying Yield:	3.4%

All information expressed in GBP

Ratings/Awards

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Fund Objective & Policy

The Fund aims to provide income with the prospect of some investment growth over the long term (5 years or more), through investment in bonds that are deemed to be supporting and funding socially beneficial activities and development, primarily in the UK.
The Fund is actively managed, and seeks to maximise its investment exposure to socially beneficial activities and development, based on assessments produced under the Fund's Social Assessment Methodology (developed by The Big Issue Group and Columbia Threadneedle Investments). The Social Assessment Methodology ensures that social impact considerations are integrated into the investment decision-making process. Investment is directed towards eight social outcome areas: housing and property; community services; education, learning and skills; employment and training; financial inclusion; health and social care; transport and communications infrastructure, utilities and the environment. Eligible Investments are assessed to establish an overall view of the investment's "social intensity". Some debt securities will have more direct and tangible social benefits than others, however those selected for investment are considered to have net positive impacts.
A Social Advisory Committee regularly reviews the Social Assessment Methodology and the assessments carried out and may propose amendments or updates over time. An annual report is made available to investors which provides a summary of the Fund's social impact performance.
The Fund may invest in bonds (usually investment grade) issued by international, public, private or voluntary and/or charitable sector organisations. Cash or near cash will be retained within the Fund for efficient management, and similarly deposits and money market instruments may be held for this reason.
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. Derivatives are sophisticated investment instruments linked to the rise and fall of the price of other assets.

Risk & Reward Profile

UCITS SRRI

The Risk and Reward Indicator demonstrates where the Fund ranks in terms of it's potential risk and reward. Please see the Key Investor Information Document for more information.

Typically lower rewards, lower risk

Typically higher rewards, higher risk

1	2	3	**4**	5	6	7

Key Risks

- The value of investments can fall as well as rise and investors might not get back the sum originally invested.
- 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 aims to invest in assets that are deemed to be supporting and funding socially beneficial activities and development and utilises a Social Assessment Methodology. This will influence the Fund's exposure to certain issuers, industries, sectors and regions, and may affect the relative performance of the Fund positively or negatively.
- 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.

Typical Investor Profile

The Fund may be suitable for investors (as a component of their portfolio) with an investment horizon of more than five years seeking a total return (by way of income and capital appreciation) and who are prepared to tolerate moderate price fluctuations. Additionally, the Fund may be suitable for investors that seek exposure to investments deemed to be supporting and funding socially beneficial activities and development. If investors are uncertain if the Fund is suitable for them, they are advised to contact a financial adviser.

For use in United Kingdom

Holdings & Asset Allocation

Top 10 Holdings (%)

Issuer Name	Weight
United Kingdom Of Great Britain And Northern Ireland	5.0
Saltaire Finance Plc	3.0
Motability Operations Group Plc	2.9
Natwest Group Plc	2.8
Nationwide Building Society	2.7
Lcr Finance Plc	2.6
Scottish Hydro Electric Transmission Plc	2.5
Aib Group Plc	2.3
Prs Finance Plc	2.3
Anglian Water Services Financing Plc	2.2
Total	**28.4**

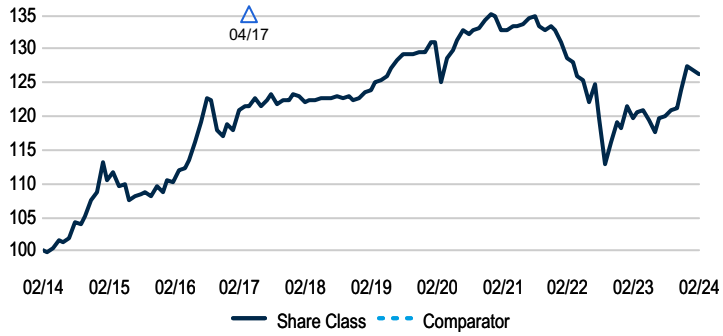
Weightings (%)

Sector	Fund
Utilities & the Environment	31.4
Housing & Property	19.0
Financial Inclusion	14.3
Transport & Communications Infrastructure	10.6
Health & Social Care	10.4
Employment & Training	4.9
Education, Learning and Skills	1.1
Community Services	1.0
Derivatives	-14.6
Cash Derivatives Offset	15.1
Cash Equivalents	4.6
Cash	2.2

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

Calendar Year Performance (GBP)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Share Class (Net)	7.7	-11.0	-1.7	4.5	5.6	-0.5	3.7	9.2	0.0	11.1
Comparator (Gross)*	7.9	-11.0	-1.7	4.8	5.9	-0.6	--	--	--	--

Annualised Performance (GBP)

	1 YR	3 YR	5 YR	10 YR
Share Class (Net)	5.4	-1.7	0.4	2.4
Comparator (Gross)*	5.6	-1.7	0.6	--

12M Rolling Period (GBP)

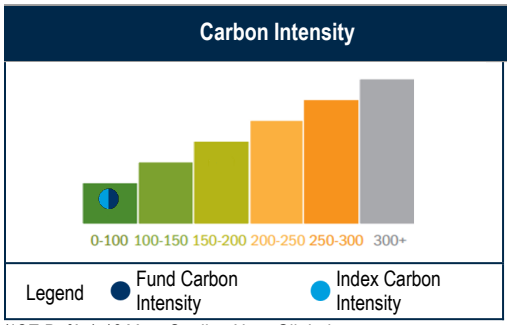
	03/23 - 02/24	03/22 - 02/23	03/21 - 02/22	03/20 - 02/21	03/19 - 02/20	03/18 - 02/19	03/17 - 02/18	03/16 - 02/17	03/15 - 02/16	03/14 - 02/15
Share Class (Net)	5.4	-6.9	-3.1	1.3	5.9	1.4	1.1	9.4	-0.1	10.5
Comparator (Gross)*	5.6	-7.4	-2.8	1.9	6.2	1.5	--	--	--	--

Source Morningstar UK Limited © 2024 as at 29/02/24. 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.
Annualised performance measures how much an investment has grown on average each year.12 month Rolling Period shows annualised average returns for the periods stated.
*Please note that the comparator was introduced on 6 Apr 2017, therefore performance before this period is not available.
CT UK Social Bond Fund - Z Acc GBP share class (GB00BF233790) – For calendar years 2014 to 2016, net portfolio returns have been incorrectly reported. Returns for 2014, 2015 and 2016 were understated by 0.5%. From January 2023, the performance track record has been corrected for that period.

This Fund promotes a sustainable investment strategy in its objective and policy. Please refer to the Fund's prospectus and Sustainable Investment Guidelines for further information.

Responsible Investment Metrics

	Fund	Index*	Tilt
Carbon Intensity Weighted average (tCO2e/$1m sales)	87.60	57.24	-30.36
Controversies Exposure Exposure to controversial names[1]	--	0.12%	+0.12%
MSCI ESG Score Weighted average (10 is highest quality, 0 is lowest quality)	7.49	7.71	-0.22



*ICE BofA 1-10 Year Sterling Non- Gilt Index.

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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/retl/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.

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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
2	Acc	No	GBP	--	0.31%	25/11/23	0.00%	0.00%	0.07%	5,000,000	04/12/13	GB00BF233C45	BF233C4	TDUKINA LN	A1W7QP
2	Acc	No	GBP	Gross	0.31%	25/11/23	0.00%	0.00%	0.07%	5,000,000	04/12/13	GB00BF233D51	BF233D5	TDUKIGA LN	A1W7QN
2	Inc	No	GBP	--	0.31%	25/11/23	0.00%	0.00%	0.07%	5,000,000	04/12/13	GB00BF233F75	BF233F7	TDUKINI LN	A1W7QQ
2	Inc	No	GBP	Gross	0.31%	25/11/23	0.00%	0.00%	0.07%	5,000,000	04/12/13	GB00BF233G82	BF233G8	TDUKIGI LN	A1W7QR
Z	Acc	No	GBP	--	0.35%	25/11/23	0.00%	0.00%	0.07%	2,000	04/12/13	GB00BF233790	BF23379	TDUKZNA LN	A1W7QS
Z	Acc	No	GBP	Gross	0.35%	25/11/23	0.00%	0.00%	0.07%	2,000	04/12/13	GB00BF233808	BF23380	TDUKZGA LN	A1W7QT
Z	Inc	No	GBP	--	0.35%	25/11/23	0.00%	0.00%	0.07%	2,000	04/12/13	GB00BF233915	BF23391	TDUKZNI LN	A1W7QU
Z	Inc	No	GBP	Gross	0.35%	25/11/23	0.00%	0.00%	0.07%	2,000	04/12/13	GB00BF233B38	BF233B3	TDUKZGI LN	A1W7QV
Z-hdg	Acc	yes	EUR	Gross	0.35%	25/11/23	0.00%	0.00%	0.16%	2,500	07/12/16	GB00BZ14Y253	BZ14Y25	TDUKZAE LN	A2DF6T

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 35/05/23. 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.

Distribution History Of Share Class (Net)

	Feb-24	Nov-23	Aug-23	May-23
CT UK Social Bond Fund - Z Acc GBP	£0.0118[E]	£0.0115[E]	£0.0103[E]	£0.0091[E]

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

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.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.