

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

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*Please note that calls and electronic communications may be recorded.

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Key Facts

Fund Manager:



Alasdair Ross

Since Sep-24

Management Co:

Umbrella Fund: Threadneedle Man. Lux. S.A.

SFDR Category: Columbia Threadneedle (Lux) I

Fund Inception Date: Article 6

Index: 02/04/99

ICE BofA 1-7 Year All Euro Government Index (20%), ICE BofA 1-10 Year Euro Corporate Index (40%), ICE BofA European Currency High Yield Constrained Index (40%)

Peer Group:

-

Fund Currency: EUR

Fund Domicile: Luxembourg

Portfolio Size: €121.4m

No. of Securities: 315

All information expressed in EUR

Investment Objective & Policy

The Fund aims to provide income with the potential to grow the amount you invested over the medium to long term.

The Funds invests at least two-thirds of its assets in investment grade or below investment grade bonds (which are similar to a loan and pay a fixed or variable interest rate) issued by companies and governments in Europe, including the UK, or companies that have significant operations there. Bonds rated as below investment grade have received lower ratings from international agencies that provide such ratings and are considered riskier than higher rated bonds but typically pay a higher income. The Fund will invest mainly in bonds that mature in less than 10 years.

The Fund invests directly in these assets or by using derivatives (complex instruments). Derivatives will be used to obtain, increase or reduce exposure to underlying assets and may create leverage. Where leverage is created, the net asset value of the Fund may experience more fluctuation than if there were no leverage. The Fund may also use derivatives for hedging purposes or to manage the Fund more efficiently.

The Fund aims to actively manage currency exposure and interest rate risk by using derivatives, which may boost overall performance or reduce it.

The Fund may also invest in asset classes and instruments different from those stated above.

The Fund is actively managed in reference to the ICE BofA 1-7 Year All Euro Government Index (20%), ICE BofA 1-10 Year Euro Corporate Index (40%) and ICE BofA European Currency High Yield Constrained Index (40%). The index is broadly representative of the securities in which the Fund invests, and provides a suitable target benchmark against which Fund performance will be measured and evaluated over time. The fund manager has discretion to select investments with weightings different to the index, and that are not in the index, and the Fund may display significant divergence from the index.

Key Risks

- The value of investments can fall as well as rise and investors might not get back the sum originally invested.
- Where investments are in assets that are denominated in multiple currencies, or currencies other than your own, changes in exchange rates may affect the value of the investments.
- The Fund may enter into financial transactions with selected counterparties. Any financial difficulties arising at these counterparties could significantly affect the availability and the value of Fund assets.
- 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's assets may sometimes be difficult to value objectively and the actual value may not be recognised until assets are sold.
- The Fund may invest materially in derivatives (complex instruments linked to the rise and fall of the value of other assets). A relatively small change in the value of the underlying investment may have a much larger positive or negative impact on the value of the derivative.
- Leverage occurs when economic exposure through derivatives is greater than the amount invested. Such exposure, and the use of short selling techniques, may lead to the Fund suffering losses in excess of the amount it initially invested.
- 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.

Investment Approach

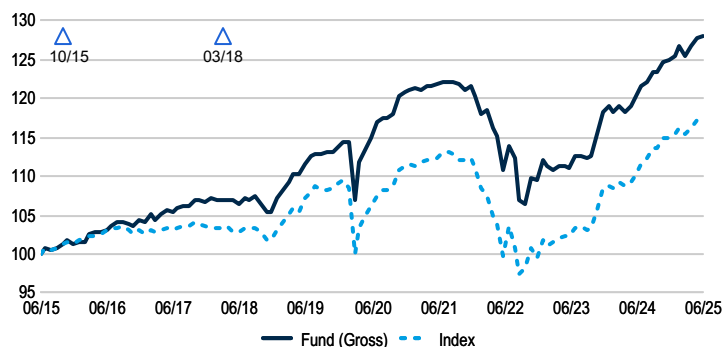
The portfolio managers expect that through the investment cycle around a third of returns will come from duration management, a third from allocation across fixed income markets and the remaining portion from bottom-up security selection. The portfolio managers agree a strategic risk budget which drives the portfolio construction process whereby position sizes are determined by conviction levels in various strategies.

The fund uses an active, research-driven investment approach using fundamental, structural and valuation analysis. Macro analysis covering interest rates, government bonds and currencies drives our duration, cure and currency views and sets the top-down input into our views on credit markets and individual securities.

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 (EUR)



Significant Events

△ Indicates significant event. For detailed information on Fund Changes please see "Significant events – Columbia Threadneedle Luxembourg-Domiciled SICAV Funds" PDF available on <https://www.columbiathreadneedle.com/en/changes>

Calendar Year Performance (EUR)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Fund (Gross)	5.6	8.1	-9.9	0.5	6.4	7.9	-1.3	2.3	3.0	1.4
Index (Gross)*	5.9	8.9	-11.3	0.9	2.2	7.0	-1.8	0.5	1.9	1.1

Annualised Performance (EUR)

	1M	3M	6M	YTD	1 YR	2 YR	3 YR	5 YR	10 YR
Fund (Gross)	0.2	2.1	2.6	2.6	6.9	7.4	5.0	2.2	2.5
Index (Gross)*	0.3	1.8	2.3	2.3	6.8	7.2	5.7	2.0	1.6

12M Rolling Period (EUR)

	07/24 - 06/25	07/23 - 06/24	07/22 - 06/23	07/21 - 06/22	07/20 - 06/21	07/19 - 06/20	07/18 - 06/19	07/17 - 06/18	07/16 - 06/17	07/15 - 06/16
Fund (Gross)	6.9	7.9	0.4	-9.2	5.9	3.0	4.9	1.1	2.1	3.2
Index (Gross)*	6.8	7.7	2.6	-11.4	5.9	-0.8	4.2	-0.3	0.0	3.0

Gross Fund returns - Source Columbia Threadneedle as at 30/06/25. Gross of fee portfolio returns are time-weighted rates of return net of commissions, transaction costs and non-reclaimable taxes on dividends, interest, and capital gains using pricing of investments which is either the last traded price or a bid basis. Cash flows are factored as of the end of the day and exclude entry and exit charges.

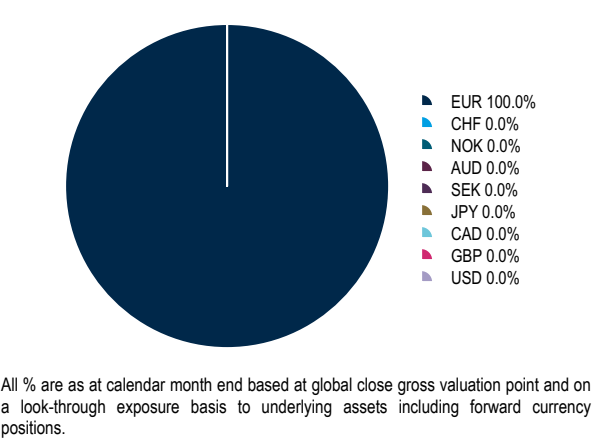
Index returns include capital gains and assume reinvestment of any income. The index does not include fees or charges and you cannot invest directly in it.

*Please note that prior to 01/03/2018 the performance shown for the index is the BofA Merrill Lynch 3-5 Year EMU Large Cap Investment Grade Index.

Top 10 Holdings (%)

Issuer Name	Fund	Index
Kreditanstalt Fuer Wiederaufbau	4.2	0.0 AAA
Hsbc Holdings Plc	1.5	0.3 A
Amgen Inc.	1.4	0.0 BBB
Aroundtown Sa	1.3	0.1 BBB
Nbn Co Ltd.	1.2	0.0 AA
International Finance Corporation	1.1	0.0 AAA
Sw (Finance) I Plc	1.1	0.0 BBB
Bacardi Martini B V	1.0	0.0 BBB
Amprion Gmbh	1.0	0.1 BBB
Swisscom Finance B.V.	1.0	0.0 A
Total	14.8	0.6

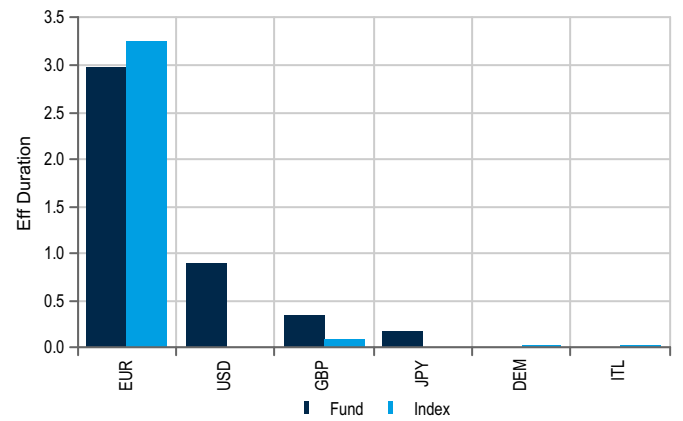
Fund Currency Exposure including Hedging



Currency Exposure of Underlying Securities

	Weights			Contrib to Effective Duration	
	Fund	Index	Diff	Fund	Index
Euro	69.7	96.3	-26.6	3.0	3.3
U.S. Dollar	16.5	--	16.5	0.9	--
British Pounds	10.1	3.7	6.4	0.4	0.1
Japanese Yen	0.7	--	0.7	0.2	--
Derivatives	-24.4	--	-24.4	0.2	--
Cash Derivatives Offset	23.0	--	23.0	--	--
Cash Equivalents	1.4	--	1.4	0.0	--
Cash incl. FFX	3.1	0.1	3.0	--	--
Total	100.0	100.0	--	4.7	3.4

Currency - Contribution to Effective Duration



Credit Rating

	Weights			Contrib to Effective Duration	
	Fund	Index	Diff	Fund	Index
AAA	6.2	4.9	1.3	0.2	0.2
AA	5.2	9.7	-4.5	0.3	0.4
A	16.9	20.0	-3.1	1.2	0.8
BBB	31.8	25.3	6.5	1.8	1.0
BB	20.4	26.8	-6.4	0.6	0.8
B	12.9	10.7	2.2	0.3	0.3
CCC	1.5	1.7	-0.2	0.1	0.0
D	0.2	0.5	-0.3	0.0	0.0
NR	0.5	0.3	0.2	0.0	0.0
N/A	1.3	0.1	1.3	0.0	0.0
Other	0.0	0.1	-0.1	0.0	0.0
Derivatives	-24.4	--	-24.4	0.2	--
Cash Derivatives Offset	23.0	--	23.0	--	--
Cash Equivalents	1.4	--	1.4	0.0	--
Cash incl. FFX	3.1	0.1	3.0	--	--
Total	100.0	100.0	--	4.7	3.4

Avg Rating

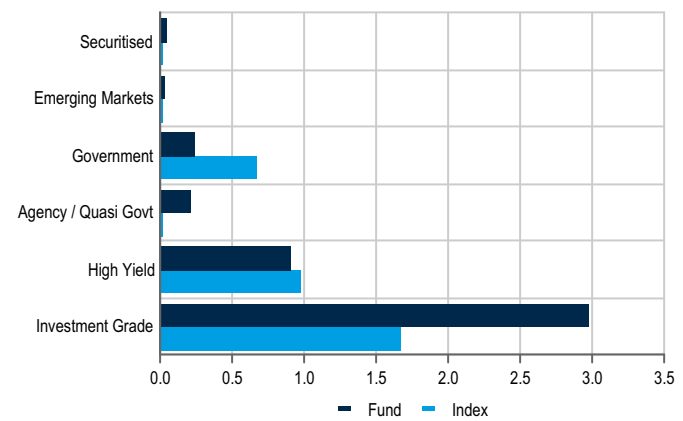
BBB BBB

Credit ratings are in-house derived ratings following LINEAR methodology. Categories shown are sorted by Credit Rating.

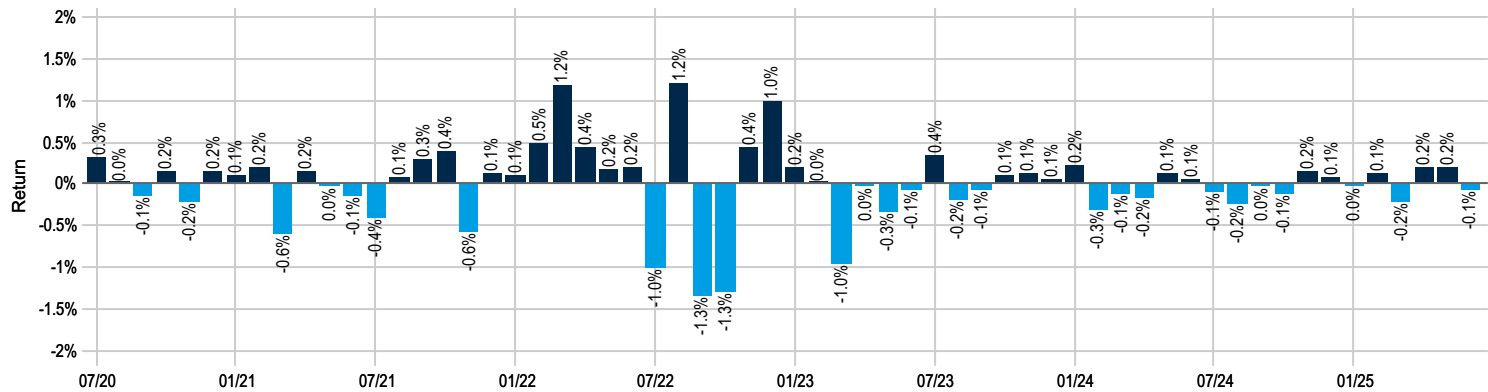
Instrument

	Weights			Contrib to Effective Duration	
	Fund	Index	Diff	Fund	Index
Investment Grade	53.9	43.2	10.6	3.0	1.7
High Yield	34.0	36.5	-2.5	0.9	1.0
Agency / Quasi Govt	6.2	0.2	6.0	0.2	0.0
Government	1.3	19.7	-18.4	0.2	0.7
Emerging Markets	0.9	0.2	0.7	0.0	0.0
Securitised	0.6	0.0	0.6	0.0	0.0
Derivatives	-24.4	--	-24.4	0.2	--
Cash Derivatives Offset	23.0	--	23.0	--	--
Cash Equivalents	1.4	--	1.4	0.0	--
Cash incl. FFX	3.1	0.1	3.0	--	--
Total	100.0	100.0	--	4.7	3.4

Instruments - Contribution to Effective Duration



Relative Monthly Gross Returns vs Index



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. Gross Fund returns - Source Columbia Threadneedle as at 30/06/25. Gross of fee portfolio returns are time-weighted rates of return net of commissions, transaction costs and non-reclaimable taxes on dividends, interest, and capital gains using pricing of investments which is either the last traded price or a bid basis. Cash flows are factored as of the end of the day and exclude entry and exit charges.

Risk Analysis

	3 YR		5 YR	
	Fund	Index	Fund	Index
Absolute Volatility	4.7	4.5	4.5	4.6
Relative Volatility	1.0	--	1.0	--
Tracking Error	1.7	--	1.6	--
Sharpe Ratio	0.5	--	0.2	--
Information Ratio	-0.4	--	0.1	--
Beta	1.0	--	0.9	--
Sortino Ratio	0.8	--	0.3	--
Jensen Alpha	-0.6	--	0.2	--
Annualised Alpha	-0.5	--	0.3	--
Alpha	0.0	--	0.0	--
Max Drawdown	-6.5	-5.8	-12.9	-13.9
R²	87.1	--	88.9	--

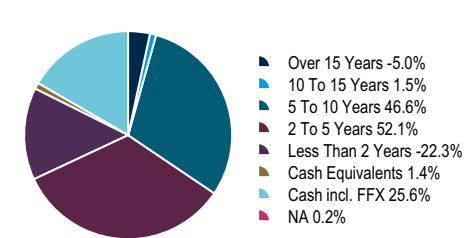
Ex post risk calculations are based on monthly gross global close returns.

Portfolio Statistics

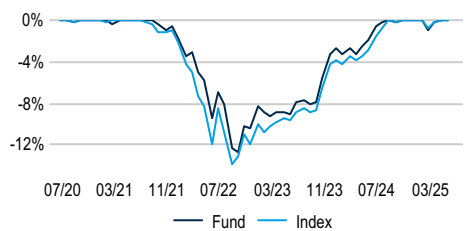
	Fund	Index
Modified Duration	5.0	3.6
Effective Duration	4.7	3.4
Average Coupon	3.6	3.5
Yield to Worst	3.6	3.8
Credit Rating Linear	BBB	BBB

Analytics are based on global close valuations using Columbia Threadneedle Investments sourced market attributes. Underlying securities data may be provisional or based on estimates. Market cap weightings include cash in the % calculations.

Effective Duration



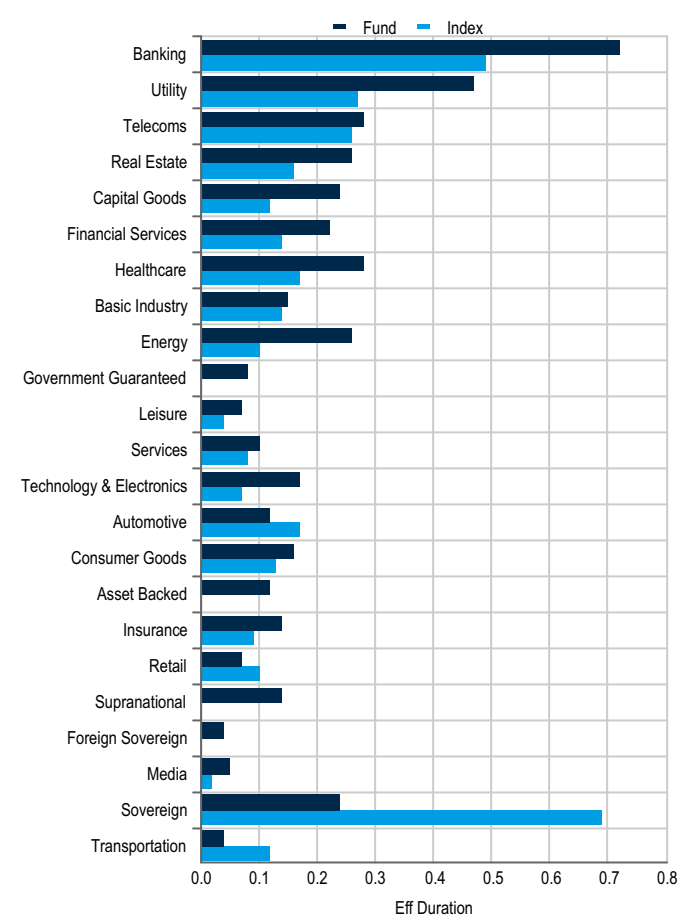
Drawdown



Sector

	Weights			Contrib to Effective Duration	
	Fund	Index	Diff	Fund	Index
Banking	15.3	14.3	1.0	0.7	0.5
Utility	8.4	6.9	1.5	0.5	0.3
Telecommunications	7.4	7.8	-0.4	0.3	0.3
Real Estate	6.3	4.7	1.6	0.3	0.2
Capital Goods	5.5	3.6	1.9	0.2	0.1
Healthcare	5.5	5.1	0.4	0.3	0.2
Financial Services	5.4	4.2	1.2	0.2	0.1
Leisure	4.4	2.1	2.3	0.1	0.0
Energy	4.3	2.7	1.7	0.3	0.1
Government Guaranteed	4.2	--	4.2	0.1	--
Basic Industry	4.0	4.6	-0.6	0.2	0.1
Services	3.8	3.4	0.5	0.1	0.1
Technology & Electronics	3.8	2.1	1.7	0.2	0.1
Automotive	3.4	5.5	-2.2	0.1	0.2
Consumer Goods	2.6	3.3	-0.7	0.2	0.1
Insurance	2.4	2.0	0.4	0.1	0.1
Supranational	2.1	--	2.1	0.1	--
Asset Backed	2.0	--	2.0	0.1	--
Retail	1.9	3.7	-1.9	0.1	0.1
Media	1.4	0.8	0.7	0.0	0.0
Sovereign	1.3	20.0	-18.7	0.2	0.7
Foreign Sovereign	0.9	--	0.9	0.0	--
Transportation	0.7	3.2	-2.6	0.0	0.1
Derivatives	-24.4	--	-24.4	0.2	--
Cash Derivatives Offset	23.0	--	23.0	--	--
Cash Equivalents	1.4	--	1.4	0.0	--
Cash incl. FFX	3.1	0.1	3.0	--	--
Total	100.0	100.0	--	4.7	3.4

Sector - Contribution to Effective Duration



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
AE	Acc	No	EUR	Gross	1.10%	30/09/24	3.00%	0.00%	0.12%	2,500	02/04/99	LU0096353940	B15HJC7	FV2C GR	930986
AEP	Inc	No	EUR	Gross	1.10%	30/09/24	3.00%	0.00%	0.12%	2,500	18/07/12	LU0713493574	B8Q8M41	THABAEP LX	A1W4CB
AU	Acc	No	USD	Gross	1.10%	30/09/24	3.00%	0.00%	0.12%	2,500	09/04/99	LU0757427546	B76MGF5	AMEEBEU LX	A1JVK3
AUH	Acc	Yes	USD	Gross	1.10%	30/09/24	3.00%	0.00%	0.21%	2,500	28/06/18	LU1815332181	BFNBLZ6	THESAUH LX	A2JK0H
IE	Acc	No	EUR	Gross	0.50%	30/09/24	0.00%	0.00%	0.12%	100,000	30/06/08	LU0096355309	B725CV6	AMEUBIE LX	523308
ZE	Acc	No	EUR	Gross	0.55%	30/09/24	5.00%	0.00%	0.12%	1,500,000	10/11/21	LU2392401944	BMDTRV7	THESBZE LX	A3C34Y

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 31/03/24. 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.

Important Information

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