

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

Contact Details

Tel: +352 46 40 10 7190*
columbiathreadneedleenquiries@statestreet.com
*Please note that calls and electronic communications may be recorded.
IFDS, 49, avenue J.F. Kennedy, L-1855, Luxembourg

Key Facts

Fund Manager:	Alasdair Ross Since Aug-18 Roman Gaiser Since Dec-19 Christopher Hult Since Feb-23
Management Co:	Threadneedle Man. Lux. S.A.
Umbrella Fund:	Columbia Threadneedle (Lux) I
Fund Inception Date:	29/08/18
Index:	Compounded euro short-term rate (€STR) average rate, 1 month tenor
Peer Group:	-
Fund Currency:	EUR
Fund Domicile:	Luxembourg
Portfolio Size:	€172,4m
No. of Securities:	206
Share Class Price:	10,0472

All information expressed in EUR

On 20 November 2023 the Fund name changed from Threadneedle (Lux) - Credit Opportunities to CT (Lux) Credit Opportunities.

Ratings/Awards



© 2023 Morningstar. All Rights Reserved. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information. Past performance is no guarantee of future results. For more detailed information about Morningstar Rating, including its methodology, please go to: http://corporate.morningstar.com/US/documents/MethodologyDocuments/MethodologyPapers/MorningstarFundRating_Methodology.pdf

Fund Objective & Policy

The Fund aims to make a positive return for you over the medium term, notwithstanding changing market conditions. Positive returns are not guaranteed and no form of capital protection applies.

The Fund is actively managed, and invests at least two-thirds of its assets in long and short positions 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 worldwide. 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.

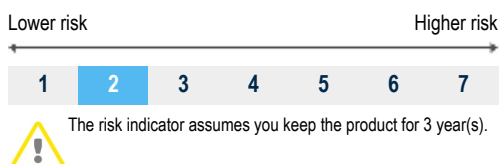
The Fund invests directly in these assets or by using derivatives (complex instruments). Derivatives will be used to obtain, increase or reduce exposure to underlying assets and may create leverage. Where leverage is created, the net asset value of the Fund may experience more fluctuation than if there were no leverage. The Fund will also use derivatives for short selling (which is designed to make a profit from falling prices), 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.

Risk & Reward Profile

PRIIPS SRI



The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movements in the markets or because we are not able to pay you.

We have classified this product as 2 out of 7, which is a low risk class.

You may receive payments in a different currency so the final return you will get depends on the exchange rate between the two currencies. This risk is not considered in the indicator shown above.

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.
- Positive returns are not guaranteed and no form of capital protection applies.
- 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.

Typical Investor Profile

This Portfolio is suitable for investors who:

- seek returns from both income and capital appreciation;
- have a moderate risk tolerance and are prepared to tolerate some price fluctuations;
- have a medium-term investment time horizon.

Holdings & Asset Allocation

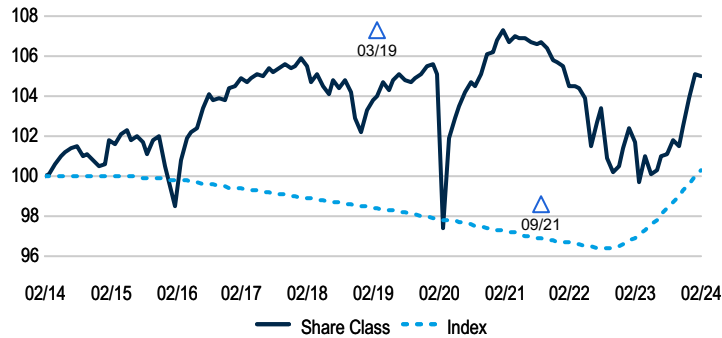
Top 10 Holdings (%)

Security Name	Fund
Hbos Plc Lt2 4.5 18-Mar-2030 (Sub)	2,1
Tscopr 5.744 13-Apr-2040 Reg-S	2,1
Ing Groep Nv At1-P 3.875 31-Dec-2079 (Capsec (Btp))	2,0
Bnp Paribas Sa At1-P 4.625 31-Dec-2079 144A (Capsec (Btp))	1,7
Banco Espirito Santo Sa 21-Jan-2019 Reg-S (Senior Preferred)	1,6
Vodafone Group Plc Hybrid 6.25 03-Oct-2078 Reg-S (Capsec (Btp))	1,4
Alstria Office Reit-Ag Reit 0.5 26-Sep-2025 Reg-S (Senior)	1,4
Scds: (Tlmtin) Cds 5.0 20-Dec-2028 (Senior)	1,2
Amgen Inc 5.25 02-Mar-2033 (Senior)	1,2
Abbey National Plc Hybrid-P 10.0625 31-Dec-2079 (Capsec (Btp))	1,2
Total	15,8

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>

Performance Extension

The past performance information for the period prior to 29 August 2018 is from the Threadneedle Credit Opportunities (Class 1 Gross Accumulation Shares (EUR) GB00B3L0ZS29) (a UK authorised UCITS fund launched on 29 April 2009), which merged into this Fund on 20 October 2018. The past performance calculated before 29 August 2018 includes UK taxes but does not include Luxembourg taxes.

Calendar Year Performance (EUR)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Share Class (Net)	2,4	-4,0	-0,5	0,7	3,2	-3,1	1,0	3,9	0,0	1,3
Index (Gross)	3,1	-0,1	-0,6	-0,6	-0,5	-0,5	-0,5	-0,4	-0,1	0,1

Annualised Performance (EUR)

12M Rolling Period (EUR)

	1 YR	3 YR	5 YR	10 YR	03/23 - 02/24	03/22 - 02/23	03/21 - 02/22	03/20 - 02/21	03/19 - 02/20	03/18 - 02/19	03/17 - 02/18	03/16 - 02/17	03/15 - 02/16	03/14 - 02/15
Share Class (Net)	3,2	-0,7	0,2	0,5	3,2	-2,7	-2,6	2,1	1,3	-1,6	0,6	6,4	-3,2	1,8
Index (Gross)	3,4	1,0	0,4	0,0	3,4	0,3	-0,6	-0,6	-0,5	-0,5	-0,5	-0,4	-0,2	0,1

Source Morningstar UK Limited © 2024 as at 29/02/24. Based on the NAV and assuming income is reinvested including ongoing charges excluding 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. Annualised performance measures how much an investment has grown on average each year. 12 month Rolling Period shows annualised average returns for the periods stated.

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	1,20%	29/09/23	5,00%	0,00%	0,19%	2.500	04/08/21	LU2323315346	BMF8DX6	THLCOAE LX	A2QRY8
IE	Acc	No	EUR	Gross	0,60%	29/09/23	0,00%	0,00%	0,19%	100.000	04/08/21	LU2323315692	BMF8DY7	THLCOIE LX	A2QRY9
ZE	Acc	No	EUR	Gross	0,70%	29/09/23	5,00%	0,00%	0,19%	1.500.000	29/08/18	LU1849560633	BD2ZPN1	TCOPZEE LX	A2JP8Q

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 31/03/23. 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

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 Information Document 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 Management Luxembourg S.A. registered with the Registre de Commerce et des Sociétés (Luxembourg), Registered No. B 110242, 44 rue de la Vallée, L-2661 Luxembourg, Grand Duchy of Luxembourg.

Columbia Threadneedle Investments is the global brand name of the Columbia and Threadneedle group of companies.