

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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Key Facts

Fund Manager:



Matthew Van de
Schootbrugge
Since Dec-19
Threadneedle Man. Lux. S.A.
Columbia Threadneedle (Lux) I
Article 6
Morningstar Category Europe
Equity Income

Management Co: Threadneedle Man. Lux. S.A.
Umbrella Fund: Columbia Threadneedle (Lux) I
SFDR Category: Article 6
Fund Inception Date: 05/10/18
Index: MSCI Europe
Peer Group: Morningstar Category Europe
Equity Income
Fund Currency: EUR
Fund Domicile: Luxembourg
Portfolio Size: £49.8m
No. of Securities: 47
Share Class Price: 1.9383
All information expressed in GBP

On 20 November 2023 the Fund name changed from Threadneedle (Lux) - Pan European Equity Dividend to CT (Lux) Pan European Equity Dividend.

Ratings/Awards



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Fund 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 shares of companies in Europe, including the UK, or companies that have significant operations there.

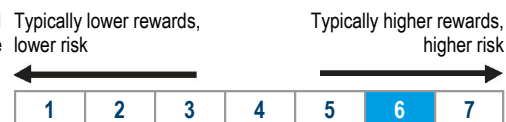
The Fund may use derivatives (complex instruments) for hedging purposes and may also invest in asset classes and instruments different from those stated above.

The Fund is actively managed in reference to the MSCI Europe Index. The index is broadly representative of the companies 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.

Risk & Reward Profile

UCITS SRRI

The Risk and Reward Indicator demonstrates where the Fund ranks in terms of its potential risk and reward. Please see the Key Investor Information Document for more information.



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 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 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.

Typical Investor Profile

This Portfolio is suitable for investors who:

- seek a reasonable and growing income with prospects capital appreciation;
- seek investment exposure to the European equity market. The investor should be aware that geographic concentration may add more volatility than a more broadly diversified portfolio;
- can tolerate 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.

Holdings & Asset Allocation

Top 10 Holdings (%)

Security Name	Weight
Enel SpA	4.0
FinecoBank SpA	4.0
Tryg A/S	3.5
SSE plc	3.5
AstraZeneca PLC	3.4
Melexis NV	3.2
AXA SA	3.2
Daimler Truck Holding AG	3.1
Deutsche Telekom AG	3.0
TotalEnergies SE	2.9
Total	33.9

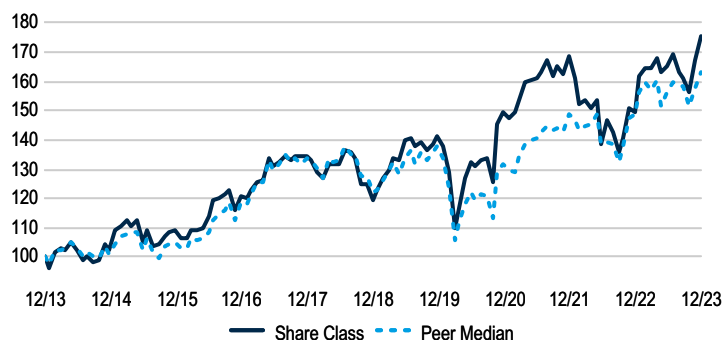
Weightings (%)

Sector	Fund	Index	Diff
Financials	26.6	18.0	8.6
Industrials	21.9	16.0	5.9
Materials	8.2	7.2	1.0
Information Technology	8.1	7.3	0.8
Consumer Discretionary	7.5	10.6	-3.1
Utilities	7.5	4.3	3.2
Health Care	7.1	15.3	-8.2
Communication Services	7.0	3.1	3.9
Energy	4.5	5.7	-1.3
Consumer Staples	1.6	11.6	-10.0
Real Estate	--	0.9	-0.9
Cash	0.0	--	0.0

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 (GBP)



Performance Extension

The past performance information for the period prior to 5 October 2018 is from the Threadneedle Pan European Equity Dividend (Class 1 Net Accumulation Shares (GBP) GB00B131RB65) (a UK authorised UCITS fund launched on 8 May 2006), which merged into this Fund on 6 October 2018. The past performance calculated before 5 October 2018 includes UK taxes but does not include Luxembourg taxes.

Calendar Year Performance (GBP)

	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
Share Class (Net)	17.6	-11.5	12.9	5.8	18.1	-11.1	11.6	10.6	6.6	2.2
Peer Median (Net)	9.4	-4.3	12.9	-1.2	15.2	-9.4	12.9	14.4	2.7	0.7
Peer Ranking	2/53	45/51	25/50	6/44	12/40	26/36	19/29	20/27	6/24	10/23
Index (Gross)	13.9	-3.8	18.0	2.7	19.8	-9.0	15.3	19.5	3.3	0.2

Annualised Performance (GBP)

12M Rolling Period (GBP)

	1 YR	3 YR	5 YR	10 YR	01/23 - 12/23	01/22 - 12/22	01/21 - 12/21	01/20 - 12/20	01/19 - 12/19	01/18 - 12/18	01/17 - 12/17	01/16 - 12/16	01/15 - 12/15	01/14 - 12/14
Share Class (Net)	17.6	5.5	8.0	5.8	17.6	-11.5	12.9	5.8	18.1	-11.1	11.6	10.6	6.6	2.2
Peer Median (Net)	9.4	6.3	6.8	5.0	9.4	-4.3	12.9	-1.2	15.2	-9.4	12.9	14.4	2.7	0.7
Peer Ranking	2/53	31/49	10/40	5/23	2/53	45/51	25/50	6/44	12/40	26/36	19/29	20/27	6/24	10/23
Index (Gross)	13.9	9.0	9.7	7.5	13.9	-3.8	18.0	2.7	19.8	-9.0	15.3	19.5	3.3	0.2

Source Morningstar UK Limited © 2023 as at 31/12/23. Based on the NAV and assuming income is reinvested including ongoing charges excluding entry and exit charges.

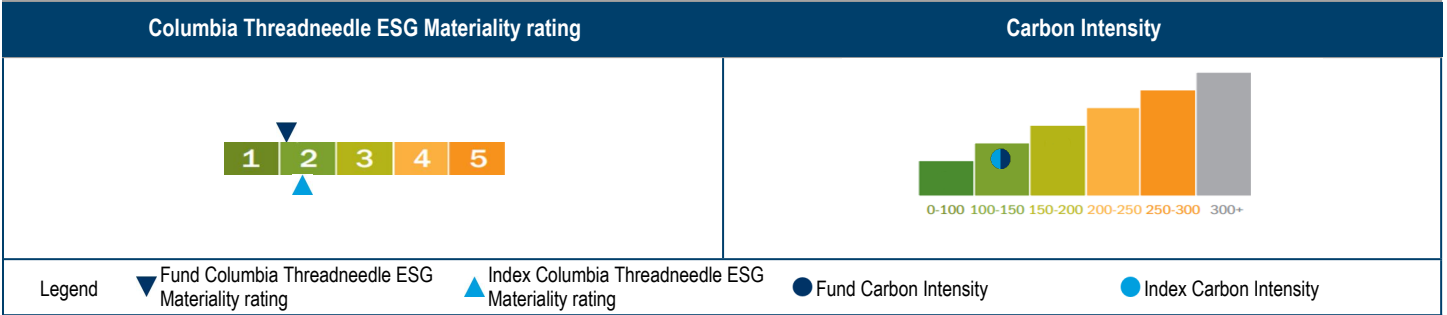
Index returns include capital gains and assume reinvestment of any income. The index does not include fees or charges and you cannot invest directly in it.

The Morningstar Categories for funds in the Europe/Asia/Africa universe include funds domiciled in Europe and/or traded on European Markets. Morningstar regularly reviews the category structure and the funds within each category to ensure that the system meets the needs of investors and keeps pace with market developments. The performance shown includes Open End Funds and Exchange Traded Funds only and is filtered by Primary Share Class in Morningstar Offshore Territories Classification.

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.

Responsible Investment Metrics

	Fund	Index*	Tilt
Columbia Threadneedle ESG Materiality rating Weighted average (1 is highest quality, 5 is lowest quality)	2.11	2.36	+0.25
Carbon Intensity Weighted average (tCO2e/\$1m sales)	134.93	103.88	-31.05
Controversies Exposure Exposure to controversial names¹	--	0.73%	+0.73%
MSCI ESG Score Weighted average (10 is highest quality, 0 is lowest quality)	7.66	7.83	-0.17



*MSCI Europe Index.
Certain information ©2023 MSCI ESG Research LLC. Reproduced by permission; no further distribution.¹Source: UNGC – United Nations Global Compact; ILO – International Labour Organisation Core Labour Standards; UNGPBR – United Nations Guiding Principles on Business and Human Rights

Columbia Threadneedle ESG Materiality (ESGM) rating

The Columbia Threadneedle ESG Materiality ratings provide an initial assessment of how well a company is managing its financially material ESG risks. We use the Sustainability and Accounting Standards Board (SASB) framework to identify which are the most financially material ESG risk factors for a company. These factors are industry dependent. The model processes public data for over 10,000 global issuers, and the ratings are updated daily, or as new data is published. The output is a rating from 1 to 5, where companies rated 5 are most exposed to material ESG risks, and those rated 1 are the least exposed (i.e. a lower score signals better quality). We use the ratings in our investment processes to help guide our research and identify opportunities to engage with companies.

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 ESG score uses MSCI's own methodology to assess companies' effectiveness at managing their ESG exposure. Companies with the highest ratings are those assessed as best managing their exposures to those material ESG risks and opportunities. If the portfolio score is above the benchmark, the portfolio is overweight in issuers 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.co.uk/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.

We made some changes to the ESG materiality rating methodology on 17 April 2023. This means some fund and benchmark ratings have changed, but this does not reflect a material change to the portfolio or our investment approach.

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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
1E	Acc	No	EUR	Gross	1.70%	29/09/23	5.00%	0.00%	0.31%	--	05/10/18	LU1829334819	BF50Z82	THPE1EE LX	A2JN8W
1EP	Inc	No	EUR	Gross	1.70%	29/09/23	5.00%	0.00%	0.31%	--	05/10/18	LU1829335030	BF50Z93	TPE1EPE LX	A2JN8X
1G	Acc	No	GBP	Gross	1.70%	29/09/23	5.00%	0.00%	0.31%	--	05/10/18	LU1829335113	BF50ZB5	THPE1GG LX	A2JN8Y
1GP	Inc	No	GBP	Gross	1.70%	29/09/23	5.00%	0.00%	0.31%	--	05/10/18	LU1829335204	BF50ZC6	TPE1GGI LX	A2JN8Z
2E	Acc	No	EUR	Gross	1.09%	29/09/23	0.00%	0.00%	0.31%	--	05/10/18	LU1849564031	BD2ZNZ9	TPEE2EE LX	A2JP9L
2EP	Inc	No	EUR	Gross	1.09%	29/09/23	0.00%	0.00%	0.31%	--	05/10/18	LU1849564114	BD2ZP08	TPE2EPE LX	A2JP9M
2G	Acc	No	GBP	Gross	1.09%	29/09/23	0.00%	0.00%	0.31%	--	05/10/18	LU1849564205	BD2ZP19	TPEE2GG LX	A2JP9N
2GP	Inc	No	GBP	Gross	1.09%	29/09/23	0.00%	0.00%	0.31%	--	05/10/18	LU1849564387	BD2ZP20	TPE2GPG LX	A2JP9P
3EP	Inc	No	EUR	Gross	0.95%	29/09/23	3.00%	0.00%	0.31%	--	05/10/18	LU1829336194	BF50ZK4	TPE3EPE LX	A2JN85
3G	Acc	No	GBP	Gross	0.95%	29/09/23	3.00%	0.00%	0.31%	--	05/10/18	LU1829336277	BF50ZL5	TPEE3GG LX	A2JN86
3GP	Inc	No	GBP	Gross	0.95%	29/09/23	3.00%	0.00%	0.31%	--	05/10/18	LU1829336350	BF50ZM6	TPE3GPG LX	A2JN87
8E	Acc	No	EUR	Gross	1.13%	29/09/23	0.00%	0.00%	0.31%	--	05/10/18	LU1829335386	BF50ZD7	THPE8EE LX	A2JN80
8EP	Inc	No	EUR	Gross	1.13%	29/09/23	0.00%	0.00%	0.31%	--	05/10/18	LU1829335469	BF50ZF9	TPE8EPE LX	A2JN81
8G	Acc	No	GBP	Gross	1.13%	29/09/23	0.00%	0.00%	0.31%	--	05/10/18	LU1829335543	BF50ZG0	TPEE8GG LX	A2JN82
8GP	Inc	No	GBP	Gross	1.13%	29/09/23	0.00%	0.00%	0.31%	--	05/10/18	LU1829335899	BF50ZH1	TPE8GPG LX	A2JN83
9EP	Inc	No	EUR	Gross	0.91%	29/09/23	0.00%	0.00%	0.31%	--	05/10/18	LU1849564544	BD2ZP42	TPE9EPE LX	A2JP9R
9G	Acc	No	GBP	Gross	0.91%	29/09/23	0.00%	0.00%	0.31%	--	05/10/18	LU1849564627	BD2ZP53	TPEE9GG LX	A2JP9S
9GP	Inc	No	GBP	Gross	0.91%	29/09/23	0.00%	0.00%	0.31%	--	05/10/18	LU1849564890	BD2ZP75	TPE9GPG LX	A2JP9T

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.

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