TrinityBridge

TrinityBridge Select Fixed Income Fund

ISIN: GB00B7W45Q93, GB00BD6DSC14, GB00BD6R7Y87, GB00BS6WK275, GB00BS6WK382, GB00BLPK3Z72

September 2026

Sustainability Approach

The TrinityBridge Select Fixed Income Fund aims to generate income while maintaining its capital over the medium term. The Fund also seeks to maintain a weighted average carbon intensity (tonnes of Scope 1 and 2 CO_2e 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 the 2019 baseline.

Sustainable investment labels help investors find products that have a specific sustainability goal. This fund does not have a UK sustainable investment label. This product has some sustainability characteristics, which are explained below. However, while the Fund has a carbon intensity target, the Fund is not otherwise operated in alignment with the FCA's more detailed requirements for use of a sustainable label.

Sustainable Framework

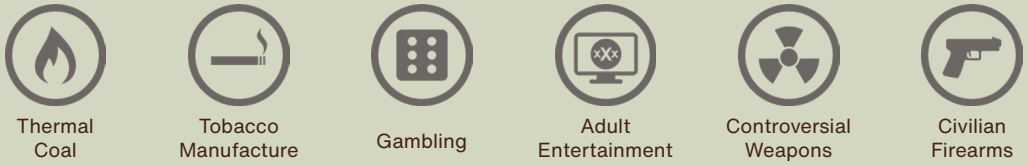
1. **Research**
   Reviewing material ESG factors in our investment research can provide a more holistic view, from which the investment case can be judged
2. **Screening**
   Screening allows for the identification and possible exclusion of any companies from investment which may be deemed harmful to society or the environment
3. **Carbon Intensity**
   The portfolio aims to be aligned to a decarbonised future by lowering its carbon intensity over time
4. **Engagement**
   Integrating engagement in our investment strategy as a tool to influence corporate behaviour, mitigate against potential investment risks and promote sustainability

Research: Integrating material ESG factors

Our fixed income research process addresses ESG risks in the same way as all credit risks. To support fundamental investment analysis, the Investment Adviser may consider a broad range of environmental and social factors. Rather than focusing on a specific sustainability theme across every investment the Investment Adviser focuses on what they assess to be most material to the company. The materiality and relevance of the qualitative information and data to the fundamental analysis varies across issuers, sectors and geographies.

Screening: Avoiding environmental and social harm

The fund will not invest in companies or sectors where a material proportion of revenue is generated from products that 'cause harm when used as intended'. The fund excludes companies that derive more than 10% of their revenues from the following sectors.



Additionally, companies in violation of the UN Global Compact principles or responsible for significant environmental harm are excluded. Companies no longer meeting these criteria are divested within 90 days.

Engagement: Influencing corporate behaviour

The Investment Adviser can reinforce the focus on ESG issues through engagement. Engagement is the intentional dialogue by investors, typically, with the management or Board of an issuer, with the purpose of influencing the corporate's behaviour. The Investment Advisor integrates engagement into the investment strategy as a tool to influence corporate behaviour positively, mitigate against potential investment risks and promote sustainability, where deemed material . The Investment Adviser can engage on a broad range of topics including strategy, performance, corporate governance, social, environmental and cultural issues.

Carbon Intensity: Key metrics and progress

To track progress against the Sustainable Framework, the weighted average carbon intensity of the Fund is measured against the benchmark. Carbon intensity is the weight of carbon emissions (tonnes) per million dollars of revenue. Weighted Average Carbon Intensity (WACI) measures a portfolio's exposure to carbon intensive companies. Calculating a portfolio's WACI is achieved by averaging the carbon intensities (tonnes scope 1 and 2 emissions/$M revenue) of the portfolio companies, based on their respective weights in the portfolio.

The Investment Adviser considers that an investor may find the following metrics reasonably useful in understanding the Fund's progress towards its stated carbon intensity aims:

1. The Weighted Average Carbon Intensity of the Fund compared to the benchmark (based on assets with available carbon intensity).

	Fund 29/09/2026	**ICE BofA Global Corporate Index 29/09/2026**	**ICE BofA Global Corporate Index 31/12/2019**
WACI	36.61	217.86	318.00

2. The percentage of Fund assets (by Net Asset Value (NAV)) with available carbon intensity data which are, individually, outperforming the benchmark.

88% at 29/09/2026

3. Percentage of Fund assets (by NAV) with available carbon intensity data on track to achieve a carbon intensity 50% below the benchmark 2019 baseline by 2030.

89% at 29/09/2026

Risks

In addition to financially material sustainability risks that can impact any investment, the financial return of the Fund may be affected by the constrained investable universe created by our screens and demanding carbon intensity thresholds for inclusion in the fund.

Useful Links:
Further fund information | TCFD Product Report | TCFD Entity Report | SDR Product Report | SDR Entity-Level Report

TrinityBridge is a trading name of TrinityBridge Limited (registered in England and Wales under company number 01644127) and TrinityBridge Fund Management Limited (registered in England and Wales under company number 02998803). Both companies are authorised and regulated by the Financial Conduct Authority. Registered office: Wigmore Yard, 42 Wigmore Street, London, W1U 2RY.