

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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IFDS, 49, avenue J.F. Kennedy, L-1855, Luxembourg

Key Facts

Fund Manager:



Dan Ison Since Sep-09
Ann Steele Since Sep-18

Threadneedle Man. Lux. S.A.

Columbia Threadneedle (Lux) I

Article 8

01/10/95

MSCI Europe Index

-

Management Co:

Umbrella Fund:

SFDR Category:

Fund Inception Date:

Index:

Peer Group:

Fund Currency:

Fund Domicile:

Portfolio Size:

No. of Securities:

Share Class Price:

93.6137

All information expressed in EUR

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

Ratings/Awards



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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 5% 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.

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 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.

Investment Approach

Our style is based on the search for high-quality companies with competitive advantages and robust business models, which can generate strong and sustainable long-term returns.

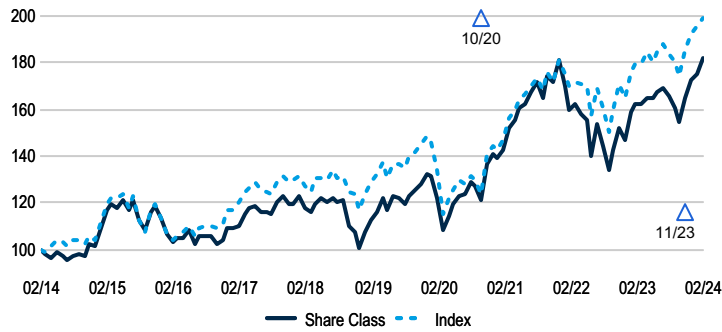
Our Responsible Investment (RI) analysts are based in London and Minneapolis. We use unique RI ratings that bring together Environmental, Social and Governance (ESG) and financial stewardship data. The ratings address material RI issues, including accounting and financial stewardship, and back-testing shows that the ratings aid our fundamental research.

Quality and sustainability are the focus of our research-driven approach. Intelligent application of macroeconomic and thematic insights from our strategy groups provide a backdrop. Meeting companies and fundamental research lie at the heart of our approach and drive sector and country weightings. We build a well-diversified portfolio of 50-70 stocks with strong conviction at both a sector and stock level.

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>

Calendar Year Performance (EUR)

| | 2023 | 2022 | 2021 | 2020 | 2019 | 2018 | 2017 | 2016 | 2015 | 2014 |
|-------------------|------|-------|------|------|------|-------|------|------|------|------|
| Share Class (Net) | 17.8 | -18.9 | 28.6 | 6.4 | 31.3 | -15.7 | 9.2 | -3.6 | 12.0 | 4.8 |
| Fund (Gross) | 19.5 | -17.3 | 30.3 | 8.4 | 34.3 | -14.0 | 11.4 | -2.3 | 15.0 | 6.7 |
| Index (Gross) | 16.6 | -8.9 | 25.9 | -2.8 | 26.9 | -10.0 | 10.9 | 3.2 | 8.8 | 7.4 |

Annualised Performance (EUR)

| | 1M | 3M | 6M | YTD | 1 YR | 2 YR | 3 YR | 5 YR | 10 YR |
|-------------------|-----|------|------|-----|------|------|------|------|-------|
| Share Class (Net) | 3.8 | 10.3 | 9.9 | 5.2 | 12.0 | 6.6 | 8.3 | 10.0 | 6.2 |
| Fund (Gross) | 3.9 | 10.7 | 10.7 | 5.4 | 13.7 | 8.3 | 10.1 | 12.0 | 8.2 |
| Index (Gross) | 2.0 | 7.4 | 8.6 | 3.6 | 11.1 | 8.2 | 10.8 | 9.1 | 7.1 |

12M Rolling Period (EUR)

| | 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) | 12.0 | 1.4 | 11.8 | 17.2 | 8.3 | -4.3 | 6.7 | 6.7 | -11.6 | 17.0 |
| Fund (Gross) | 13.7 | 3.3 | 13.6 | 19.4 | 10.7 | -2.3 | 8.8 | 8.9 | -9.8 | 19.3 |
| Index (Gross) | 11.1 | 5.4 | 16.1 | 9.4 | 3.7 | 1.9 | 5.6 | 15.4 | -12.9 | 19.6 |

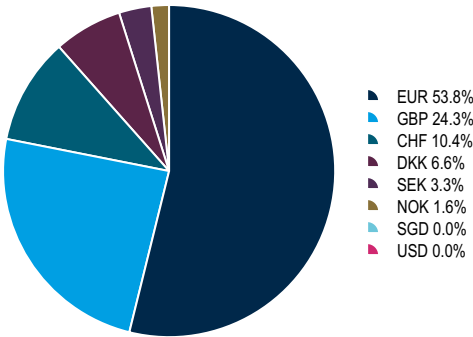
Source Morningstar UK Limited © 2024 as at 29/02/24. Net Fund returns - Based on the NAV and assuming income is reinvested including ongoing charges excluding entry and exit charges. Index returns include capital gains and assume reinvestment of any income. The index does not include fees or charges and you cannot invest directly in it.

Gross Fund returns - Source Columbia Threadneedle as at 29/02/24. Gross of fee portfolio returns are time-weighted rates of return net of commissions, transaction costs and non-reclaimable taxes on dividends, interest, and capital gains using pricing of investments which is either the last traded price or a bid basis. Cash flows are factored as of the end of the day and exclude entry and exit charges.

Top 10 Holdings (%)

| Security Name | Fund | Index | |
|-------------------------------------|------|-------|------------------------|
| Novo Nordisk A/S Class B | 6.6 | 3.6 | Health Care |
| ASML Holding NV | 4.9 | 3.5 | Information Technology |
| LVMH Moet Hennessy Louis Vuitton SE | 4.6 | 2.3 | Consumer Discretionary |
| TotalEnergies SE | 3.7 | 1.4 | Energy |
| L'Oreal S.A. | 3.3 | 1.1 | Consumer Staples |
| AstraZeneca PLC | 3.3 | 1.8 | Health Care |
| 3i Group plc | 3.2 | 0.3 | Financials |
| Schneider Electric SE | 3.1 | 1.2 | Industrials |
| SAP SE | 3.0 | 1.8 | Information Technology |
| Siemens Aktiengesellschaft | 3.0 | 1.4 | Industrials |
| Total | 38.7 | 18.4 | |

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.

Weightings (%)

| Sector | Fund | Index | Diff | Country | Fund | Index | Diff |
|------------------------|------|-------|------|------------------|------|-------|------|
| Industrials | 19.7 | 16.5 | 3.2 | France | 28.7 | 18.6 | 10.1 |
| Financials | 16.4 | 18.0 | -1.5 | United Kingdom | 21.7 | 21.3 | 0.5 |
| Consumer Discretionary | 14.0 | 11.3 | 2.8 | Germany | 13.6 | 13.3 | 0.3 |
| Information Technology | 12.4 | 8.2 | 4.1 | Switzerland | 10.4 | 14.7 | -4.3 |
| Health Care | 12.1 | 15.4 | -3.3 | Denmark | 6.6 | 5.5 | 1.1 |
| Materials | 8.3 | 6.8 | 1.5 | Netherlands | 6.5 | 7.8 | -1.3 |
| Communication Services | 6.4 | 3.1 | 3.4 | Sweden | 3.3 | 4.9 | -1.6 |
| Consumer Staples | 4.8 | 10.9 | -6.1 | Ireland | 2.7 | 1.4 | 1.3 |
| Energy | 3.7 | 5.3 | -1.6 | Italy | 2.7 | 4.2 | -1.5 |
| Utilities | 1.7 | 3.8 | -2.1 | Spain | 1.6 | 3.9 | -2.3 |
| Real Estate | -- | 0.8 | -0.8 | Norway | 1.6 | 0.9 | 0.7 |
| Cash Equivalents | 1.3 | -- | 1.3 | Other | -- | 3.5 | -3.5 |
| Cash | -0.8 | -- | -0.8 | Cash Equivalents | 1.3 | -- | 1.3 |
| | | | | Cash | -0.8 | -- | -0.8 |

Top 10 Overweight/Underweight (%)

| Overweight | Fund | Index | Diff | Underweight | Fund | Index | Diff |
|-------------------------------------|------|-------|------|--|------|-------|------|
| Novo Nordisk A/S Class B | 6.6 | 3.6 | 3.0 | Shell Plc | -- | 1.9 | -1.9 |
| 3i Group plc | 3.2 | 0.3 | 2.9 | Roche Holding Ltd Dividend Right Cert. | -- | 1.7 | -1.7 |
| TotalEnergies SE | 3.7 | 1.4 | 2.3 | HSBC Holdings Plc | -- | 1.4 | -1.4 |
| Munich Reinsurance Company | 2.9 | 0.6 | 2.3 | Unilever PLC | -- | 1.1 | -1.1 |
| Publicis Groupe SA | 2.5 | 0.2 | 2.3 | Nestle S.A. | 1.5 | 2.6 | -1.1 |
| L'Oreal S.A. | 3.3 | 1.1 | 2.2 | Allianz SE | -- | 1.0 | -1.0 |
| LVMH Moet Hennessy Louis Vuitton SE | 4.6 | 2.3 | 2.2 | Sanofi | -- | 1.0 | -1.0 |
| CRH public limited company | 2.7 | 0.5 | 2.2 | BP p.l.c. | -- | 0.9 | -0.9 |
| Compagnie de Saint-Gobain SA | 2.5 | 0.3 | 2.2 | Airbus SE | -- | 0.9 | -0.9 |
| Ashtead Group plc | 2.4 | 0.3 | 2.1 | GSK plc | -- | 0.8 | -0.8 |

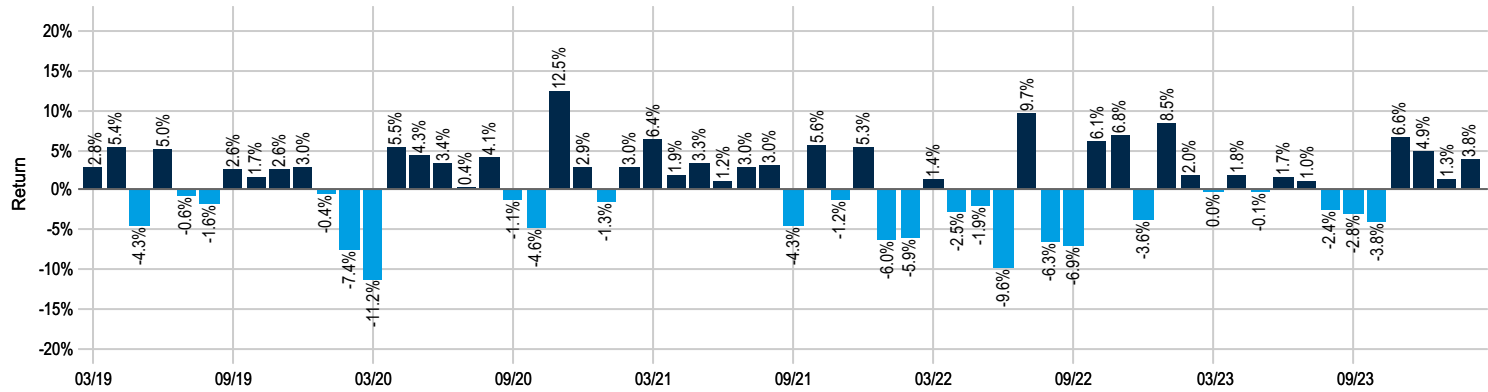
3 Month Largest Position Changes

| Security Name | 3 Mth Change |
|----------------------------|--------------|
| SAP SE | 3.0 |
| Nestle S.A. | -1.7 |
| EssilorLuxottica SA | -1.5 |
| VINCI SA | -1.4 |
| Pernod Ricard SA | -1.4 |
| Mercedes-Benz Group AG | -1.3 |
| Siemens Aktiengesellschaft | 1.2 |
| ING Groep NV | -1.2 |
| Intesa Sanpaolo S.p.A. | 1.2 |
| EDP Renovaveis SA | -1.1 |

Top Positive/Negative Security Attribution (3 Months)

| Fund | | | Index | | | Attri. | Fund | | | Index | | | Attri. |
|-------------------------------------|-------------|--------------|------------------|-------------|--------------|-------------------|---------------------------|-------------|--------------|------------------|-------------|--------------|-------------------|
| Security Name - 10 Highest | Avg. Weight | Total Return | Contr. To Return | Avg. Weight | Total Return | Geo. Total Effect | Security Name - 10 Lowest | Avg. Weight | Total Return | Contr. To Return | Avg. Weight | Total Return | Geo. Total Effect |
| CRH public limited company | 2.4 | 35.0 | 0.8 | 0.5 | 35.0 | 0.5 | SSE plc | 2.0 | -9.6 | -0.2 | 0.2 | -9.6 | -0.3 |
| Publicis Groupe SA | 2.3 | 25.7 | 0.6 | 0.2 | 26.0 | 0.3 | TotalEnergies SE | 4.0 | -4.1 | -0.2 | 1.4 | -4.1 | -0.3 |
| ASML Holding NV | 4.5 | 39.8 | 1.5 | 3.1 | 40.0 | 0.3 | EDP Renovaveis SA | 0.8 | -15.6 | -0.2 | 0.1 | -24.8 | -0.2 |
| Novo Nordisk A/S Class B | 6.2 | 17.9 | 1.1 | 3.4 | 17.9 | 0.3 | STMicroelectronics NV | 1.6 | -3.8 | -0.1 | 0.3 | -3.9 | -0.1 |
| Compagnie Financiere Richemont SA | 2.1 | 28.2 | 0.6 | 0.7 | 28.2 | 0.2 | Deutsche Telekom AG | 2.6 | 0.1 | 0.0 | 0.8 | 0.0 | -0.1 |
| LVMH Moet Hennessy Louis Vuitton SE | 4.0 | 20.9 | 0.8 | 2.1 | 20.9 | 0.2 | Mercedes-Benz Group AG | 0.8 | 0.2 | 0.0 | 0.5 | 23.6 | -0.1 |
| Schneider Electric SE | 2.5 | 24.1 | 0.6 | 1.0 | 24.4 | 0.2 | L'Oreal S.A. | 3.4 | 2.5 | 0.1 | 1.1 | 2.5 | -0.1 |
| Ashtead Group plc | 2.3 | 19.6 | 0.4 | 0.3 | 20.4 | 0.2 | UBS Group AG | 2.7 | 2.0 | 0.0 | 0.9 | 1.9 | -0.1 |
| Shell Plc | -- | -- | -- | 2.0 | -2.2 | 0.2 | AstraZeneca PLC | 3.6 | 0.9 | 0.0 | 1.9 | 0.9 | -0.1 |
| Moncler SpA | 1.1 | 30.1 | 0.3 | 0.1 | 31.0 | 0.2 | ING Groep NV | 0.9 | -5.5 | -0.1 | 0.5 | -1.5 | -0.1 |

Monthly Net Returns



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. Source Morningstar UK Limited © 2024 as at 29/02/24. Net Fund returns - Based on the NAV and assuming income is reinvested including ongoing charges excluding entry and exit charges.

Risk Analysis

| | 3 YR | | 5 YR | |
|---------------------|-------|-------|-------|-------|
| | Fund | Index | Fund | Index |
| Absolute Volatility | 16.2 | 13.6 | 16.3 | 15.6 |
| Relative Volatility | 1.2 | -- | 1.0 | -- |
| Tracking Error | 4.4 | -- | 4.2 | -- |
| Sharpe Ratio | 0.6 | -- | 0.7 | -- |
| Information Ratio | -0.2 | -- | 0.7 | -- |
| Beta | 1.2 | -- | 1.0 | -- |
| Sortino Ratio | 0.9 | -- | 1.1 | -- |
| Jensen Alpha | -2.2 | -- | 2.9 | -- |
| Annualised Alpha | -2.0 | -- | 2.7 | -- |
| Alpha | -0.2 | -- | 0.2 | -- |
| Max Drawdown | -24.6 | -16.9 | -24.6 | -22.5 |
| R² | 94.3 | -- | 93.5 | -- |

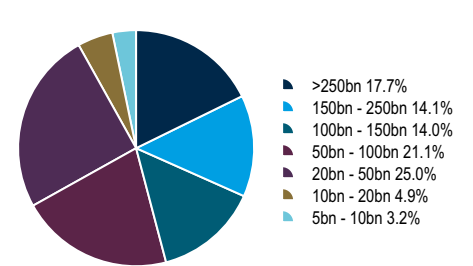
Ex post risk calculations are based on monthly gross global close returns.

Portfolio Statistics

| | Fund | Index |
|-------------------|------|-------|
| Price to Earnings | 17.2 | 14.2 |
| Price to Book | 2.9 | 2.0 |
| Dividend Yield | 2.3 | 3.1 |
| Return On Assets | 2.8 | 1.9 |
| Return on Equity | 17.0 | 14.1 |
| Active Share | 65.0 | -- |

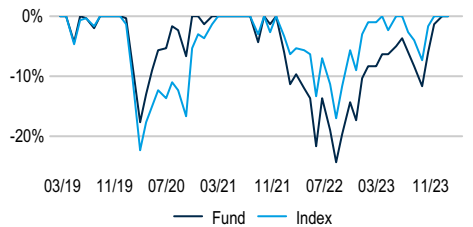
Analytics are based on global close valuations using Columbia Threadneedle Investments sourced market attributes. Underlying securities data may be provisional or based on estimates. Market cap weightings include cash in the % calculations.

Market Cap Breakdown Chart



Currency: EUR

Drawdown



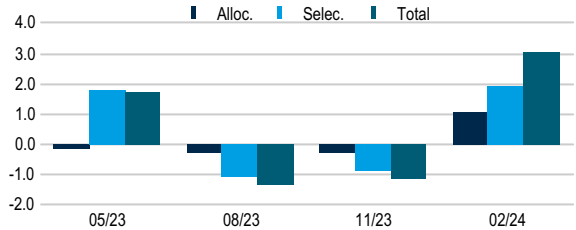
Performance Attribution (Year to Date)

| | Var. In Avg. Weight | Fund Total Return | Index Total Return | Rel. Total Return | Index Rel. to Total | Geometric Attrib. | | |
|------------------------|---------------------|-------------------|--------------------|-------------------|---------------------|-------------------|---------------|--------------|
| | | | | | | Alloc. Effect | Selec. Effect | Total Effect |
| Communication Services | 3.4 | 6.2 | 2.2 | 4.0 | -1.4 | -0.1 | 0.3 | 0.2 |
| Consumer Discretionary | 2.6 | 13.3 | 10.0 | 3.0 | 6.2 | 0.1 | 0.4 | 0.5 |
| Consumer Staples | -6.2 | -4.9 | -2.2 | -2.8 | -5.5 | 0.4 | -0.2 | 0.2 |
| Energy | -1.6 | -3.1 | -2.8 | -0.3 | -6.1 | 0.1 | 0.0 | 0.1 |
| Financials | -1.0 | 0.7 | 3.3 | -2.5 | -0.3 | 0.0 | -0.4 | -0.4 |
| Health Care | -2.3 | 7.3 | 4.1 | 3.1 | 0.5 | 0.0 | 0.5 | 0.4 |
| Industrials | 2.9 | 6.9 | 6.9 | 0.0 | 3.2 | 0.1 | 0.0 | 0.1 |
| Information Technology | 2.6 | 16.0 | 16.5 | -0.4 | 12.4 | 0.2 | 0.0 | 0.2 |
| Materials | 1.5 | 5.2 | -3.0 | 8.4 | -6.3 | -0.1 | 0.7 | 0.6 |
| Real Estate | -0.9 | -- | -8.8 | 9.6 | -11.9 | 0.1 | -- | 0.1 |
| Utilities | -1.6 | -15.9 | -8.6 | -8.0 | -11.8 | 0.2 | -0.3 | -0.1 |
| Total | -- | 5.4 | 3.6 | 1.8 | -- | 0.9 | 0.9 | 1.8 |

Performance Attribution - Rolling 3 Month Total Effects

| | Fund Total Return | Index Total Return | Geometric Attrib. | | |
|-----------------|-------------------|--------------------|-------------------|---------------|--------------|
| | | | Alloc. Effect | Selec. Effect | Total Effect |
| Feb-23 - May-23 | 2.0 | 0.3 | -0.1 | 1.8 | 1.7 |
| May-23 - Aug-23 | 0.6 | 1.9 | -0.3 | -1.0 | -1.3 |
| Aug-23 - Nov-23 | 0.0 | 1.1 | -0.2 | -0.8 | -1.1 |
| Nov-23 - Feb-24 | 10.7 | 7.4 | 1.1 | 2.0 | 3.0 |

3 Month Effect Totals

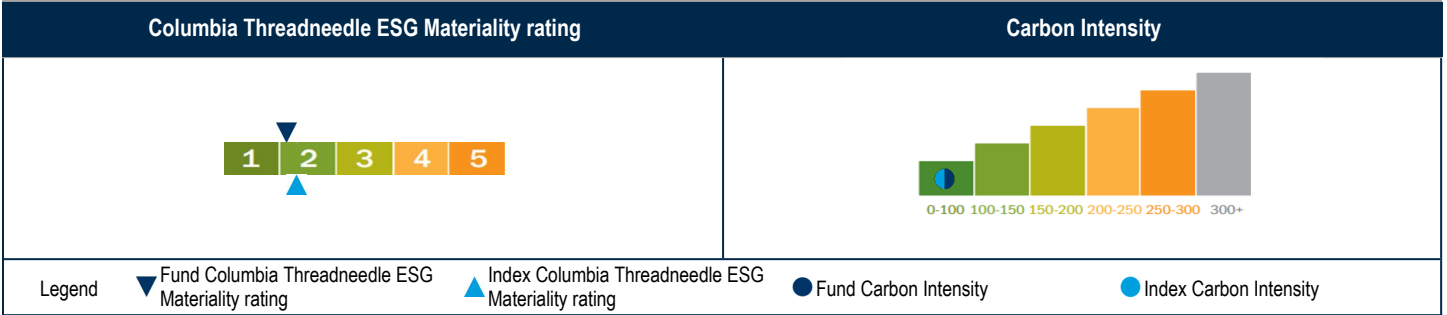


Attribution analysis is calculated on a daily geometric basis unless otherwise stated. Fund returns may result in residual factors when compared to geometric attribution total returns due to data and calculation methodologies. Variation in weights is the average daily under/overweight position of the fund verses the index over the period. The Attribution table and graph only display a maximum of 12 groupings based on the highest portfolio end weight. The Rolling 3 Month Total Effect Attribution summary is based on the same groupings as the Year to Date Attribution.

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

| | Fund | Index* | Tilt |
|---|-------|--------|--------|
| Columbia Threadneedle ESG Materiality rating Weighted average (1 is highest quality, 5 is lowest quality) | 2.13 | 2.27 | +0.14 |
| Carbon Intensity Weighted average (tCO2e/\$1m sales) | 85.03 | 99.69 | +14.66 |
| Controversies Exposure Exposure to controversial names¹ | -- | 0.59% | +0.59% |
| MSCI ESG Score Weighted average (10 is highest quality, 0 is lowest quality) | 8.33 | 7.86 | +0.48 |



*MSCI Europe Index.
Certain information ©2024 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 |
|-------|-------|--------|------|-------|-------|----------|------------------|-----------------|-------------------|-----------|----------|--------------|---------|------------|-----------------|
| AE | Acc | No | EUR | Gross | 1.50% | 29/09/23 | 5.00% | 0.00% | 0.46% | 2,500 | 17/10/95 | LU0061476155 | 5106925 | EPCEUEI LX | 974982 |
| AE | Acc | No | USD | Gross | 1.50% | 29/09/23 | 5.00% | 0.00% | 0.46% | 2,500 | 01/10/95 | LU0757432116 | B8F1P64 | EPCEUED LX | A1JVMA |
| IE | Acc | No | EUR | Gross | 0.75% | 29/09/23 | 0.00% | 0.00% | 0.46% | 100,000 | 30/06/08 | LU0329573405 | B6YTX8 | EPCEUIE LX | A0PAM5 |
| IE | Acc | No | USD | Gross | 0.75% | 29/09/23 | 0.00% | 0.00% | 0.46% | 100,000 | 30/06/08 | LU0757432389 | B8F0HK9 | TPEEIEE LX | A1JVMC |
| ZE | Acc | No | EUR | Gross | 0.90% | 29/09/23 | 5.00% | 0.00% | 0.46% | 1,500,000 | 14/07/21 | LU2357205231 | BM9CN01 | TPZEEUR LX | A3CSYV |

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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