

Close Sustainable Select Fixed Income Fund

Fund Factsheet as at 31 August 2023



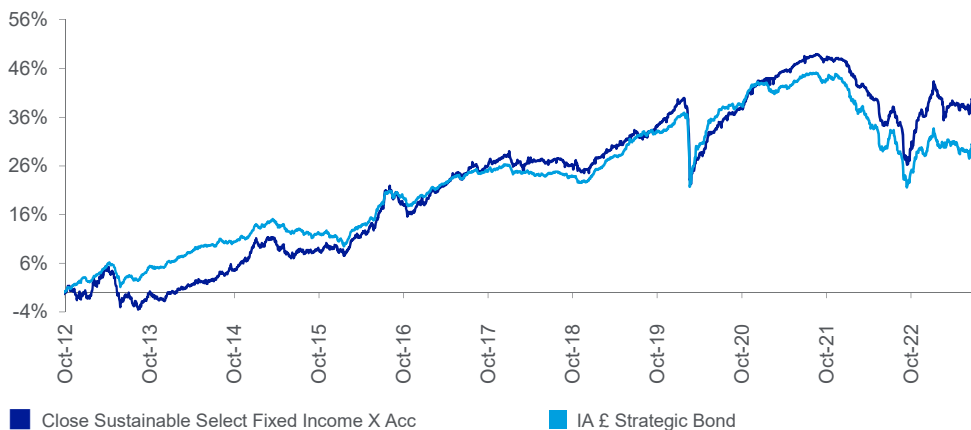
Fund objective

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 (%)



Cumulative performance (%)

| | 1 month | 3 months | 6 months | YTD | 1 year | 3 years | 5 years | Since launch |
|-----------|---------|----------|----------|-------|--------|---------|---------|--------------|
| Fund | -0.18% | 0.91% | -0.27% | 2.41% | 3.18% | 2.41% | 9.53% | 39.54% |
| IA Sector | -0.05% | 0.67% | 0.19% | 1.58% | 0.33% | -5.51% | 4.48% | 30.15% |

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

| | Jun 2018 | Jun 2019 | Jun 2020 | Jun 2021 | Jun 2022 |
|-----------|----------|----------|----------|----------|----------|
| | Jun 2019 | Jun 2020 | Jun 2021 | Jun 2022 | Jun 2023 |
| Fund | 3.69% | 1.15% | 10.66% | -8.68% | 2.45% |
| IA Sector | 5.33% | 3.79% | 6.13% | -10.20% | -0.19% |

Past performance is not a reliable indicator of future results.

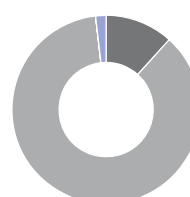
The performance shown is the Fund's X Acc unit class from 19 March 2018. Performance prior to this point is based on the Fund's I unit class, which changed its name from A to I effective 10 August 2015. Further information is available on our website www.closebrothersam.com.

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

Top ten holdings

| | % within the Fund |
|---|-------------------|
| UK (GOVT OF) 1.125% SNR GBP 31/01/39 | 6.00% |
| UK (GOVT OF) 1.75% GILT 07/09/37 | 5.47% |
| FORD MOTOR LLC 6.86% SNR EMTN GBP 05/06/26 | 4.11% |
| US TSY 1.125% 15/05/40 | 3.90% |
| EDP 1.5%-FRN SUB CNV EUR 14/03/82 | 3.51% |
| ENELIM SPA 1.375% FRN SUB EUR PERP | 3.48% |
| PERSHING SQ HLDGS 1.375% SNR EUR 01/10/27 | 3.02% |
| NATWEST GROUP 7.416% FRN LT2 GBP 06/06/2033 | 3.00% |
| VOLKSWAGEN FIN 3.875%-FRN GTD SUB EUR PERP | 2.98% |
| HSBC HOLD 8.201% 16/11/34 | 2.91% |

Asset allocation (%)



| | |
|--------------------------------|--------|
| Fixed interest gilt | 11.69% |
| Fixed interest corp bond/Other | 86.53% |
| Alternatives | 0.00% |
| Cash | 1.78% |

The numbers may not equal 100% due to rounding.

Key facts

| | |
|--------------------|------------------------------------|
| Fund Manager | Stephen Hayde Andrew Metcalf |
| Fund Size | £475.38m |
| 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 |
| | <u>ISIN</u> |
| X Inc | GB00BD6R7Y87 |
| X Acc | GB00BD6DSC14 |
| | <u>NAV price</u> |
| X Inc | 91.52p |
| X Acc | 110.3p |
| | <u>Distribution Yield</u> |
| X Inc | 5.04% |
| X Acc | 5.01% |
| Yield to Call | 8.10% |

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.

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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 August 2023.

Unit Class : X Inc Net rate: 0.3922 pence Unit Class : X Acc Net rate : 0.4681 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 31 March 2023 |
|-------|---------------------|---|---------------|---|-------------------|
| X Inc | 0.45%* | | 0.00% | | 0.45% |
| X Acc | 0.48% | | 0.00% | | 0.48% |

| Transaction Cost (PRIIP Calculation) |
|--------------------------------------|
| 0.06% |
| 0.06% |

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

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*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 31 August 2023 unless otherwise specified.