

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:



Roman Gaiser

Since July-19



Gareth Simmons

Since July-19

Threadneedle Man. Lux. S.A.

Columbia Threadneedle (Lux) I

Article 6

17/07/19

Management Co:

Umbrella Fund:

SFDR Category:

Fund Inception Date:

Index:

Peer Group:

Fund Currency:

Fund Domicile:

Portfolio Size:

No. of Securities:

All information expressed in EUR

EUR

Luxembourg

€139.9m

174

Investment Objective & Policy

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

The Fund invests at least half of its assets in below investment grade bonds (which are similar to a loan and pay a fixed or variable interest rate) with a residual maturity of four years or less issued by companies in Europe, including the UK, or companies that have significant operations there and/or priced in Euros or Sterling. 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 may invest in securities which qualify as distressed securities up to 10% of its net assets and up to 20% in asset-backed securities (ABS) and/or mortgage-backed securities (MBS).

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

The Fund is not managed in reference to a benchmark.

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.
- 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

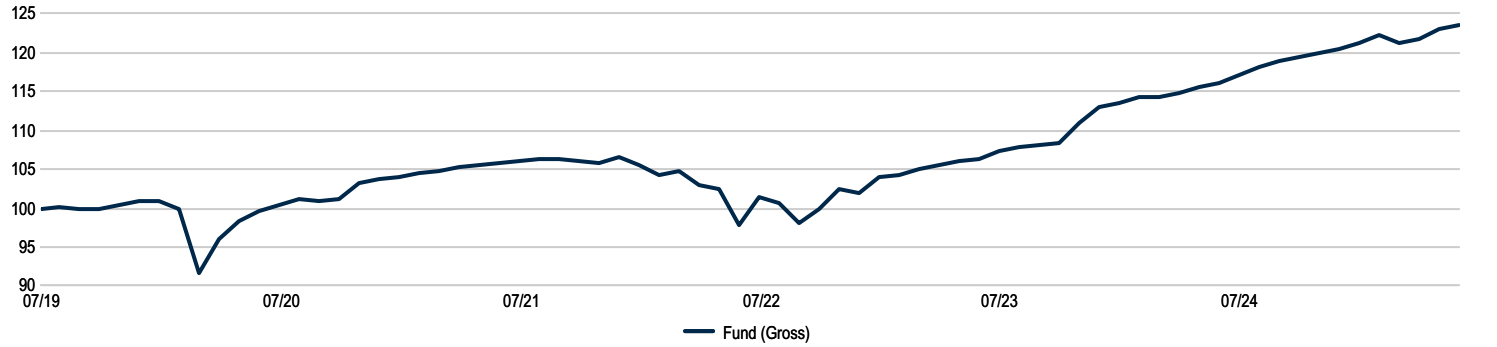
The fund predominantly invests in high yield corporate credit, issued within Europe or of firms with significant European operations. The fund is able to invest in non-Euro currency-denominated issues, but, generally, hedges all non-Euro currency exposure back to Euros. The fund does not take active currency risk.

We employ an independent, intensive and forward-looking fundamental approach to credit research, keeping a close eye on downside risk. This is driven by our belief that company specific attributes are key factors in determining the changes to the creditworthiness of a corporate issuer. Risk is viewed on an absolute basis with diversification limiting exposure to tail risks. The fund's focus on final bond maturity minimises extension risk that comes from holding a bond trading to a call but with a long final maturity.

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.

NAV Since Inception (EUR)



Calendar Year Performance (EUR)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
Fund (Gross)	6.8	10.6	-4.3	2.7	2.7	--	--	--	--	--

Annualised Performance (EUR)

	1M	3M	6M	YTD	1 YR	2 YR	3 YR	5 YR	SI
Fund (Gross)	0.3	1.7	2.4	2.4	6.3	7.8	8.0	4.4	3.6

Since Inception Returns from: 18/07/19

12M Rolling Period (EUR)

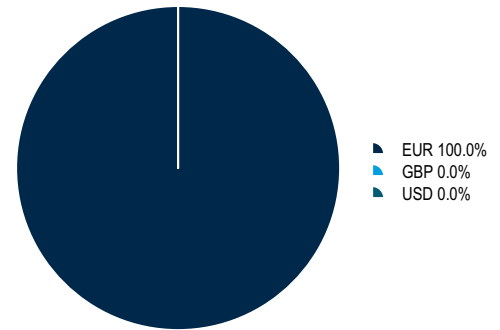
	07/24 - 06/25	07/23 - 06/24	07/22 - 06/23	07/21 - 06/22	07/20 - 06/21	07/19 - 06/20	07/18 - 06/19	07/17 - 06/18	07/16 - 06/17	07/15 - 06/16
Fund (Gross)	6.3	9.2	8.6	-7.5	6.4	-0.4	--	--	--	--

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.

Top 10 Holdings (%)

Issuer Name	Fund	
Avantor Funding Inc	2.0	Healthcare
Fibercop S.P.A.	1.9	Telecommunications
Schaeffler Ag	1.9	Automotive
Alstria Office Reit-Ag	1.9	Real Estate
Nissan Motor Co Ltd.	1.9	Automotive
Vivion Investments S.A.R.L.	1.7	Real Estate
Iqvia Inc	1.7	Healthcare
888 Acquisitions Ltd.	1.6	Leisure
Lorca Telecom Bondco S.A.U.	1.6	Telecommunications
Grunenthal GmbH	1.5	Healthcare
Total	17.6	

Fund Currency Exposure including Hedging

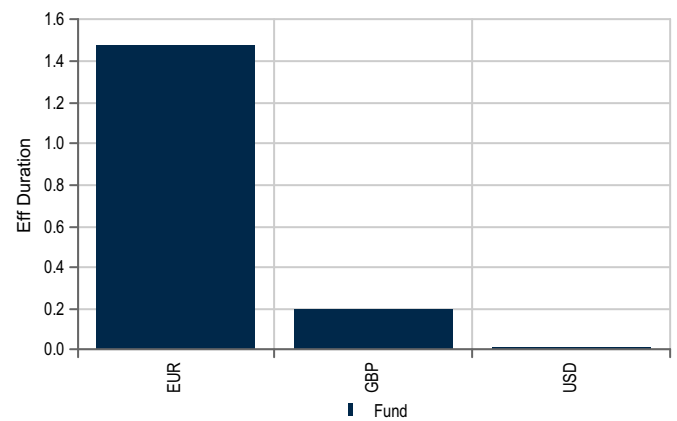


All % are as at calendar month end based at global close gross valuation point and on a look-through exposure basis to underlying assets including forward currency positions.

Currency Exposure of Underlying Securities

	Weights	Contrib to Effective Duration
	Fund	Fund
Euro	82.2	1.5
British Pounds	10.5	0.2
U.S. Dollar	0.1	0.0
Cash Equivalents	5.5	0.0
Cash incl. FFX	1.7	-
Total	100.0	1.7

Currency - Contribution to Effective Duration



Credit Rating

	Weights	Contrib to Effective Duration
	Fund	Fund
BBB	5.5	0.1
BB	57.7	1.1
B	27.2	0.5
CCC	1.9	0.0
D	0.2	0.0
NR	0.3	0.0
Cash Equivalents	5.5	0.0
Cash incl. FFX	1.7	-
Total	100.0	1.7

Avg Rating

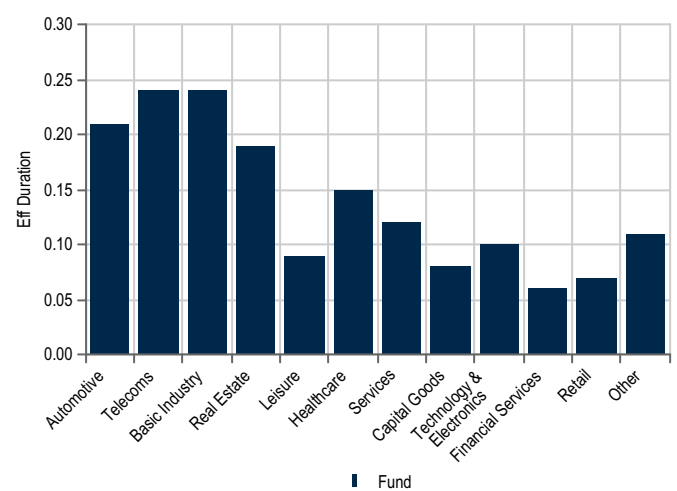
BB

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

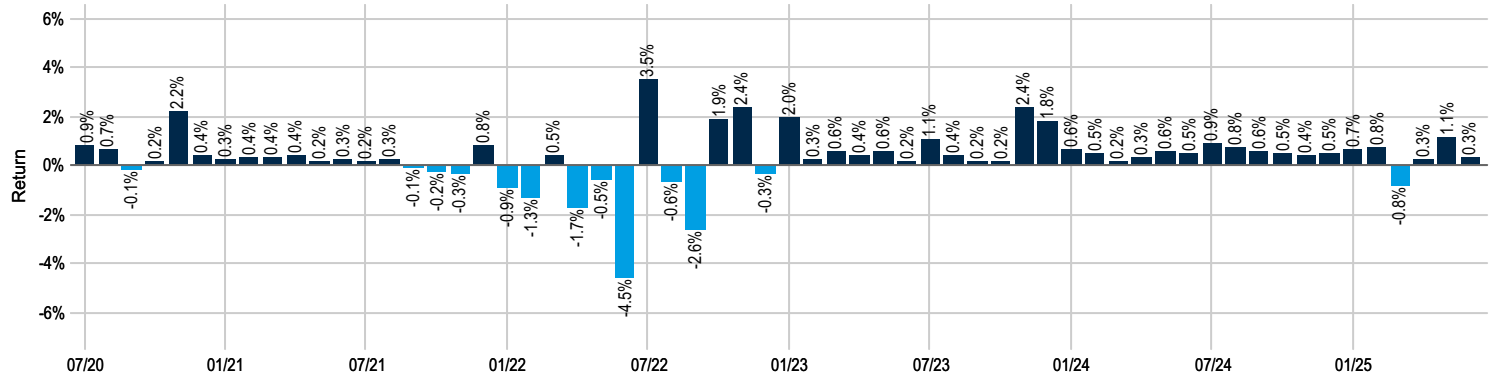
Sector

	Weights	Contrib to Effective Duration
	Fund	Fund
Automotive	12.2	0.2
Telecommunications	12.0	0.2
Basic Industry	10.3	0.2
Real Estate	9.8	0.2
Leisure	9.6	0.1
Healthcare	9.4	0.1
Services	8.2	0.1
Capital Goods	4.1	0.1
Technology & Electronics	3.7	0.1
Financial Services	3.2	0.1
Retail	3.1	0.1
Other	7.1	0.1
Cash Equivalents	5.5	0.0
Cash incl. FFX	1.7	-
Total	100.0	1.7

Sector - Contribution to Effective Duration



Monthly Gross Returns



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	Fund
Absolute Volatility	3.5	3.9
Relative Volatility	--	--
Tracking Error	--	--
Sharpe Ratio	1.5	0.8
Information Ratio	--	--
Beta	--	--
Sortino Ratio	3.3	1.2
Jensen Alpha	--	--
Annualised Alpha	--	--
Alpha	--	--
Max Drawdown	-3.2	-8.2
R²	--	--

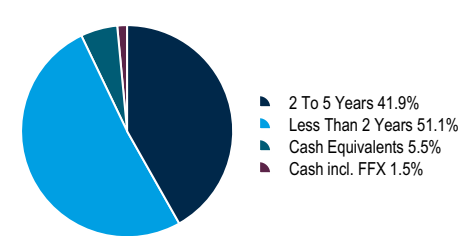
Ex post risk calculations are based on monthly gross global close returns.

Portfolio Statistics

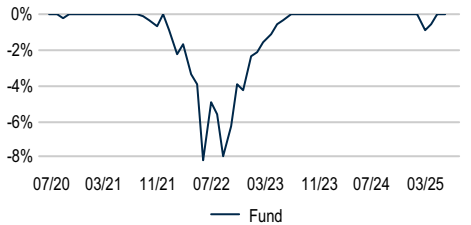
	Fund
Modified Duration	2.3
Effective Duration	1.7
Average Coupon	4.7
Yield to Worst	4.5
Credit Rating Linear	BB
Option Adjusted Spread	240.3

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.

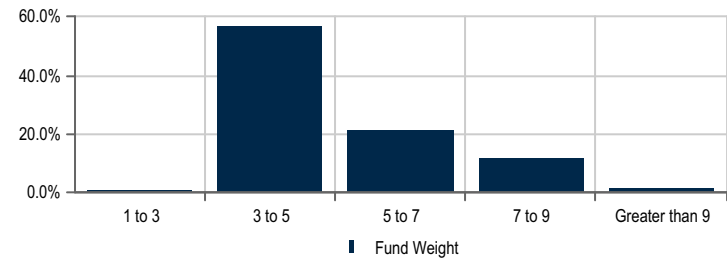
Effective Duration



Drawdown

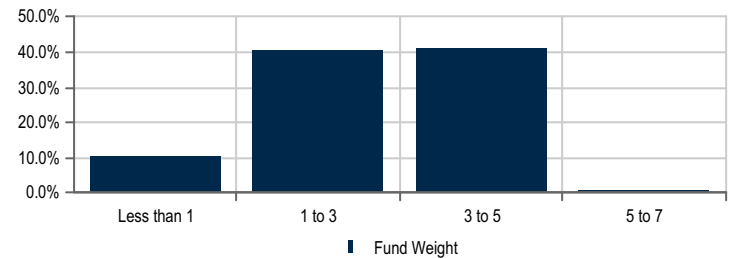


Yield to Maturity



Weightings in cash and securities with no yields are not displayed. Yield to maturity sourced from Factset.

Years to Maturity



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	0.90%	30/09/24	3.00%	0.00%	0.11%	2,500	17/07/19	LU1979271860	BJLMTF5	TRESHEA LX	A2PH0P
AEP	Inc	No	EUR	Gross	0.90%	30/09/24	3.00%	0.00%	0.11%	2,500	17/07/19	LU1979271944	BJLMTG6	TRESHAELX	A2PH0Q
IE	Acc	No	EUR	Gross	0.50%	30/09/24	0.00%	0.00%	0.11%	100,000	17/07/19	LU1979272322	BJLMTK0	TRESHIE LX	A2PH0T
IEP	Inc	No	EUR	Gross	0.50%	30/09/24	0.00%	0.00%	0.11%	100,000	17/07/19	LU1979272595	BJLMTL1	TRESHIP LX	A2PH0U

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

For use by Professional and/or equivalent investor types in your jurisdictions only (not to be used with or passed on to retail clients). Your capital is at risk. Columbia Threadneedle (Lux) I is a Luxembourg domiciled investment company with variable capital ("SICAV"), managed by Threadneedle Management Luxembourg S.A.. 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 SICAV's current Prospectus, the Key Investor Information Document (KIID)/ Key Information Document (KID) and the summary of investor rights are available in English and/ or in local languages (where applicable) from the Management Company Threadneedle Management Luxembourg S.A., International Financial Data Services (Luxembourg) S.A., your financial advisor and/or on our website www.columbiathreadneedle.com. Threadneedle Management Luxembourg S.A. may decide to terminate the arrangements made for the marketing of the SICAV. Issued by Threadneedle Asset Management Limited. Registered in England and Wales, No. 573204. Registered Office: 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.