CT (LUX) EMERGING MARKET DEBT
COLUMBIA THREADNEEDLE (LUX) I
RETAIL FUND FACTSHEET (FOR MARKETING PURPOSES) AS AT 31 MARCH 2024

COLUMBIA THREADNEEDLE INVESTMENTS

SICAV SINGAPORE - RETAIL

Contact Details

Threadneedle Investments Singapore (Pte.) Limited
3 Killiney Road, #07-07 Winsland House 1
Singapore 239519
+65 6309 1088 (Please note that calls may be recorded)

Fund Manager:	Adrian Hilton
Since:	Oct-20
Management Co:	Threadneedle Man. Lux. S.A.
Fund Inception Date:	30/09/94
Index:	J.P. Morgan EMBI Global Index
Fund Currency:	USD
Fund Domicile:	Luxembourg
XD Date:	-
Pay Date:	-
Portfolio Size:	$26.0m
No. of Securities:	105

All information expressed in USD

On 20 November 2023 the Fund name changed from Threadneedle (Lux) - Emerging Market Debt to CT (Lux) Emerging Market Debt.

CT (LUX) EMERGING MARKET DEBT - AU USD

ISIN:	LU0061474614
Share Class Price:	75.5568

Share Class Launch Date:
31 Oct 1995

The Share Class currency, unless indicated as a Hedged Share Class, is a translated price using exchange rates at the official valuation point of the fund. This is intended as a way to access a Share Class in your chosen currency and does not reduce your overall exposure to foreign currency. The fund currency indicates the highest currency exposure of the fund unless the currency breakdown is detailed in the Weightings % table on page 2.

For CTI's use only: SXEMDT
Source: FactSet

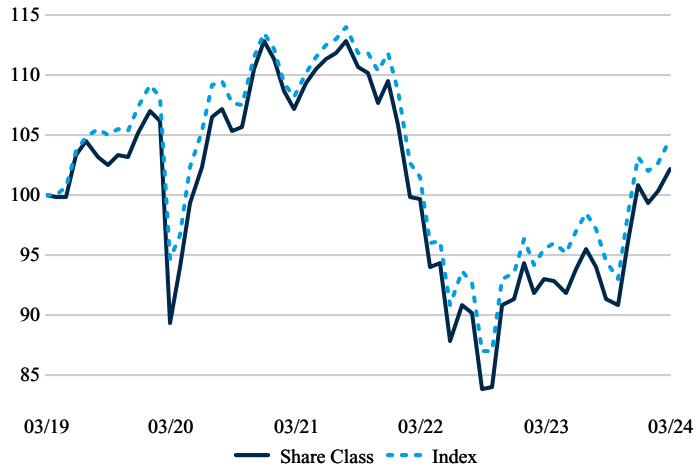
Investment Objective & Policy

The Fund aims to provide income with the potential to grow the amount you invested over the long term.
The Fund 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 governments and companies in emerging markets. 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. Emerging market investments are typically more volatile and present higher risk than investments in more established markets. Investors should consider this extra risk when evaluating the potential benefits of investing in this Fund.
Up to 10% of the Fund's assets may be invested in bonds traded on the China Interbank Bond Market using Bond Connect.
The Fund may use derivatives (complex instruments) for hedging purposes and may also invest in asset classes and instruments different from those stated above.
The Fund is actively managed in reference to the J.P. Morgan EMBI Global Index. 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.

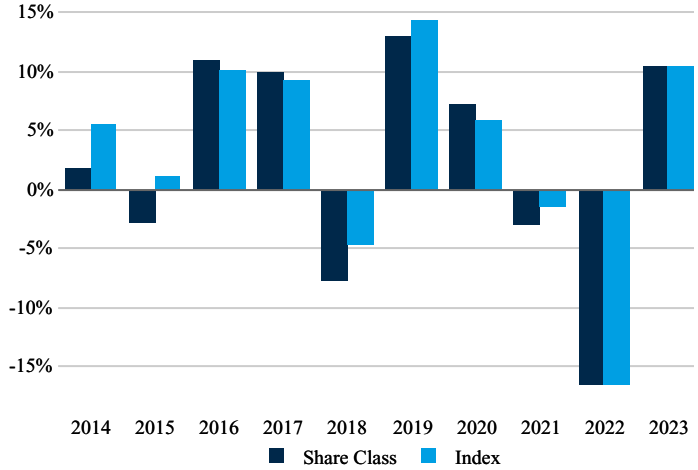
Risks

- 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 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 invests in markets where economic and regulatory risk can be significant. These factors can affect liquidity, settlement and asset values. Any such event can have a negative effect on the value of your investment.
- 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 may invest in derivatives (complex instruments linked to the rise and fall of the value of other assets) with the aim of reducing risk or minimising the cost of transactions. Such derivative transactions may benefit or negatively affect the performance of the Fund. The Manager does not intend that such use of derivatives will affect the overall risk profile of the Fund.
- The Fund may invest in the China Interbank Bond Market (CIBM) via Hong Kong Bond Connect which is subject to regulatory, volatility and liquidity risk, as well as risks associated with settlement, default of counterparties and market suspension. Furthermore, the Fund may incur significant trading, taxation and realisation costs.
- 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.

5 Years NAV (USD)



Calendar Years (USD)



Cumulative Performance (USD)

Since Inception Returns from: 01/11/95

Share	1M	3M	6M	YTD	1YR	2YR	3YR	5YR	10YR	SI
Share Class (Net)	1.8	1.3	11.9	1.3	9.9	2.6	-4.6	2.3	19.1	--
Share Class (Net FEL applied)	-1.3	-1.7	8.5	-1.7	6.6	-0.5	-7.4	-0.8	15.5	--
Index (Gross)	1.9	1.4	10.8	1.4	9.5	3.1	-3.3	4.7	32.4	--

Annualised Performance (USD)

Share	1M	3M	6M	YTD	1YR	2YR	3YR	5YR	10YR	SI
Share Class (Net)	1.8	1.3	11.9	1.3	9.9	1.3	-1.5	0.5	1.8	--
Share Class (Net FEL applied)	-1.3	-1.7	8.5	-1.7	6.6	-0.3	-2.5	-0.2	1.5	--
Index (Gross)	1.9	1.4	10.8	1.4	9.5	1.5	-1.1	0.9	2.8	--

Past performance is not a guide to future performance. The value of investments and any income is not guaranteed and can go down as well as up and may be affected by exchange rate fluctuations. This means that an investor may not get back the amount invested. Index returns assume reinvestment of dividends and capital gains and unlike fund returns do not reflect fees or expenses. The index is unmanaged and cannot be invested directly. All returns assume income is reinvested for a local taxpayer, bid to bid performance (which means performance does not include the effect of any initial charges).

Top 10 Holdings (%)

Security Name	Weight
Gov Of Argentina 3.625% 09-jul-2035	2.4
Dp World Limited 6.85% 02-jul-2037	2.1
Gov Of Mexico 8.5% 31-may-2029	2.0
Petroleos Mexicanos 6.7% 16-feb-2032	1.8
Gov Of Turkey 9.375% 19-jan-2033	1.6
Gov Of Mexico 3.25% 16-apr-2030	1.6
Jsc National Company Kazmunaygas 5.375% 24-apr-2030	1.5
Gov Of Egypt 7.625% 29-may-2032	1.5
Pt Indonesia Asahan Aluminium (persero) 5.8% 15-may-2050	1.5
Gov Of The Republic Of Angola 9.375% 08-may-2048	1.4

Weightings (%)

Rating	Fund	Index	Diff
BBB	36.3	31.7	4.6
BB	15.0	17.8	-2.8
B	14.0	15.3	-1.3
A	10.1	20.1	-9.9
AA	5.7	8.3	-2.6
CCC	4.6	4.5	0.1
NR	1.5	0.3	1.3
CC	1.3	0.4	0.9
C	1.2	0.1	1.1
D	1.2	1.2	0.0
N/A	--	0.5	-0.5
Other	--	0.0	0.0
Cash Equivalents	3.5	--	3.5
Cash	5.6	--	5.6

Country	Fund	Index	Diff
Mexico	9.9	10.1	-0.1
United Arab Emirates	6.7	6.4	0.3
Saudi Arabia	6.5	8.0	-1.5
Indonesia	6.1	7.7	-1.6
Turkey	4.2	7.2	-2.9
Colombia	4.1	2.3	1.7
Panama	3.3	2.4	0.9
Qatar	3.2	3.8	-0.6
Egypt	3.0	1.9	1.2
Chile	2.6	3.8	-1.2
Other	41.1	46.4	-5.3
Cash Equivalents	3.5	--	3.5
Cash	5.6	--	5.6

Typical Investor Profile

This Portfolio is suitable for investors who:

- seek potential total return through income and capital appreciation;
- seek diversification within their investments through exposure to emerging market debt;
- can tolerate the high volatility associated with emerging market debt;
- are willing to take on a high level of risk;
- have a long-term investment horizon.

Risk Analysis - 5YR

Ex-Post	Fund	Index
Absolute Volatility	11.8	10.7
Relative Volatility	1.1	--
Tracking Error	1.9	--
Sharpe Ratio	0.0	--
Information Ratio	0.6	--
Beta	1.1	--
Sortino Ratio	0.0	--
Jensen Alpha	1.3	--
Annualised Alpha	1.2	--
Alpha	0.1	--
Max Drawdown	-24.4	-23.8
R^2	98.0	--
Effective Duration	6.5	6.7
Average Rating	BBB-	BBB-

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

Monthly Gross Returns since:Jan 2005

Share Classes Available

Share	Class	Curr	OCF	OCF Date	Max FEL	Launch	ISIN	BBID	Hedged
AEC	Inc	EUR	1.55%	29/09/23	3.00%	01/04/08	LU0348323824	AMEMDUC LX	Yes
AEH	Acc	EUR	1.55%	29/09/23	3.00%	31/08/04	LU0198725649	AMEMAEH LX	Yes
ASH	Acc	SGD	1.55%	29/09/23	3.00%	23/03/12	LU0640469770	AMXEASH LX	Yes
AU	Acc	USD	1.55%	29/09/23	3.00%	31/10/95	LU0061474614	EPCEMDI LX	No
AU	Acc	EUR	1.55%	29/09/23	3.00%	01/10/95	LU0757426738	EPCEMDE LX	No
AUP	Inc	USD	1.55%	29/09/23	3.00%	31/08/04	LU0198726027	AMEMAUP LX	No

Important Information

Columbia Threadneedle (Lux) I is an investment company with variable capital (Société d'investissement à capital variable, or "SICAV") formed under the laws of the Grand Duchy of Luxembourg. The SICAV issues, redeems and exchanges shares of different classes, which are listed on the Luxembourg Stock Exchange. The management company of the SICAV is Threadneedle Management Luxembourg S.A, who is advised by Threadneedle Asset Management Ltd. and/or selected sub-advisors.The SICAV is registered in Austria, Belgium, France, Finland, Germany, Hong Kong, Ireland, Italy, Luxembourg, The Netherlands, Portugal, Spain, Sweden, Switzerland, Taiwan and the UK; however, this is subject to applicable jurisdictions and some sub-funds and/or share classes may not be available in all jurisdictions. Shares in the Funds may not be offered to the public in any other country and this document must not be issued, circulated or distributed other than in circumstances which do not constitute an offer to the public and are in accordance with applicable local legislation. This material is for information only and does not constitute an offer or solicitation of an order to buy or sell any securities or other financial instruments, or to provide investment advice or services.

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