Close Brothers Asset Management

Close Sustainable Select Fixed Income Fund

Fund Factsheet as at 29 February 2024

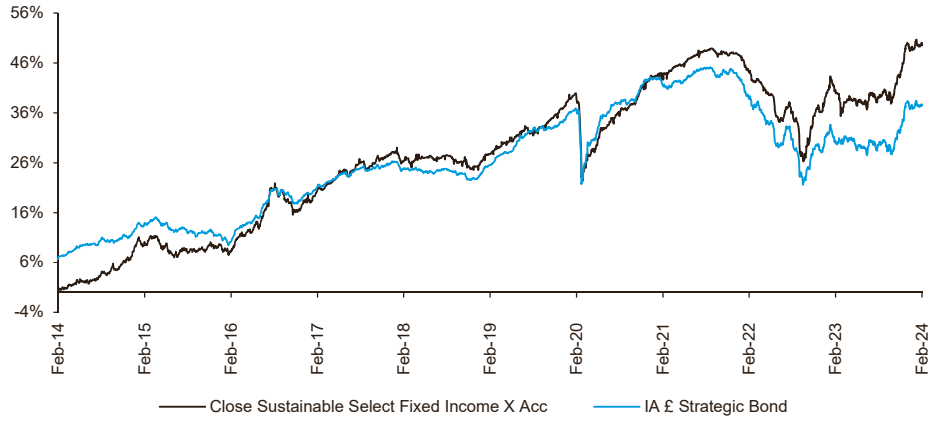
Fund objective

The investment objective of the Fund is to generate income while maintaining its capital value over the medium term (i.e. more than 5 years). The Fund also seeks to maintain a weighted average carbon intensity (tonnes of Scope 1 and 2 CO2e per US$m of revenue) below a benchmark of the ICE BofA Global Corporate Index, targeting a level 50% below this benchmark by 2030 from 2019 baseline, and net zero by emissions by 2050.

Typical investor

Typical investors in the Fund are looking to generate income without a requirement for capital growth.

Cumulative performance (%)



28.02.2014 - 29.02.2024. Data source from FE.

Cumulative performance (%)

	1 month	3 months	6 months	YTD	1 year	3 years	5 years	Since launch
Fund	-0.59%	3.42%	6.98%	-0.34%	6.69%	4.61%	16.83%	49.28%
IA Sector	-0.49%	3.08%	5.53%	-0.59%	5.73%	-2.79%	9.44%	37.34%

Discrete performance – Annual performance to the end of the last quarter (%)

	Dec 2018 Dec 2019	Dec 2019 Dec 2020	Dec 2020 Dec 2021	Dec 2021 Dec 2022	Dec 2022 Dec 2023
Fund	9.37%	4.25%	3.72%	-7.95%	9.94%
IA Sector	9.26%	6.55%	0.77%	-11.01%	7.83%

Past performance is not a reliable indicator of future results.

The performance shown is the Fund's X Acc unit class from 19 March 2018. Performance prior to this point is based on the Fund's I unit class, which changed its name from A to I effective 10 August 2015. Further information is available on our website www.closebrothersam.com.

Data source: FE. Percentage growth on a single pricing basis in sterling with net income reinvested.

Key facts	
Multi-Manager Team	Stephen Hayde Andrew Metcalf
Fund Size	£562.35m
Fund Launch Date	15 October 2012
Minimum Investment	£1,000 lump sum or £250 monthly
Dealing	Daily
ISA eligible	Yes
Sector	IA £ Strategic Bond

X Class Information	
Launch Date	29 March 2016
	ISIN
X Income	GB00BD6R7Y87
X Accumulation	GB00BD6DSC14
	NAV price
X Income	95.60p
X Accumulation	118.0p
	Distribution Yield
X Income	4.24%
X Accumulation	4.21%
Yield to Call	6.20%
Maximum initial charge*	0.00%

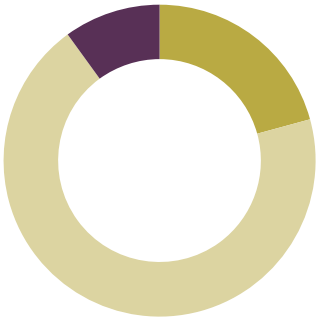
*If you invest via a third party provider you are advised to contact them directly as charges, performance and terms and conditions may differ materially from those shown in this document.

For further information on the other share classes, please refer to the Prospectus available on our website.

Top ten holdings

	% within the Fund
US TREASURY 1.125% 15/05/40	8.76%
UK (GOVT OF) 1.125% SNR GBP 31/01/39	8.12%
UK (GOVT OF) 1.75% GILT 07/09/37	7.72%
NATIONWIDE 5.875% FRN PERP	3.88%
PERENTI F 6.5% GTD 07/10/25	3.65%
UK (GOVT OF) 5% 07/03/2025	3.56%
PHOENIX G 5.625% 26/04/72	3.04%
NATWEST GROUP 7.416% FRN LT2 GBP 06/06/2033	2.65%
PERSHING SQ HLDGS 1.375% SNR EUR 01/10/27	2.61%
HSBC HLDGS 3%-FRN GBP 29/05/30	2.34%

Asset allocation (%)



Fixed interest gilt	20.73%
Fixed interest corp bond/Other	69.24%
Alternatives	0.00%
Cash	10.03%

The numbers may not equal 100% due to rounding.

Risks

Past performance is not a reliable indicator of future results.

The value of investments and the income from them can go down as well as up. Investors may get back less than the full amount originally invested. If you are unsure about any information contained within this document, or the suitability of this investment to meet your needs, you should take professional financial advice.

This document should be read in conjunction with the Fund's Key Investor Information Document and Prospectus which will exclusively form the basis of any application and will contain further information on specific risks that apply to your investment.

Distributions

The most recent distribution for the Fund went XD on 01 February 2024.

Unit Class: X Inc	**Net rate:** 0.3454 pence		**Unit Class:** X Acc	**Net rate:** 0.4221 pence		
Distribution XD Dates:	01 January	01 February	01 March	01 April	01 May	01 June
Distribution Pay Dates:	31 January	28/29 February	31 March	30 April	31 May	30 June
Distribution XD Dates:	01 July	01 August	01 September	01 October	01 November	01 December
Distribution Pay Dates:	31 July	31 August	30 September	31 October	30 November	31 December

	Fund Management Fee	+	Synthetic OCF	=	OCF 30 Sept 2023	Transaction Cost (PRIIP Calculation) - 30 Sept 2023
X Inc*	0.45%		0.00%		0.45%	0.00%
X Acc	0.48%		0.00%		0.48%	0.00%

Other information

*Effective 31/01/2023 the fund management fee has been reduced from 0.48% to 0.45% for X Inc share class.

Contact Us

Helpline/Valuations:
0370 606 6452*

Dealing:
0370 606 6402*

***Calls to these numbers may be recorded for monitoring purposes.**

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Close Brothers Asset Management is a trading name of Close Asset Management Limited (Registered number: 01644127) and Close Asset Management (UK) Limited (Registered number: 02998803). Both companies are part of Close Brothers Group plc, are registered in England and Wales and are authorised and regulated by the Financial Conduct Authority. Registered office: 10 Crown Place, London EC2A 4FT. VAT registration number: 245 5013 86. Source of all data is Close Brothers Asset Management as at 29 February 2024 unless otherwise specified.