

EUROPEAN SOCIAL BOND - LE EUR

THREADNEEDLE (LUX)

PROFESSIONAL INVESTORS (FOR MARKETING PURPOSES) - ALL DATA AS AT 31 OCTOBER 2021



SICAV Luxembourg

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

IFDS, 47, avenue J.F. Kennedy, L-1855, Luxembourg

Fund Manager: Simon Bond
 Since: May-17
 Management Co: Threadneedle Man. Lux. S.A.
 Fund Inception Date: 23/05/17
 Index: ICE BofA Euro Non-Sovereign ICE BofA Euro Corporate Euroland Issuers

Peer Group: -
 Fund Currency: EUR
 Fund Domicile: Luxembourg
 XD Date: -
 Pay Date: -
 Portfolio Size: €399m
 No. of Securities: 327

All information expressed in EUR

EUROPEAN SOCIAL BOND - LE EUR

ISIN: LU1589837613
 Share Class Price: 10,7206
 Ongoing Charges (OCF): 0,40% (as at 31/03/21)
 Performance Fee: No

The ongoing charges figure (OCF) is usually based on the last year's expenses and may vary from year to year. It includes charges such as the fund's annual management charge, registration fee, custody fees and distribution cost but excludes the costs of buying or selling assets for the fund (unless these assets are shares of another fund). For a more detailed breakdown please visit www.columbiathreadneedle.com/fees. In some cases, the ongoing charges figure may be based on an estimate of future charges, either because the share/unit class is relatively new and has an insufficient track record to be calculated exactly, or if historic figures are unlikely to accurately reflect future ongoing costs.

Please see table of Share Classes available on page 4.

Fund Changes

For detailed information on Fund Changes please see "Significant Events - Threadneedle (Lux) Funds" PDF available on <https://www.columbiathreadneedle.com/en/changes>

Ratings/Awards



For more information on the methodology of the Morningstar rating please visit www.morningstar.com



ESG

LUXFLAG Label



Source: www.towardsustainability.be

Investment Objective & Policy

The Fund aims to provide income with the potential to grow the amount you invested over the medium term. It looks to outperform the ICE BofA Euro Non-Sovereign (50%), ICE BofA Euro Corporate Euroland Issuers (50%) Index after the deduction of charges. The Fund's investments aim to support socially beneficial activities and developments.

At least two-thirds of the assets of the Fund will be in bonds that are issued in Europe.

The Fund invests in bonds (which are similar to a loan and pay a fixed or variable interest rate) issued by companies, governments, voluntary organisations and/or charities that engage in socially beneficial activities and development. Investments are assessed by the fund manager against a social rating methodology developed by the fund manager. The social impact of the investments is reviewed quarterly by a social advisory panel with half of its members nominated by INCO, an organisation specialising in impact investment. INCO produces an annual social performance report which is approved by the social advisory panel and made available to investors.

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 Euro Non-Sovereign (50%), ICE BofA Euro Corporate Euroland Issuers (50%) 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.

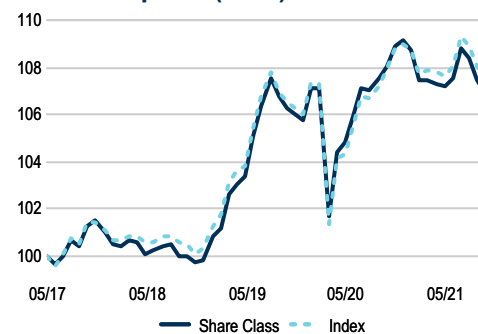
Deviations from the index, including guidelines on the level of risk relative to the index, will be considered as part of the fund manager's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.

Investment Approach

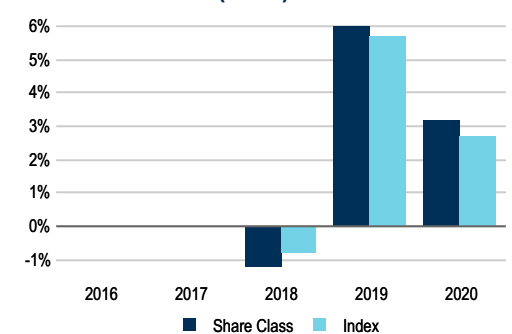
The fund invests in credit bonds using an outcomes-based approach to deliver both social and financial returns. We first identify bonds that offer potential to deliver outcomes across a hierarchy of seven social development needs, to form a European-based social universe of approximately 1,900 securities. This potential investable universe represents around 45% of the benchmark index constituents, which is supplemented by selective off-benchmark bonds. Eligible investments are then ranked by our Responsible Investment team to evaluate the 'social intensity' of qualifying bonds, with each security ranked as high, medium or low social intensity.

Our investment grade credit team evaluates these bonds using our established credit research process to ensure that investment ideas meet the necessary financial and liquidity requirements for inclusion within the portfolio. The strategy's social partner INCO further researches and assesses the social outcomes of investments made, as well as forming part of the Social Advisory Panel to review, advice and monitor the strategy's investments from a social performance perspective. This ensures that resulting outputs, outcomes and impacts are framed against a widely recognised framework developed for the EU Commission. This will shape the final assessment of the social benefit and outcome and form the basis on which INCO will assess and report on the social performance of the investments and strategy.

Since Inception (EUR)



Calendar Years (EUR)



Annualised Performance (EUR)

	1M	3M	6M	YTD	1 YR	2 YR	3 YR	5 YR	10 YR	SI
Share Class (Net)	-0,6	-1,9	-0,5	-2,2	-1,2	0,2	2,2	--	--	1,6
Fund (Gross)	-0,6	-1,8	-0,4	-1,9	-0,9	0,4	2,5	--	--	1,8
Index (Gross)	-0,6	-1,8	-0,4	-1,4	-0,5	0,4	2,3	--	--	1,7

Since Inception Returns from: 24/05/17

Calendar Year Performance (EUR)

	2020	2019	2018	2017	2016	11/20 - 10/21	11/19 - 10/20	11/18 - 10/19	11/17 - 10/18	11/16 - 10/17
Share Class (Net)	3,2	6,0	-1,2	--	--	-1,2	1,7	6,3	-1,3	--
Fund (Gross)	3,5	6,1	-0,8	--	--	-0,9	1,8	6,7	-1,0	--
Index (Gross)	2,7	5,7	-0,8	--	--	-0,5	1,3	6,1	-1,0	--

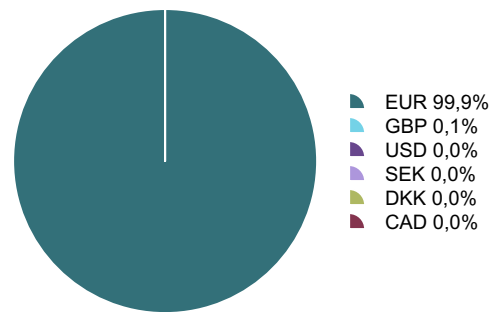
12M Rolling Period (EUR)

Net returns - Net (of fee) 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). Source Copyright © 2021 Morningstar UK Limited. Gross Fund returns - Gross Fund returns (where shown) are in-house calculated daily time weighted based on global close valuations with cash flows at start of day and are gross of fees. Past performance is not a guide to future performance. The performance data does not take account of the commissions and costs incurred on the issue and redemption of units. 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.

Top 10 Holdings (%)

Issuer Name	Fund	Index	
Credit Agricole S.A.	2,4	1,2	AA
Bpce Sa	1,8	1,0	A
Volkswagen International Finance N.V.	1,8	1,1	BBB
Council Of Europe Development Bank	1,7	0,1	AA
European Union	1,7	1,8	AA
Cassa Depositi E Prestiti S.P.A.	1,7	0,1	BBB
Union Nationale Interprofessionnelle Pour L Emploi Dan...	1,6	0,5	AA
Caisse D Amortissement De La Dette Sociale	1,6	0,6	AA
Cooperatieve Rabobank U.A.	1,5	0,7	AAA
Orange S.A.	1,5	1,0	BBB
Total	17,3	8,1	

Fund Currency Exposure including Hedging

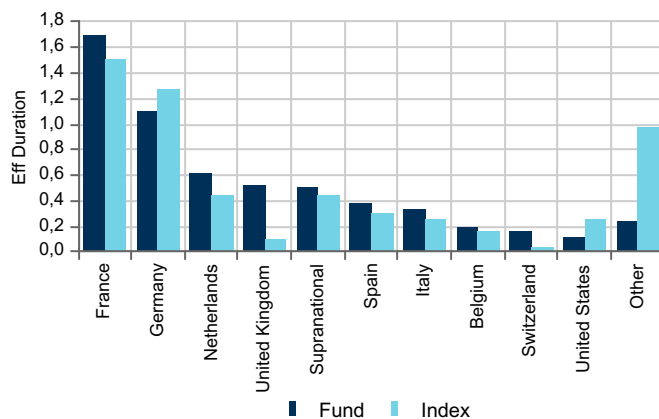


All % are as at calendar month end based at global close gross valuation point and on a look-through exposure basis to underlying assets including forward currency positions.

Country

	Weights			Contrib to Effective Duration	
	Fund	Index	Diff	Fund	Index
France	25,3	27,5	-2,2	1,7	1,5
Germany	13,8	22,0	-8,2	1,1	1,3
United Kingdom	10,5	2,2	8,3	0,8	0,1
Netherlands	9,5	7,5	2,0	0,6	0,4
Spain	7,6	6,8	0,7	0,4	0,3
Supranational	6,5	5,3	1,2	0,5	0,4
Italy	6,5	5,6	0,8	0,3	0,3
United States	3,5	4,2	-0,8	0,2	0,3
Belgium	2,3	2,5	-0,2	0,2	0,2
Other	11,7	16,4	-4,7	0,6	0,7
Derivatives	-8,7	--	-8,7	-0,7	--
Cash Derivatives Offset	8,9	--	8,9	--	--
Cash Equivalents	1,8	--	1,8	--	--
Cash incl. FFX	0,9	--	0,9	--	--
Total	100,0	100,0	--	5,9	5,8

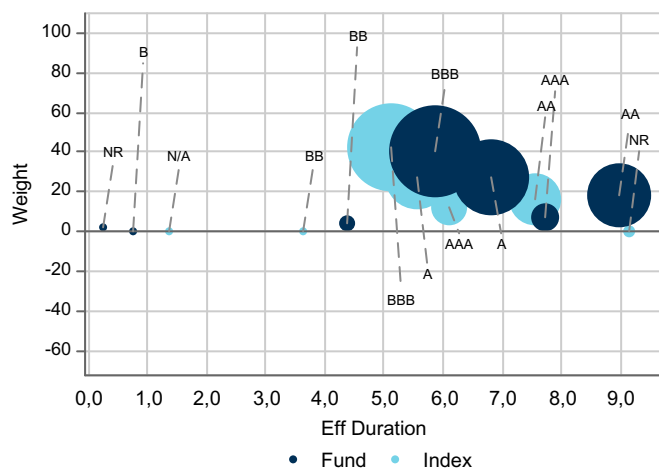
Country - Contribution to Effective Duration



Credit Rating

	Weights			Contrib to Effective Duration	
	Fund	Index	Diff	Fund	Index
AAA	7,0	12,6	-5,6	0,5	0,8
AA	17,9	16,5	1,4	1,6	1,2
A	27,6	27,6	0,0	1,9	1,5
BBB	40,2	42,6	-2,4	2,4	2,2
BB	4,1	0,1	4,0	0,2	0,0
B	0,2	--	0,2	0,0	--
NR	0,1	0,6	-0,5	0,0	0,1
N/A	--	0,0	0,0	--	0,0
Derivatives	-8,7	--	-8,7	-0,7	--
Cash Derivatives Offset	8,9	--	8,9	--	--
Cash Equivalents	1,8	--	1,8	--	--
Cash incl. FFX	0,9	--	0,9	--	--
Total	100,0	100,0	--	5,9	5,8

Credit Rating - Contribution to Effective Duration



Avg Rating

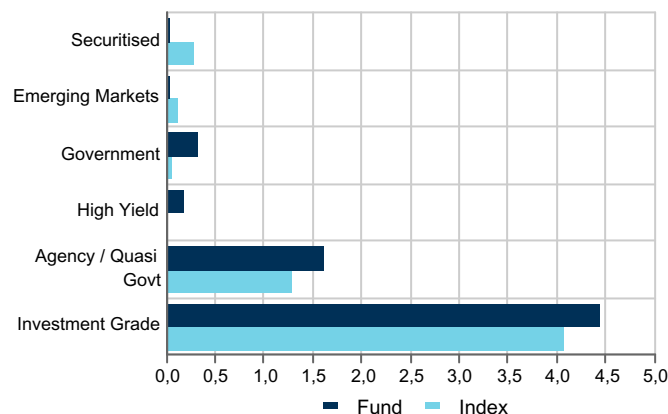
A A

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

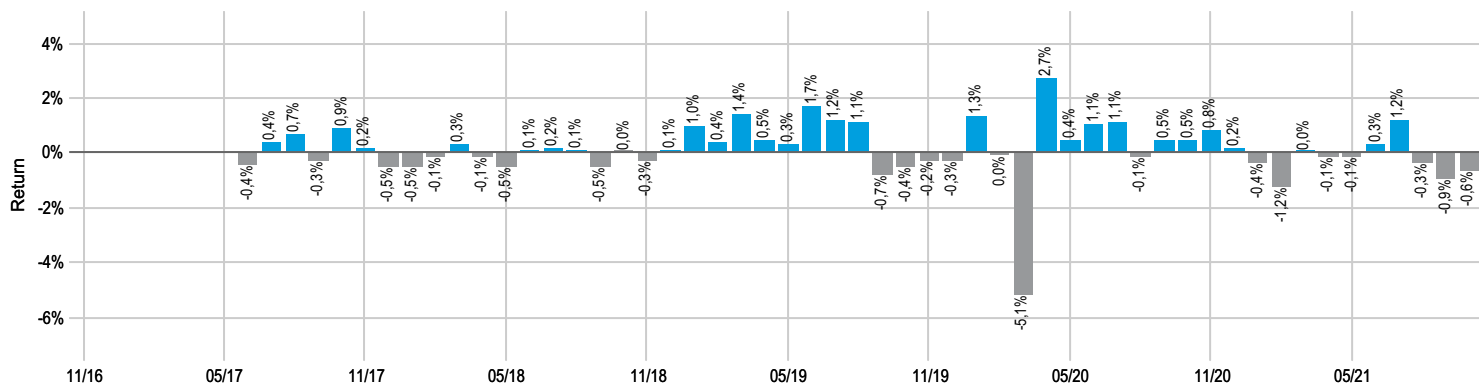
Instrument

	Weights			Contrib to Effective Duration	
	Fund	Index	Diff	Fund	Index
Investment Grade	69,3	77,2	-7,9	4,4	4,1
Agency / Quasi Govt	20,8	15,2	5,6	1,6	1,3
High Yield	4,3	--	4,3	0,2	--
Government	2,1	0,4	1,7	0,3	0,0
Emerging Markets	0,3	1,4	-1,1	0,0	0,1
Securitized	0,3	5,8	-5,5	0,0	0,3
Derivatives	-8,7	--	-8,7	-0,7	--
Cash Derivatives Offset	8,9	--	8,9	--	--
Cash Equivalents	1,8	--	1,8	--	--
Cash incl. FFX	0,9	--	0,9	--	--
Total	100,0	100,0	--	5,9	5,8

Instruments - Contribution to Effective Duration



Monthly Net Returns



Net Returns - All performance is sourced from Morningstar. Returns are calculated on a bid-bid basis and are net of all other expenses. Returns assume income is invested for local taxpayer. Gross Returns - Gross Fund returns (where shown) are inhouse calculated daily time weighted based on global close valuations with cash flows at start of day and are gross of fees. Relative returns are calculated on a geometric basis. Past performance is not a guide to future performance. The value of investments and any income from them can fall as well as rise. All positions are based on gross portfolio asset valuations at global close. Groupings of securities, e.g. sectors are in-house defined and are for comparative purposes only.

Risk Analysis

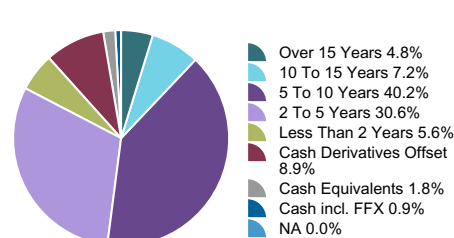
	2 YR		3 YR	
	Fund	Index	Fund	Index
Absolute Volatility	4,7	4,9	4,2	4,3
Relative Volatility	1,0	--	1,0	--
Tracking Error	0,5	--	0,4	--
Sharpe Ratio	0,2	--	0,7	--
Information Ratio	0,1	--	0,5	--
Beta	1,0	--	1,0	--
Sortino Ratio	0,2	--	0,9	--
Jensen Alpha	0,1	--	0,3	--
Annualised Alpha	0,1	--	0,3	--
Alpha	0,0	--	0,0	--
Max Drawdown	-5,1	-5,6	-5,6	-6,0
R ²	99,1	--	99,0	--

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

Portfolio Statistics

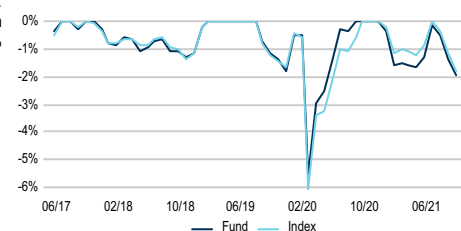
	Fund	Index
Modified Duration	6,0	5,9
Effective Duration	5,9	5,8
Average Coupon	1,2	1,4
Yield to Worst	0,6	0,4
Credit Rating Linear	A	A

Effective Duration



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.

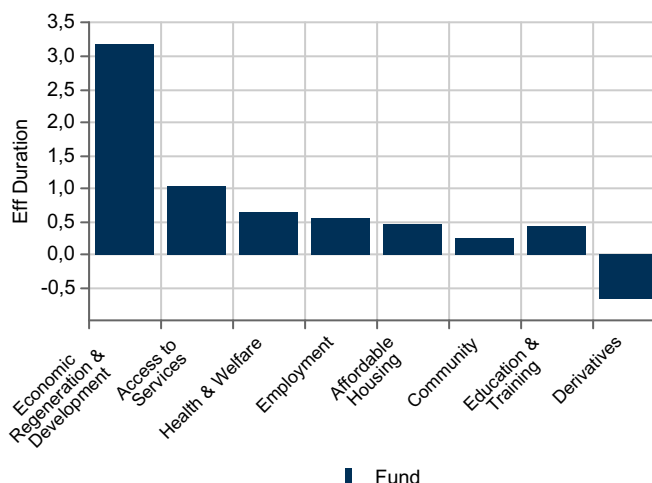
Drawdown



Development Opportunity

	Weights		Contrib to Effective Duration	
	Fund	Index	Fund	Index
Economic Regeneration & Development	46,0	--	3,2	--
Access to Services	19,1	--	1,0	--
Health & Welfare	12,1	--	0,7	--
Employment	9,6	--	0,6	--
Affordable Housing	5,0	--	0,5	--
Community	3,0	--	0,3	--
Education & Training	2,4	--	0,4	--
Derivatives	-8,7	--	-0,7	--
Cash Derivatives Offset	8,9	--	--	--
Cash Equivalents	1,8	--	--	--
Cash incl. FFX	0,9	--	--	--
Total	100,0	--	5,9	--

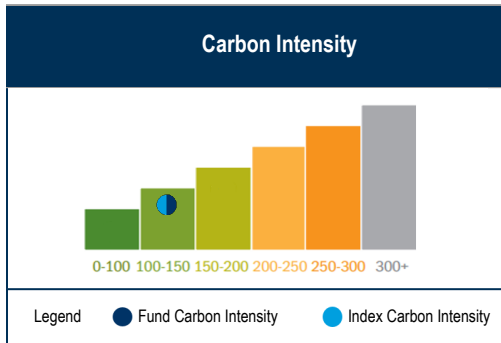
Contribution to Effective Duration



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

Responsible Investment Metrics

	Fund	Index	Tilt
Carbon Intensity Weighted average (tCO2e/\$1m sales)	121,06	131,74	+10,68
Controversies Exposure Exposure to controversial names ¹	--	1,45%	+1,45%
MSCI ESG Score Weighted average (10 is highest quality, 0 is lowest quality)	7,21	7,04	+0,17



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¹Source: UNGC – United Nations Global Compact; ILO – International Labour Organisation Core Labour Standards; UNGPBR – United Nations Guiding Principles on Business and Human Rights

Carbon Intensity

This measures carbon emissions relative to the size of a company, measured by revenues not market capitalisation. The measure used is tonnes of CO₂ emitted (tCO₂e) per \$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. Carbon intensity provides an indication of carbon efficiency. This measure enables comparison with other funds and asset classes.

Controversies Exposure

We assess exposure to controversies using three international frameworks covering standards of operating practice: the UN Global Compact; the International Labour Organisation Core Labour Standards; and the UN Guiding Principles on Business and Human Rights. We measure the proportion of the Fund associated with breaches of the three frameworks and give a comparison with similar data for the index.

MSCI ESG Score

The MSCI score assesses effectiveness at managing ESG exposure. If the Fund score is above the Index, the Fund is overweight in companies that manage their ESG exposures better than others.

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.

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.lu/en/ret/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/ in the information which is to be disclosed to investors in accordance with Article 23 of Directive 2011/61/EU.

The ESG materiality and carbon intensity 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. The carbon intensity denominator "sales" figure is a revenue measure. Coverage is the portfolio's percent of market value consisting of holdings for each applicable metric. Cash and derivatives are excluded from coverage. MSCI gives issuers a score of "Pass", "Watch List", or "Fail" depending on the degree to which they measure against principles in three documents: The UN Global Compact, the International Labor Organization Core Labour Standards, and the UN Principles on Business and Human Rights. An assignment of "Fail" for any of the three causes the holdings to reflect as controversial.

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Share Classes Available

Share Class	Curr	Tax	OCF	OCF Date	Entry Charge	Min Inv.	Launch	ISIN	SEDOL	BBID	WKN/Valor/CUSIP	Hedged	
AE	Acc	EUR	Gross	0,55%	31/03/21	3,00%	2.500	17/09/20	LU2170387828	BM8QTG2	TESBAEA LX	A2P39P	No
AEP	Inc	EUR	Gross	0,55%	31/03/21	3,00%	2.500	17/09/20	LU2170388040	BM8QTH3	TESBAEP LX	A2P39Q	No
AFH	Acc	CHF	Gross	0,55%	31/03/21	3,00%	3.500	24/02/21	LU2279782101	BNGJPR3	THESBAC LX	A2QLVW	Yes
AUC	Inc	USD	Gross	0,55%	31/03/21	3,00%	2.500	24/02/21	LU2279782366	BNGJPT5	THESBAU LX	A2QLVY	Yes
AUH	Acc	USD	Gross	0,55%	31/03/21	3,00%	2.500	24/02/21	LU2279782283	BNGJPS4	THESBAH LX	A2QLVX	Yes
IE	Acc	EUR	Gross	0,40%	31/03/21	0,00%	100.000	23/05/17	LU1589836722	BYQH648	TEUSCIE LX	A2DPC6	No
IEP	Inc	EUR	Gross	0,40%	31/03/21	0,00%	100.000	23/05/17	LU1589837290	BYQH671	TEUSIEP LX	A2DPC9	No
IFH	Acc	CHF	Gross	0,40%	31/03/21	0,00%	150.000	14/06/17	LU1589836995	BYQH659	TEUSIFH LX	A2DPC7	Yes
IGH	Acc	GBP	Gross	0,40%	31/03/21	0,00%	100.000	24/02/21	LU2279783174	BNGJQ14	THESIGH LX	A2QLV5	Yes
IUC	Inc	USD	Gross	0,40%	31/03/21	0,00%	100.000	24/02/21	LU2279782879	BNGJPY0	THESBIU LX	A2QLV2	Yes
IUH	Acc	USD	Gross	0,40%	31/03/21	0,00%	100.000	24/02/21	LU2279782796	BNGJPX9	THESIUH LX	A2QLV1	Yes
LE	Acc	EUR	Gross	0,40%	31/03/21	0,00%	100.000	23/05/17	LU1589837613	BYQH6C6	TEUSCLE LX	A2DPDD	No
ZE	Acc	EUR	Gross	0,45%	31/03/21	5,00%	1.500.000	23/05/17	LU1589837373	BYQH682	TEUSCZE LX	A2DPDA	No
ZEP	Inc	EUR	Gross	0,45%	31/03/21	5,00%	1.500.000	24/04/19	LU1979273130	BJLMTD3	THESZEP LX	A2PEVJ	No
ZFH	Acc	CHF	Gross	0,45%	31/03/21	5,00%	1.500.000	14/06/17	LU1589837456	BYQH693	TEUSZFH LX	A2DPDB	Yes
ZUH	Acc	USD	Gross	0,45%	31/03/21	5,00%	2.000.000	11/06/20	LU2158744941	BLR4XT1	TESBZUH LX	A2P262	Yes

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.

Risks

- The value of investments can fall as well as rise and investors might not get back the sum originally invested.
- The Fund aims to invest in assets that are deemed to be supporting and funding socially beneficial activities and development and utilises a social rating methodology. This will influence the Fund's exposure to certain issuers, industries, sectors and regions, and may affect the relative performance of the Fund positively or negatively.
- 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 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 in derivatives with the aim of reducing risk. Such derivative transactions may benefit or negatively affect the performance of the Fund. The Investment Manager does not intend that such use of derivatives will affect the overall risk profile of the Fund.

Opportunities

- An innovative, liquid social investment fund that uses a dynamic social assessment methodology to guide investment decisions.
- The fund benefits from the strength in partnership between INCO, a leader in assessing sustainable social businesses, and Columbia Threadneedle Investments, an established asset manager with a strong reputation across both bonds and social investment.
- Meets growing demand from clients to invest in a fund that can generate positive social outcomes, as well as competitive financial returns.
- Simon Bond has over 25 years' experience investing in corporate credit and has a passion for the social investment space, having analysed and invested in this area for many years.

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). 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. Your capital is at Risk.

Threadneedle (Lux) 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. The management company of the SICAV is Threadneedle Management Luxembourg S.A, which is advised by Threadneedle Asset Management Ltd. and/or selected sub-advisors.

Certain sub-funds of the SICAV are registered in Austria, Belgium, Denmark, France, Finland, Germany, Hong Kong, Ireland, Italy, Liechtenstein, Luxembourg, Macau, the Netherlands, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UAE 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.

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