

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: Dan Ison, Ann Steele
 Since: Sep-09, Sep-18
 Management Co: Threadneedle Man. Lux. S.A.

SFDR Category: Article 8
 Fund Inception Date: 01/10/95
 Index: MSCI Europe Index
 Fund Currency: EUR
 Fund Domicile: Luxembourg
 XD Date: -
 Pay Date: -
 Portfolio Size: €517.3m
 No. of Securities: 51

All information expressed in EUR

CT (LUX) PAN EUROPEAN ESG EQUITIES - 1E EUR

ISIN: LU1832003567
 Share Class Price: 15.8303

Share Class Launch Date:
29 Aug 2018

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 3.

Investment Objective & Policy

The Fund aims to increase the value of your investment over the long term by investing in companies with strong or improving environmental, social and governance (ESG) characteristics.

The Fund invests at least two thirds of its assets in shares of large companies in Europe, including the UK, or companies that have significant operations there.

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 MSCI Europe 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 index is not designed to specifically consider environmental or social characteristics. 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.

The Fund promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment process, and ensures that the companies it invests in follow good governance practices. The Fund aims to compare favourably against the index over rolling 12-month periods when assessed using the Columbia Threadneedle ESG (environmental, social and governance) Materiality Rating model, which indicates how much exposure a company has to material ESG risks and opportunities. At least 80% of the Fund is invested in companies that have strong or improving ESG characteristics. The Fund also commits to investing at least 20% of its assets in sustainable investments.

The Fund excludes companies that derive certain levels of revenue from industries such as, but not limited to, coal and tobacco. It also excludes companies that have direct involvement in nuclear or controversial weapons, and companies determined to have breached international standards and principles.

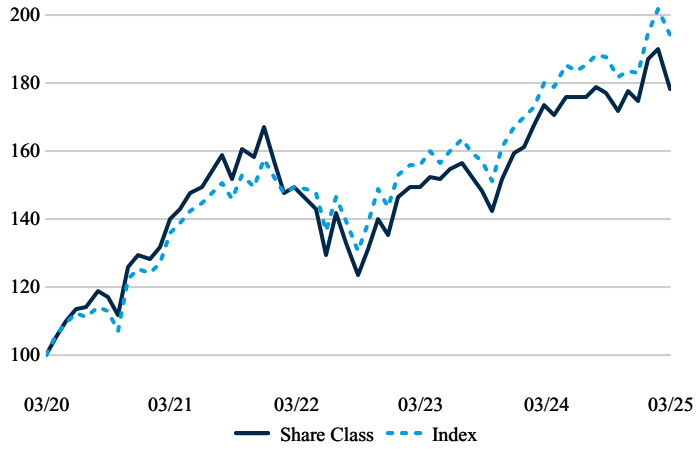
The fund manager engages with companies to encourage improvement of their ESG practices. Columbia Threadneedle Investments is a signatory to the Net Zero Asset Managers Initiative and has committed to an ambition to reach net zero emissions by 2050 or sooner for a range of assets, including the Fund. The fund manager uses its proactive engagement with companies to assist with progressing this and may disinvest from those not meeting the minimum standards.

Further information about the environmental or social characteristics promoted by the Fund is available in the SFDR RTS Annex of the Prospectus available at www.columbiathreadneedle.com. The Fund is considered to fall within the scope of Article 8 of SFDR.

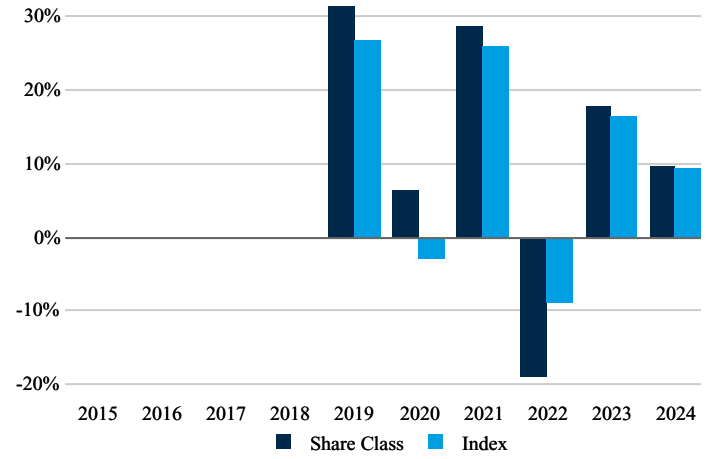
Risks

- 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 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 applies a range of measures as part of its consideration of ESG factors, including the exclusion of investments involved in certain industries and/or activities. This reduces the investable universe, and may impact the performance of the Fund positively or negatively relative to a benchmark or other funds without such restrictions.
- The fund typically carries a risk of high volatility due to its portfolio composition or the portfolio management techniques used. This means that the fund's value is likely to fall and rise more frequently and this could be more pronounced than with other funds.
- The risks currently identified as applying to the Fund are set out in the "Risk Factors" section of the prospectus.

5 Years NAV (EUR)



Calendar Years (EUR)



Cumulative Performance (EUR)

Since Inception Returns from: 30/08/18

Share	1M	3M	6M	YTD	1YR	2YR	3YR	5YR	10YR	SI
Share Class (Net)	-6.3	1.8	0.4	1.8	2.6	19.0	19.0	78.2	--	58.3
Share Class (Net FEL applied)	-11.0	-3.3	-4.7	-3.3	-2.5	13.0	13.0	69.3	--	50.4
Index (Gross)	-3.9	6.1	3.2	6.1	7.5	24.2	29.8	94.1	--	68.4

Annualised Performance (EUR)

Share	1M	3M	6M	YTD	1YR	2YR	3YR	5YR	10YR	SI
Share Class (Net)	-6.3	1.8	0.4	1.8	2.6	9.1	6.0	12.3	--	7.2
Share Class (Net FEL applied)	-11.0	-3.3	-4.7	-3.3	-2.5	6.3	4.2	11.1	--	1.9
Index (Gross)	-3.9	6.1	3.2	6.1	7.5	11.4	9.1	14.2	--	8.2

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
Munchener Ruckversicherungs-Gesellschaft AG	4.1
SAP SE	4.1
Siemens Aktiengesellschaft	4.0
Deutsche Telekom AG	3.8
AstraZeneca PLC	3.6
ASML Holding NV	3.5
3i Group plc	3.4
Schneider Electric SE	3.1
Novartis AG	2.9
Compagnie de Saint-Gobain SA	2.8

Weightings (%)

Sector	Fund Index	Diff	
Financials	28.4	22.3	6.1
Industrials	19.6	17.7	1.9
Consumer Discretionary	11.1	8.7	2.4
Information Technology	9.6	7.0	2.6
Health Care	7.5	14.6	-7.1
Communication Services	6.3	4.1	2.2
Materials	5.8	5.6	0.2
Consumer Staples	4.8	10.1	-5.4
Energy	2.7	4.9	-2.2
Utilities	1.6	4.1	-2.5
Real Estate	--	0.8	-0.8
Cash Equivalents	0.1	--	0.1
Cash	2.4	--	2.4

Country	Fund Index	Diff	
United Kingdom	26.2	22.7	3.5
France	20.8	17.3	3.5
Germany	20.0	15.0	4.9
Italy	6.5	4.6	1.9
Switzerland	6.0	14.9	-9.0
Netherlands	5.5	6.6	-1.1
Ireland	5.4	0.5	4.9
Sweden	2.9	5.5	-2.7
Norway	2.1	1.0	1.1
Spain	1.1	4.7	-3.6
Other	1.1	7.1	-6.0
Cash Equivalents	0.1	--	0.1
Cash	2.4	--	2.4

Typical Investor Profile

This Portfolio is suitable for investors who:

- seek capital appreciation;
- seek investment exposure to the European equity market through companies with strong or improving ESG characteristics. The investor should be aware that geographic concentration may add more volatility than a more broadly diversified portfolio;
- seek an investment that promotes environmental and social characteristics;
- can tolerate potentially high volatility in the value of their investment;
- have a high level of risk tolerance commensurate with an investment in equity securities;
- have a long-term investment horizon.

Risk Analysis - 5YR

Ex-Post	Fund	Index
Absolute Volatility	15.2	13.6
Relative Volatility	1.1	--
Tracking Error	4.2	--
Sharpe Ratio	0.8	--
Information Ratio	0.0	--
Beta	1.1	--
Sortino Ratio	1.4	--
Jensen Alpha	-1.2	--
Annualised Alpha	-1.0	--
Alpha	-0.1	--
Max Drawdown	-24.6	-16.9
R ²	92.8	--

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

Monthly Gross Returns since: May 2002

Share Classes Available

Share Class	Curr	OCF	OCF Date	Max FEL	Launch	ISIN	BBID	Hedged	
1E	Acc	EUR	1.53%	30/09/24	5.00%	29/08/18	LU1832003567	TPEEQ1E LX	No
1G	Acc	GBP	1.53%	30/09/24	5.00%	29/08/18	LU1832003724	TPEEQ1G LX	No
AE	Acc	EUR	1.50%	30/09/24	5.00%	17/10/95	LU0061476155	EPCEUEI LX	No
AE	Acc	USD	1.50%	30/09/24	5.00%	01/10/95	LU0757432116	EPCEUED LX	No
ASH	Acc	SGD	1.50%	30/09/24	5.00%	23/03/12	LU0640478417	TPEEASH LX	Yes
AUH	Acc	USD	1.50%	30/09/24	5.00%	24/10/13	LU0972486137	TPEEAUH LX	Yes

The Fund promotes environmental or social characteristics and is categorised as Article 8 under the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).

Responsible Investment Metrics - Data as at 28 February 2025

	Fund	Index*	Tilt	Fund Coverage	Index Coverage	MSCI ESG Fund Rating
MSCI ESG Score						
Weighted average (10 is highest quality, 0 is lowest quality)	8.16	7.78	+0.38	100.00%	100.00%	AA
Columbia Threadneedle ESG Materiality Rating						
Weighted average (1 is highest quality, 5 is lowest quality)	2.09	2.31	+0.21	89.70%	90.61%	-

ESG Characteristics		Fund	Index*	Difference	
Net zero committed by 2050 or sooner	Yes	Carbon Footprint (tCO2e/US \$m invested)			
SFDR Category	Article 8	Scope 1 & 2	41.88	49.48	7.59
Considers PAIs	Yes	Weighted Average Carbon Intensity (tCO2e/US \$m revenue)			
Sustainable Investments Committed	20.00%	Scope 1 & 2	67.11	76.70	9.59
Sustainable Investments Actual	69.30%	Data Coverage			
		Scope 1 & 2	99.05%	99.87%	
		(reported / estimated)	(94.60% / 4.45%)	(93.88% / 5.99%)	-

*MSCI Europe Index.

MSCI ESG Rating & Score

The MSCI score assesses effectiveness at managing ESG exposure. If the fund score is above the index, the fund is overweight in issuers that manage their ESG exposures better than others. The MSCI ESG rating shows the assessment as a seven-point letter rating scale from AAA to CCC. These assessments are intended to be interpreted relative to a company's industry peers.

Columbia Threadneedle ESG Materiality Rating

We give companies an ESG materiality score using our ESG Materiality Rating model. This model, owned and developed by Columbia Threadneedle, builds on the Sustainability Accounting Standards Board (SASB) materiality framework and identifies the most financially material ESG risk and opportunity factors across a wide range of industries, based on subjective indicators. Where sufficient data is available, the output of the model is a rating from 1 to 5. The ratings indicate how much exposure a company has to material ESG risks and opportunities in a particular industry. A rating of 1 indicates that a company has minimal exposure to material ESG risks and a rating of 5 indicates that a company has a higher exposure to such risks. These ratings help us gain deeper insights into ESG issues and prioritise our engagement activity.

Tilt

The "Tilt" figure shows the bias of the fund relative to the index. It is expressed as the arithmetic difference in the weighting. A positive tilt indicates a bias towards a "better" RI profile than the index.

Sustainable Finance Disclosure Regulation (SFDR)

EU regulation requiring investors and funds to communicate how they integrate sustainability risk and consider principal adverse impacts. It also classifies funds into different categories depending on their sustainability approach and requires increased related disclosure.

Net Zero Asset Managers Initiative (NZAMI)

International group of asset managers committed to supporting the goal of net zero greenhouse gas emissions by 2050 or sooner, in line with global efforts to limit warming to 1.5 degrees celsius; and to supporting investing aligned with net zero emissions by 2050 or sooner.

PAIs

Principal adverse impacts (PAIs) are the main, potential negative effects on sustainability factors of our investments, based on criteria defined by European regulators.

Sustainable Investments Committed & Actual

The minimum percentage that the fund has committed to investing in sustainable investments (if applicable) and the actual percentage that the fund currently holds in sustainable investments.

Carbon Footprint (tCO2e/US \$m invested)

Total carbon emissions for a portfolio normalized by the market value of the portfolio, expressed in tonnes of CO2e per US \$1m invested.

Weighted Average Carbon Intensity (tCO2e/US \$m revenue)

This measures carbon emissions relative to the size of issuers, measured by revenues. The metric used is tons of CO2e per US \$1m of revenues. We give data for the overall fund based on the weightings of the securities held and a comparison with similar data for the index.

Coverage

The fund and index's percentage of market value consisting of holdings for each applicable metric. Cash and derivatives, sovereign bonds, fund of funds, and asset-backed securities are excluded from coverage and all climate emissions calculations, unless otherwise stated in the case of sovereign bonds.

Scope 1 & 2 Emissions

The building blocks used to measure the carbon emissions and carbon intensity of a company. Under an international framework called the Greenhouse Gas Protocol these are divided into scope 1, 2 and 3 emissions. Scope 1 emissions are generated directly by the business (e.g. its facilities and vehicles). Scope 2 covers emissions caused by something a company uses (e.g. electricity). Scope 3 is the hardest to measure. It covers other indirect emissions generated by the products it produces (e.g. from people driving the cars a company makes).

Responsible Investment continued

Measures are being used to compare the ESG characteristics of the fund against the Index. This index also provides a helpful benchmark against which the financial performance can be compared. Accordingly, the index is not designed to specifically consider environmental or social characteristics. For more information on Responsible Investment (RI) or investment terms used in this document, please see the Glossary published in the Document Centre on our website: <https://www.columbiathreadneedle.sg/en/retl/about-us/responsible-investment/>. The decision to invest in the promoted fund should also take into account all the characteristics or objectives of the promoted fund as described in its prospectus. The fund's sustainability related disclosures can be found on our website [columbiathreadneedle.com](https://www.columbiathreadneedle.com). The ESG materiality scores are calculated on a trailing 12-month weighted average. For periods less than 12 months the rolling average will be calculated using the months available. Weighted average is computed using an equal weighting of the metric for each of the business days contained in the prior 12-month period. Cash and derivatives are excluded from coverage.

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